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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
28/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	2029 On 06-February-25			Bond Future	134.9633	134.9179	134.9633	134.9179	8,604
28/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2563.2500	2517.9300	2.5633	2.5179	0
28/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2029 On 08-May-25			Bond Future	136.3568	136.3102	136.3568	136.3102	728
28/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1493.2000	1539.8100	1.4932	1.5398	0
28/11/2024	2029 On 07-August-25			Bond Future	139.1097	139.0615	139.1097	139.0615	0
28/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1699.6700	1651.4900	1.6997	1.6515	0
28/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2029 On 06-November-25			Bond Future	140.4227	140.3731	140.4227	140.3731	0
28/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	632.7400	583.0500	0.6327	0.5831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2029 On 05-February-26			Bond Future	142.8723	142.8206	142.8723	142.8206	0
28/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2762.3100	2710.6200	2.7623	2.7106	0
28/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2030 On 06-February-25			Bond Future	8.9887	9.0258	96.3445	96.2018	167,453
28/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	499.9200	462.0000	0.4999	0.4620	800
28/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1695.3800	1800.0800	1.6954	1.8001	0
28/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1411.8600	1332.0000	1.4119	1.3320	800
28/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	679.9200	742.6800	0.6799	0.7427	0
28/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2862.9200	2747.6800	2.8629	2.7477	0
28/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	213.2300	240.6100	0.2132	0.2406	800
28/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6253.4200	6113.8200	6.2534	6.1138	0
28/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	15.0200	18.0400	0.0150	0.0180	0
28/11/2024	2030 On 08-May-25			Bond Future	9.0357	9.0752	98.3244	98.1786	0
28/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	872.7900	824.9800	0.8728	0.8250	800
28/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2194.1800	2292.1000	2.1942	2.2921	0
28/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1303.3000	1240.0300	1.3033	1.2400	1,320
28/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1619.5000	1701.9600	1.6195	1.7020	0
28/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1759.4000	1682.8500	1.7594	1.6829	800
28/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1229.3700	1298.5500	1.2294	1.2986	0
28/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2386.8100	2295.7400	2.3868	2.2957	680
28/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	874.9800	929.6400	0.8750	0.9296	0
28/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3690.0700	3578.1000	3.6901	3.5781	0
28/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	463.2700	497.0300	0.4633	0.4970	0
28/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3865.0700	3750.9700	3.8651	3.7510	0
28/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	426.6000	458.2300	0.4266	0.4582	800
28/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4832.4700	4708.8800	4.8325	4.7089	1,640
28/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	275.0800	297.2200	0.2751	0.2972	0
28/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	6026.3700	5894.8000	6.0264	5.8948	2,280
28/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	161.8000	175.9600	0.1618	0.1760	0
28/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9764.1800	9620.5400	9.7642	9.6205	0
28/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	17.0600	19.1500	0.0171	0.0192	1,640
28/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11096.4200	10951.5400	11.0964	10.9515	0
28/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	6.1500	7.0000	0.0062	0.0070	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
28/11/2024	2030 On 07-August-25			Bond Future	9.1043	9.1467	96.2751	96.1260	0
28/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5177.6900	5057.2800	5.1777	5.0573	1,054
28/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	486.8500	515.5200	0.4869	0.5155	0
28/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6997.5700	6865.0700	6.9976	6.8651	0
28/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	253.0200	269.6000	0.2530	0.2696	0
28/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9975.2000	9830.8600	9.9752	9.8309	0
28/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	55.8200	60.5600	0.0558	0.0606	1,054
28/11/2024	2030 On 06-November-25			Bond Future	9.1830	9.2285	98.1541	98.0016	0
28/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2697.9000	2609.9900	2.6979	2.6100	0
28/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1510.9400	1575.4800	1.5109	1.5755	0
28/11/2024	2030 On 05-February-26			Bond Future	9.3473	9.3966	95.8294	95.6735	0
28/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2438.2100	2356.8000	2.4382	2.3568	0
28/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1987.6300	2062.1600	1.9876	2.0622	0
28/11/2024	2032 On 06-February-25			Bond Future	9.6324	9.6694	96.0035	95.8242	113,763
28/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	778.1900	721.1800	0.7782	0.7212	800
28/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1815.0300	1937.2900	1.8150	1.9373	0
28/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2113.5900	2004.0800	2.1136	2.0041	800
28/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	732.7400	802.5000	0.7327	0.8025	0
28/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4760.8400	4604.6200	4.7608	4.6046	0
28/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	171.6800	194.7300	0.1717	0.1947	800
28/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9469.0900	9292.4100	9.4691	9.2924	0
28/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	13.4000	15.9900	0.0134	0.0160	0
28/11/2024	2032 On 08-May-25			Bond Future	9.6959	9.7348	93.8115	93.6284	37,405
28/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1293.0100	1226.7100	1.2930	1.2267	800
28/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2605.0900	2721.9300	2.6051	2.7219	0
28/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2508.4700	2406.6500	2.5085	2.4067	800
28/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1459.6000	1540.9200	1.4596	1.5409	0
28/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5914.2400	5761.8100	5.9142	5.7618	0
28/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	407.5400	438.2500	0.4075	0.4383	0
28/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6143.9300	5989.5300	6.1439	5.9895	0
28/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	375.9800	404.7200	0.3760	0.4047	800
28/11/2024	2032 On 07-August-25			Bond Future	9.7753	9.8162	95.6820	95.4948	0
28/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9816.6500	9646.6200	9.8167	9.6466	0
28/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	265.9800	283.1800	0.2660	0.2832	0

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28/11/2024	2032 On 06-November-25			Bond Future	9.8713	9.9145	93.3881	93.1968	0
28/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4316.8000	4199.1700	4.3168	4.1992	0
28/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1924.6200	1998.2900	1.9246	1.9983	0
28/11/2024	2032 On 05-February-26			Bond Future	10.0296	10.0754	94.9854	94.7900	0
28/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3468.5700	3366.7800	3.4686	3.3668	0
28/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2913.5800	3007.2200	2.9136	3.0072	0
28/11/2024	2033 On 06-February-25			Bond Future	128.9749	128.8880	128.9749	128.8880	6,315
28/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	4034.9000	3947.9600	4.0349	3.9480	0
28/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2033 On 08-May-25			Bond Future	130.1445	130.0556	130.1445	130.0556	5,288
28/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	475.4600	564.3700	0.4755	0.5644	0
28/11/2024	2033 On 07-August-25			Bond Future	132.7721	132.6807	132.7721	132.6807	0
28/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4122.1400	4030.7200	4.1221	4.0307	0
28/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2033 On 06-November-25			Bond Future	133.8588	133.7650	133.8588	133.7650	0
28/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	718.7800	625.0400	0.7188	0.6250	0
28/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2033 On 05-February-26			Bond Future	136.1941	136.0976	136.1941	136.0976	0
28/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3314.1400	3217.6100	3.3141	3.2176	0
28/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2037 On 06-February-25			Bond Future	10.6301	10.6619	86.0140	85.8236	166,143
28/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11566.9600	11379.0000	11.5670	11.3790	0
28/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	13.6900	16.1400	0.0137	0.0161	0
28/11/2024	2037 On 08-May-25			Bond Future	10.7147	10.7477	87.7815	87.5870	3,975
28/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8833.9400	8665.5000	8.8339	8.6655	0
28/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	404.2100	430.2900	0.4042	0.4303	0
28/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10217.4700	10042.0600	10.2175	10.0421	15,000
28/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	279.2500	298.3600	0.2793	0.2984	0
28/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13612.6700	13425.1900	13.6127	13.4252	7,500
28/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	83.7900	90.8300	0.0838	0.0908	0
28/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13835.8500	13647.8500	13.8359	13.6479	7,500
28/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	76.4100	82.9300	0.0764	0.0829	0

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28/11/2024	2037 On 07-August-25			Bond Future	10.8134	10.8478	85.2711	85.0723	15
28/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1888.1100	1820.1200	1.8881	1.8201	2,541
28/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4693.0600	4823.8400	4.6931	4.8238	0
28/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2416.8200	2336.4300	2.4168	2.3364	2,341
28/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3961.9300	4080.3100	3.9619	4.0803	0
28/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2666.2600	2580.5500	2.6663	2.5806	200
28/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3679.1000	3792.1600	3.6791	3.7922	0
28/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4023.5300	3913.4100	4.0235	3.9134	0
28/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2555.0500	2643.7000	2.5551	2.6437	2,541
28/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5299.6100	5171.8900	5.2996	5.1719	0
28/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1884.5600	1955.6100	1.8846	1.9556	2,541
28/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6885.2700	6740.6300	6.8853	6.7406	0
28/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1322.5600	1376.6900	1.3226	1.3767	2,541
28/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8344.0100	8187.3800	8.3440	8.1874	0
28/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	966.8800	1009.0200	0.9669	1.0090	2,541
28/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11919.8700	11742.5300	11.9199	11.7425	0
28/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	421.3300	442.7600	0.4213	0.4428	0
28/11/2024	2037 On 06-November-25			Bond Future	10.9161	10.9519	86.9343	86.7312	0
28/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6295.1800	6164.7000	6.2952	6.1647	0
28/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2367.5600	2440.1800	2.3676	2.4402	0
28/11/2024	2037 On 05-February-26			Bond Future	11.0639	11.1013	84.1647	83.9574	0
28/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4758.0900	4649.1700	4.7581	4.6492	0
28/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4007.0300	4105.4500	4.0070	4.1055	0
28/11/2024	2038 On 06-February-25			Bond Future	139.0930	139.4056	139.0930	139.4056	2,650
28/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3863.0100	4175.6400	3.8630	4.1756	0
28/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2038 On 08-May-25			Bond Future	141.9854	142.3042	141.9854	142.3042	480
28/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	2305.3700	2624.2300	2.3054	2.6242	0
28/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2038 On 07-August-25			Bond Future	142.7189	143.0436	142.7189	143.0436	0
28/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	3158.8800	3483.5500	3.1589	3.4836	0
28/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2038 On 06-November-25			Bond Future	145.5411	145.8715	145.5411	145.8715	0
28/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1661.0500	1991.4800	1.6611	1.9915	0

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28/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2038 On 05-February-26			Bond Future	145.9096	146.2447	145.9096	146.2447	0
28/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2709.5800	3044.7000	2.7096	3.0447	0
28/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2040 On 06-February-25			Bond Future	10.9229	10.9547	86.2452	86.0386	68,457
28/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2035.5300	1935.3400	2.0355	1.9353	780
28/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1535.1700	1641.5900	1.5352	1.6416	0
28/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5231.6300	5064.9200	5.2316	5.0649	0
28/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	382.5900	422.4900	0.3826	0.4225	780
28/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7879.8600	7689.7200	7.8799	7.6897	0
28/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	126.5800	143.0500	0.1266	0.1431	780
28/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11842.0400	11639.1700	11.8420	11.6392	0
28/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	22.2500	25.9900	0.0223	0.0260	0
28/11/2024	2040 On 08-May-25			Bond Future	11.0104	11.0433	88.0175	87.8064	3,900
28/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9936.4600	9752.2200	9.9365	9.7522	0
28/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	418.5400	445.3700	0.4185	0.4454	0
28/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10521.1700	10333.9100	10.5212	10.3339	15,000
28/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	362.9700	386.7800	0.3630	0.3868	0
28/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13767.3300	13566.6800	13.7673	13.5667	7,500
28/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	133.2600	143.6800	0.1333	0.1437	0
28/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14095.8500	13894.2100	14.0959	13.8942	7,500
28/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	118.1400	127.5700	0.1181	0.1276	0
28/11/2024	2040 On 07-August-25			Bond Future	11.1111	11.1454	85.2610	85.0453	16
28/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12729.4300	12538.1100	12.7294	12.5381	0
28/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	490.7100	515.0400	0.4907	0.5150	0
28/11/2024	2040 On 06-November-25			Bond Future	11.2149	11.2505	86.9237	86.7034	0
28/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6543.7500	6405.9600	6.5438	6.4060	0
28/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2793.5500	2876.0600	2.7936	2.8761	0
28/11/2024	2040 On 05-February-26			Bond Future	11.3603	11.3974	83.9027	83.6779	0
28/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5131.5000	5013.1200	5.1315	5.0131	0
28/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4349.1600	4455.5900	4.3492	4.4556	0
28/11/2024	2044 On 06-February-25			Bond Future	11.0152	11.0623	82.3850	82.0681	70,194
28/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	801.9600	722.5100	0.8020	0.7225	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
28/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3328.2400	3565.7100	3.3282	3.5657	0
28/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2359.6600	2190.8900	2.3597	2.1909	8,825
28/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1457.3800	1605.5300	1.4574	1.6055	0
28/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3922.5400	3698.8300	3.9225	3.6988	0
28/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	750.6800	843.8900	0.7507	0.8439	8,825
28/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6508.3800	6233.3300	6.5084	6.2333	422
28/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	267.8000	309.6700	0.2678	0.3097	0
28/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9208.5000	8908.4100	9.2085	8.9084	422
28/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	89.5200	106.3500	0.0895	0.1064	0
28/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11953.6300	11642.8000	11.9536	11.6428	0
28/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	27.7700	33.8600	0.0278	0.0339	0
28/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15575.2600	15259.1100	15.5753	15.2591	0
28/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	2.6100	3.3800	0.0026	0.0034	422
28/11/2024	2044 On 08-May-25		Call	Bond Future	28.2900	24.9600	0.0283	0.0250	0
28/11/2024	2044 On 08-May-25			Bond Future	11.0985	11.1472	84.0779	83.7542	7,734
28/11/2024	2044 On 08-May-25		Put	Bond Future	15950.4200	16270.7200	15.9504	16.2707	0
28/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2197.6500	2064.3200	2.1977	2.0643	2,490
28/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3400.7200	3591.0200	3.4007	3.5910	0
28/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5030.1900	4813.8100	5.0302	4.8138	0
28/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1483.9200	1591.1700	1.4839	1.5912	2,490
28/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8594.9800	8324.2000	8.5950	8.3242	0
28/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	611.1300	663.9800	0.6111	0.6640	2,490
28/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10171.0500	9885.8100	10.1711	9.8858	0
28/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	418.0000	456.3900	0.4180	0.4564	0
28/11/2024	2044 On 07-August-25			Bond Future	11.1937	11.2442	81.3682	81.0377	0
28/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12873.9800	12581.0600	12.8740	12.5811	0
28/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	543.8200	581.3800	0.5438	0.5814	0
28/11/2024	2044 On 06-November-25			Bond Future	11.2913	11.3436	82.9549	82.6175	0
28/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6582.9600	6370.7800	6.5830	6.3708	0
28/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2916.8500	3041.9900	2.9169	3.0420	0
28/11/2024	2044 On 05-February-26			Bond Future	11.4265	11.4810	79.9910	79.6471	0
28/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5381.2200	5196.9600	5.3812	5.1970	0
28/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4542.9500	4702.5300	4.5430	4.7025	0
28/11/2024	2046 On 06-February-25			Bond Future	121.4481	121.8199	121.4481	121.8199	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
28/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7438.0600	7809.8600	7.4381	7.8099	0
28/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2046 On 08-May-25			Bond Future	121.7530	122.1323	121.7530	122.1323	0
28/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	162.2900	0.0000	0.1623	0
28/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	217.0100	0.0000	0.2170	0.0000	0
28/11/2024	2046 On 07-August-25			Bond Future	124.2105	124.5968	124.2105	124.5968	0
28/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5520.5400	5906.8300	5.5205	5.9068	0
28/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2046 On 06-November-25			Bond Future	124.4058	124.7992	124.4058	124.7992	0
28/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1004.2400	610.8100	1.0042	0.6108	0
28/11/2024	2046 On 05-February-26			Bond Future	126.5722	126.9716	126.5722	126.9716	0
28/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4922.2000	5321.6400	4.9222	5.3216	0
28/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2050 On 06-February-25			Bond Future	120.6434	120.2433	120.6434	120.2433	16,403
28/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5043.3700	4643.2700	5.0434	4.6433	0
28/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2050 On 08-May-25			Bond Future	123.1522	122.7436	123.1522	122.7436	0
28/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	1992.2300	1583.5900	1.9922	1.5836	0
28/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2050 On 07-August-25			Bond Future	123.2618	122.8444	123.2618	122.8444	0
28/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3371.8300	2954.4200	3.3718	2.9544	0
28/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2050 On 06-November-25			Bond Future	125.6991	125.2729	125.6991	125.2729	0
28/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1279.1000	852.8700	1.2791	0.8529	0
28/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	2050 On 05-February-26			Bond Future	125.4733	125.0386	125.4733	125.0386	0
28/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2653.2700	2218.6100	2.6533	2.2186	0
28/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	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
28/11/2024	AL37 On 06-February-25			Index Future	1077.5290	1075.8860	1077.5290	1,075.8860	0
28/11/2024	AL37 On 08-May-25			Index Future	1099.6780	1097.9990	1099.6780	1,097.9990	0
28/11/2024	AL37 On 07-August-25			Index Future	1121.6300	1119.9120	1121.6300	1,119.9120	0
28/11/2024	AL37 On 06-November-25			Index Future	1143.5820	1141.8260	1143.5820	1,141.8260	0
28/11/2024	AL37 On 05-February-26			Index Future	1163.3270	1161.5310	1163.3270	1,161.5310	0
28/11/2024	AL7T On 06-February-25			Index Future	1301.3940	1298.6320	1301.3940	1,298.6320	0
28/11/2024	AL7T On 08-May-25			Index Future	1328.1440	1325.3230	1328.1440	1,325.3230	0
28/11/2024	AL7T On 07-August-25			Index Future	1354.6570	1351.7740	1354.6570	1,351.7740	0
28/11/2024	AL7T On 06-November-25			Index Future	1381.1700	1378.2240	1381.1700	1,378.2240	0
28/11/2024	AL7T On 05-February-26			Index Future	1405.0160	1402.0090	1405.0160	1,402.0090	0
28/11/2024	ALBI On 06-February-25			Index Future	1120.3960	1118.0390	1120.3960	1,118.0390	98
28/11/2024	ALBI On 08-May-25			Index Future	1143.4260	1141.0190	1143.4260	1,141.0190	0
28/11/2024	ALBI On 07-August-25			Index Future	1166.2520	1163.7910	1166.2520	1,163.7910	0
28/11/2024	ALBI On 06-November-25			Index Future	1189.0770	1186.5630	1189.0770	1,186.5630	0
28/11/2024	ALBI On 05-February-26			Index Future	1209.6070	1207.0410	1209.6070	1,207.0410	0
28/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	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
28/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	ES33 On 06-February-25			Bond Future	10.8591	10.8965	84.6130	84.4334	0
28/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10881.4200	10701.8200	10.8814	10.7018	0
28/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES33 On 08-May-25			Bond Future	10.9612	11.0002	82.5717	82.3883	0
28/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7799.7500	7616.3000	7.7998	7.6163	0
28/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES33 On 07-August-25			Bond Future	11.0787	11.1196	84.2374	84.0499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10432.8400	10245.2900	10.4328	10.2453	0
28/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES33 On 06-November-25			Bond Future	11.2165	11.2594	82.1039	81.9123	0
28/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3453.7000	3262.0700	3.4537	3.2621	0
28/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES33 On 05-February-26			Bond Future	11.4135	11.4587	83.5264	83.3307	0
28/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	330.9600	135.2300	0.3310	0.1352	0
28/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES42 On 06-February-25			Bond Future	11.3593	11.3963	81.1090	80.8796	0
28/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12715.4800	12486.0900	12.7155	12.4861	0
28/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES42 On 08-May-25			Bond Future	11.4529	11.4913	78.5281	78.2938	0
28/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9897.2400	9662.9300	9.8972	9.6629	0
28/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES42 On 07-August-25			Bond Future	11.5554	11.5952	80.1111	79.8717	0
28/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11838.9300	11599.5200	11.8389	11.5995	0
28/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES42 On 06-November-25			Bond Future	11.6697	11.7111	77.4275	77.1829	0
28/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4093.5900	3849.0400	4.0936	3.8490	0
28/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	ES42 On 05-February-26			Bond Future	11.8218	11.8648	78.7635	78.5140	0
28/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	163.7300	0.0000	0.1637	0.0000	0
28/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	85.7600	0.0000	0.0858	0
28/11/2024	GOVI On 06-February-25			GOVI	1102.9500	1100.6620	1102.9500	1,100.6620	638
28/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1309500.0000	1286620.0000	130.9500	128.6620	0
28/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	GOVI On 08-May-25			GOVI	1125.6210	1123.2840	1125.6210	1,123.2840	0
28/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1036210.0000	1012840.0000	103.6210	101.2840	0
28/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	GOVI On 07-August-25			GOVI	1148.0910	1145.7020	1148.0910	1,145.7020	0
28/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1370910.0000	1347020.0000	137.0910	134.7020	0
28/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	GOVI On 06-November-25			GOVI	1170.5610	1168.1210	1170.5610	1,168.1210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	585610.0000	561210.0000	58.5610	56.1210	0
28/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	GOVI On 05-February-26			GOVI	1190.7720	1188.2790	1190.7720	1,188.2790	0
28/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	407720.0000	382790.0000	40.7720	38.2790	0
28/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/11/2024	IGOV On 06-February-25			Index Future	374.7950	374.8480	374.7950	374.8480	874
28/11/2024	IGOV On 08-May-25			Index Future	382.5900	382.6430	382.5900	382.6430	8
28/11/2024	IGOV On 07-August-25			Index Future	390.3160	390.3690	390.3160	390.3690	0
28/11/2024	IGOV On 06-November-25			Index Future	398.0420	398.0940	398.0420	398.0940	0
28/11/2024	IGOV On 05-February-26			Index Future	405.0010	405.0500	405.0010	405.0500	0
28/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
28/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
28/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
28/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
28/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/11/2024	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
28/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/11/2024	R033 On 06-February-25			Bond Future	9.8888	9.9466	104.2692	103.9506	3,761
28/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	3033.2100	2811.9100	3.0332	2.8119	0
28/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	634.5600	731.8200	0.6346	0.7318	0
28/11/2024	R033 On 08-May-25			Bond Future	9.9611	10.0216	101.3624	101.0371	0
28/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3418.9900	3219.9300	3.4190	3.2199	0
28/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1458.4800	1584.7200	1.4585	1.5847	0
28/11/2024	R033 On 07-August-25			Bond Future	10.0484	10.1120	103.3832	103.0509	0
28/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3588.6000	3399.1600	3.5886	3.3992	0
28/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2128.0300	2270.8500	2.1280	2.2709	0
28/11/2024	R033 On 06-November-25			Bond Future	10.1518	10.2187	100.3562	100.0170	0
28/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3822.6600	3640.5000	3.8227	3.6405	0
28/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	2921.9000	3078.9600	2.9219	3.0790	0
28/11/2024	R033 On 05-February-26			Bond Future	10.3139	10.3844	102.0707	101.7247	0
28/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	4116.9000	3931.6000	4.1169	3.9316	0
28/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3255.9600	3416.6300	3.2560	3.4166	0
28/11/2024	R035 On 06-February-25			Bond Future	10.2388	10.2758	95.5756	95.3602	87,872
28/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1171.9500	1093.4600	1.1720	1.0935	15,000
28/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	1986.0000	2122.8500	1.9860	2.1229	0
28/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1633.0900	1534.4700	1.6331	1.5345	100
28/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1509.7400	1626.4600	1.5097	1.6265	0
28/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1894.7100	1786.1200	1.8947	1.7861	1,000
28/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1307.4700	1414.2200	1.3075	1.4142	0
28/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3075.6900	2931.7300	3.0757	2.9317	0
28/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	720.6200	792.0000	0.7206	0.7920	1,100
28/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5116.5600	4935.9500	5.1166	4.9360	0
28/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	277.1900	311.9200	0.2772	0.3119	7,500
28/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6089.6700	5898.5200	6.0897	5.8985	0
28/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	176.3600	200.5500	0.1764	0.2006	1,100
28/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11564.8500	11351.6800	11.5649	11.3517	0
28/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	10.4100	12.5800	0.0104	0.0126	0
28/11/2024	R035 On 08-May-25			Bond Future	10.3115	10.3501	93.0279	92.8080	1,000
28/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2827.5700	2713.3800	2.8276	2.7134	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2096.9100	2202.6700	2.0969	2.2027	0
28/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4716.5800	4565.8500	4.7166	4.5659	0
28/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1162.0500	1231.2700	1.1621	1.2313	150
28/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6885.0200	6707.6500	6.8850	6.7077	400
28/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	624.4500	667.0300	0.6245	0.6670	0
28/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7957.4300	7770.8300	7.9574	7.7708	0
28/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	462.6100	495.9600	0.4626	0.4960	150
28/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8319.1900	8129.9200	8.3192	8.1299	0
28/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	418.3800	449.0600	0.4184	0.4491	0
28/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12487.0700	12276.8500	12.4871	12.2769	0
28/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	105.1200	114.8500	0.1051	0.1149	400
28/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15379.5700	15162.9000	15.3796	15.1629	0
28/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	29.4200	32.7000	0.0294	0.0327	400
28/11/2024	R035 On 07-August-25			Bond Future	10.3982	10.4384	94.8832	94.6585	0
28/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11868.0200	11665.0300	11.8680	11.6650	0
28/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	356.5200	378.2800	0.3565	0.3783	0
28/11/2024	R035 On 06-November-25			Bond Future	10.5014	10.5434	92.2283	91.9988	0
28/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5976.2900	5828.6900	5.9763	5.8287	0
28/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2258.9300	2340.8900	2.2589	2.3409	0
28/11/2024	R035 On 05-February-26			Bond Future	10.6555	10.6996	93.8069	93.5726	0
28/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4418.0400	4294.9900	4.4180	4.2950	0
28/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3705.6700	3816.9400	3.7057	3.8169	0
28/11/2024	R038 On 06-February-25			Bond Future	10.7901	10.8292	104.5645	104.2925	6,650
28/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3902.8100	3717.1000	3.9028	3.7171	0
28/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	837.9000	924.1900	0.8379	0.9242	0
28/11/2024	R038 On 08-May-25			Bond Future	10.8794	10.9201	101.2219	100.9441	1,923
28/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4347.2000	4179.8600	4.3472	4.1799	0
28/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	1922.8800	2033.2700	1.9229	2.0333	0
28/11/2024	R038 On 07-August-25			Bond Future	10.9807	11.0231	103.2396	102.9559	0
28/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4670.4000	4511.8200	4.6704	4.5118	0
28/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	2951.4000	3076.6000	2.9514	3.0766	0
28/11/2024	R038 On 06-November-25			Bond Future	11.0948	11.1390	99.7679	99.4781	0
28/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4118.9100	3983.2900	4.1189	3.9833	1,770
28/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	4878.3300	5032.5200	4.8783	5.0325	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	5030.5900	4877.5300	5.0306	4.8775	0
28/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4082.1000	4218.8500	4.0821	4.2189	0
28/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9569.5600	9356.7600	9.5696	9.3568	0
28/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1908.6400	1985.6500	1.9086	1.9857	1,770
28/11/2024	R038 On 05-February-26			Bond Future	11.2537	11.2998	101.4706	101.1750	0
28/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5695.1800	5536.1800	5.6952	5.5362	0
28/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4509.8100	4646.4600	4.5098	4.6465	0
28/11/2024	R053 On 06-February-25			Bond Future	10.9578	11.0048	110.0355	109.6079	2,011
28/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15697.3400	15278.8200	15.6973	15.2788	0
28/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	42.1200	51.2500	0.0421	0.0513	0
28/11/2024	R053 On 08-May-25			Bond Future	11.0338	11.0825	106.4279	105.9913	0
28/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13483.8300	13102.5000	13.4838	13.1025	0
28/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	623.1300	678.4100	0.6231	0.6784	0
28/11/2024	R053 On 07-August-25			Bond Future	11.1188	11.1692	108.5494	108.1035	0
28/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16542.5900	16152.8000	16.5426	16.1528	0
28/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	827.2800	883.3600	0.8273	0.8834	0
28/11/2024	R053 On 06-November-25			Bond Future	11.2130	11.2653	104.8028	104.3478	0
28/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8353.9900	8068.4900	8.3540	8.0685	0
28/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3765.4800	3935.0000	3.7655	3.9350	0
28/11/2024	R053 On 05-February-26			Bond Future	11.3414	11.3959	106.5910	106.1272	0
28/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6966.8700	6716.4900	6.9669	6.7165	0
28/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5709.6400	5923.0400	5.7096	5.9230	0
28/11/2024	R186 On 06-February-25			Bond Future	8.1613	8.1835	105.4346	105.3961	194,479
28/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1536.3700	1502.3800	1.5364	1.5024	0
28/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	40.9000	45.4100	0.0409	0.0454	0
28/11/2024	R186 On 08-May-25			Bond Future	8.1367	8.1627	107.6016	107.5621	0
28/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	853.3200	829.8600	0.8533	0.8299	0
28/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	349.8000	365.8400	0.3498	0.3658	0
28/11/2024	R186 On 07-August-25			Bond Future	8.1482	8.1798	104.4371	104.3963	0
28/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1576.8500	1545.7800	1.5769	1.5458	1,983
28/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	207.0100	216.7200	0.2070	0.2167	0
28/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2084.3200	2050.2500	2.0843	2.0503	0
28/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	134.4100	141.1200	0.1344	0.1411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2723.3100	2686.1000	2.7233	2.6861	0
28/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	61.0500	64.6200	0.0611	0.0646	1,983
28/11/2024	R186 On 06-November-25			Bond Future	8.2006	8.2403	106.4760	106.4339	0
28/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	517.7800	498.6000	0.5178	0.4986	0
28/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	592.7100	615.6100	0.5927	0.6156	0
28/11/2024	R186 On 05-February-26			Bond Future	8.5967	8.6498	102.9948	102.9510	0
28/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	444.8000	425.5700	0.4448	0.4256	0
28/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	582.4300	606.9400	0.5824	0.6069	0
28/11/2024	R202 On 06-February-25			Bond Future	269.0253	269.0423	269.0253	269.0423	1,916
28/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2235.3300	2252.2700	2.2353	2.2523	0
28/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R202 On 08-May-25			Bond Future	274.6201	274.6370	274.6201	274.6370	269
28/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2310.0600	2327.0100	2.3101	2.3270	0
28/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R202 On 07-August-25			Bond Future	274.9102	274.9261	274.9102	274.9261	0
28/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3310.2300	3326.1300	3.3102	3.3261	0
28/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R202 On 06-November-25			Bond Future	280.3476	280.3626	280.3476	280.3626	0
28/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4707.5800	4722.5500	4.7076	4.7226	0
28/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R202 On 05-February-26			Bond Future	279.8908	279.9039	279.8908	279.9039	0
28/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	2070.8300	2083.9400	2.0708	2.0839	0
28/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R209 On 06-February-25			Bond Future	10.4041	10.4409	75.2678	75.0742	11,154
28/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9774.1200	9583.2600	9.7741	9.5833	0
28/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	14.2200	17.0100	0.0142	0.0170	0
28/11/2024	R209 On 08-May-25			Bond Future	10.4759	10.5140	73.6594	73.4617	6,367
28/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7275.5400	7106.4400	7.2755	7.1064	0
28/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	395.9300	424.5600	0.3959	0.4246	0
28/11/2024	R209 On 07-August-25			Bond Future	10.5587	10.5983	75.1282	74.9261	0
28/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10236.0800	10056.3100	10.2361	10.0563	0
28/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	386.1800	408.4700	0.3862	0.4085	0
28/11/2024	R209 On 06-November-25			Bond Future	10.6531	10.6942	73.4420	73.2358	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5195.1800	5065.2400	5.1952	5.0652	0
28/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2182.3800	2258.7200	2.1824	2.2587	0
28/11/2024	R209 On 05-February-26			Bond Future	10.7894	10.8323	74.6987	74.4881	0
28/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4153.9000	4042.5000	4.1539	4.0425	0
28/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3467.0700	3566.2300	3.4671	3.5662	0
28/11/2024	R210 On 06-February-25			Bond Future	244.6482	244.6659	244.6482	244.6659	991
28/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5038.2200	5055.8800	5.0382	5.0559	0
28/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R210 On 08-May-25			Bond Future	246.3697	246.3872	246.3697	246.3872	300
28/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1660.3300	1642.8400	1.6603	1.6428	0
28/11/2024	R210 On 07-August-25			Bond Future	251.3431	251.3598	251.3431	251.3598	0
28/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2903.0700	2919.8100	2.9031	2.9198	0
28/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R210 On 06-November-25			Bond Future	252.8870	252.9030	252.8870	252.9030	0
28/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	746.9900	763.0000	0.7470	0.7630	0
28/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R210 On 05-February-26			Bond Future	257.2954	257.3096	257.2954	257.3096	0
28/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4195.3700	4209.6000	4.1954	4.2096	0
28/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2024	R213 On 06-February-25			Bond Future	9.3898	9.4269	92.3260	92.1693	74,381
28/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7843.9600	7690.0200	7.8440	7.6900	0
28/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	14.5900	17.3800	0.0146	0.0174	0
28/11/2024	R213 On 08-May-25			Bond Future	9.4438	9.4830	90.6649	90.5047	0
28/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4684.2400	4554.7300	4.6842	4.5547	0
28/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	409.1600	439.7800	0.4092	0.4398	0
28/11/2024	R213 On 07-August-25			Bond Future	9.5155	9.5570	92.4733	92.3096	0
28/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8255.3700	8107.8300	8.2554	8.1078	0
28/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	249.1000	265.2900	0.2491	0.2653	0
28/11/2024	R213 On 06-November-25			Bond Future	9.6105	9.6545	90.7245	90.5572	0
28/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3425.0200	3326.1300	3.4250	3.3261	0
28/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1770.1000	1838.5800	1.7701	1.8386	0
28/11/2024	R213 On 05-February-26			Bond Future	9.7773	9.8242	92.2801	92.1090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2830.6300	2742.3200	2.8306	2.7423	0
28/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2420.7800	2503.5200	2.4208	2.5035	0
28/11/2024	R214 On 06-February-25			Bond Future	10.7667	10.8034	70.6740	70.4655	18,407
28/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5476.8900	5295.8500	5.4769	5.2959	521
28/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	210.4800	237.8600	0.2105	0.2379	0
28/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7778.4600	7580.7500	7.7785	7.5808	521
28/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	67.5000	78.2100	0.0675	0.0782	0
28/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9856.5500	9652.3900	9.8566	9.6524	0
28/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	23.2100	27.4700	0.0232	0.0275	0
28/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13745.6900	13537.5400	13.7457	13.5375	0
28/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1.0300	1.3000	0.0010	0.0013	521
28/11/2024	R214 On 08-May-25			Bond Future	10.8366	10.8746	68.8220	68.6091	3,232
28/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8350.9600	8163.9300	8.3510	8.1639	0
28/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	343.2800	369.1400	0.3433	0.3691	0
28/11/2024	R214 On 07-August-25			Bond Future	10.9167	10.9560	70.1946	69.9771	0
28/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10571.2300	10379.7300	10.5712	10.3797	0
28/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	463.6900	489.6300	0.4637	0.4896	0
28/11/2024	R214 On 06-November-25			Bond Future	11.0085	11.0492	68.2639	68.0419	0
28/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5707.0700	5566.0900	5.7071	5.5661	0
28/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2375.4900	2456.5100	2.3755	2.4565	0
28/11/2024	R214 On 05-February-26			Bond Future	11.1369	11.1791	69.4324	69.2059	0
28/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4424.6300	4304.6100	4.4246	4.3046	0
28/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3767.3600	3873.8100	3.7674	3.8738	0
28/11/2024	R248 On 06-February-25			Bond Future	10.9544	10.9964	85.5532	85.2587	274,236
28/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	327.6200	293.0400	0.3276	0.2930	660
28/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5167.2600	5427.1700	5.1673	5.4272	0
28/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2072.0900	1930.8800	2.0721	1.9309	660
28/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1752.1900	1905.4700	1.7522	1.9055	0
28/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5425.4300	5188.8400	5.4254	5.1888	0
28/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	446.5800	504.4800	0.4466	0.5045	660
28/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10986.8000	10701.7200	10.9868	10.7017	0
28/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	50.0000	59.4100	0.0500	0.0594	0
28/11/2024	R248 On 08-May-25			Bond Future	11.0278	11.0712	82.8631	82.5624	16,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10293.1200	10031.4300	10.2931	10.0314	0
28/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	486.5500	525.6100	0.4866	0.5256	0
28/11/2024	R248 On 07-August-25			Bond Future	11.1113	11.1562	84.5155	84.2084	0
28/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13078.1700	12808.0100	13.0782	12.8080	0
28/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	596.6500	633.5700	0.5967	0.6336	0
28/11/2024	R248 On 06-November-25			Bond Future	11.2060	11.2525	81.7213	81.4078	0
28/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6544.7400	6350.3100	6.5447	6.3503	0
28/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3065.7000	3184.7300	3.0657	3.1847	0
28/11/2024	R248 On 05-February-26			Bond Future	11.3366	11.3850	83.1186	82.7989	0
28/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5419.0900	5248.7600	5.4191	5.2488	0
28/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4608.0300	4757.3400	4.6080	4.7573	0
28/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0