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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
13/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	2029 On 06-February-25			Bond Future	134.8802	134.7413	134.8802	134.7413	8,604
13/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2480.2300	2341.2700	2.4802	2.3413	0
13/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2029 On 08-May-25			Bond Future	136.2619	136.1192	136.2619	136.1192	728
13/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1588.1100	1730.7600	1.5881	1.7308	0
13/11/2024	2029 On 07-August-25			Bond Future	139.0036	138.8563	139.0036	138.8563	0
13/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1593.6300	1446.2900	1.5936	1.4463	0
13/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2029 On 06-November-25			Bond Future	140.2994	140.1475	140.2994	140.1475	0
13/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	509.4100	357.4800	0.5094	0.3575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2029 On 05-February-26			Bond Future	142.8903	142.7331	142.8903	142.7331	0
13/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2780.3400	2623.1200	2.7803	2.6231	0
13/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2030 On 06-February-25			Bond Future	9.1859	9.2460	95.5901	95.3618	155,668
13/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	374.4600	327.1600	0.3745	0.3272	800
13/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2324.2500	2505.2700	2.3243	2.5053	0
13/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1072.5000	967.9400	1.0725	0.9679	800
13/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1094.8900	1218.6500	1.0949	1.2187	0
13/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2313.1700	2149.2300	2.3132	2.1492	0
13/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	417.8100	482.1900	0.4178	0.4822	800
13/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5530.0400	5312.3200	5.5300	5.3123	0
13/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	45.9700	56.5700	0.0460	0.0566	0
13/11/2024	2030 On 08-May-25			Bond Future	9.2464	9.3106	97.5516	97.3181	0
13/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	660.3500	598.0500	0.6604	0.5981	800
13/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2754.4900	2925.7400	2.7545	2.9257	0
13/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1003.9000	919.0600	1.0039	0.9191	1,320
13/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2092.8500	2241.5600	2.0929	2.2416	0
13/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1383.9200	1278.4600	1.3839	1.2785	800
13/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1626.6400	1754.7300	1.6266	1.7547	0
13/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1930.1100	1800.7900	1.9301	1.8008	680
13/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1191.0300	1295.2600	1.1910	1.2953	0
13/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3116.4900	2950.5500	3.1165	2.9506	0
13/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	662.4400	730.0500	0.6624	0.7301	0
13/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3280.1500	3110.3500	3.2802	3.1104	0
13/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	614.4300	678.1800	0.6144	0.6782	800
13/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4193.0900	4005.4600	4.1931	4.0055	1,640
13/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	408.4500	454.3700	0.4085	0.4544	0
13/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5341.9200	5138.7900	5.3419	5.1388	2,280
13/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	250.1000	280.5200	0.2501	0.2805	0
13/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9011.7900	8784.2500	9.0118	8.7843	0
13/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	37.4200	43.4300	0.0374	0.0434	1,640
13/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10332.7100	10101.9000	10.3327	10.1019	0
13/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	15.1900	17.9300	0.0152	0.0179	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
13/11/2024	2030 On 07-August-25			Bond Future	9.3315	9.4004	95.4803	95.2408	0
13/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4547.1200	4363.4500	4.5471	4.3635	1,054
13/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	651.1000	706.9600	0.6511	0.7070	0
13/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6314.5700	6109.1400	6.3146	6.1091	0
13/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	364.8400	398.9400	0.3648	0.3989	0
13/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9222.0400	8993.9700	9.2220	8.9940	0
13/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	97.4800	108.9400	0.0975	0.1089	1,054
13/11/2024	2030 On 06-November-25			Bond Future	9.4281	9.5023	97.3372	97.0917	0
13/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2214.5800	2087.3300	2.2146	2.0873	0
13/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1844.5300	1962.7800	1.8445	1.9628	0
13/11/2024	2030 On 05-February-26			Bond Future	9.5789	9.6592	95.0995	94.8477	0
13/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2043.2400	1924.3100	2.0432	1.9243	0
13/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2322.5800	2455.4700	2.3226	2.4555	0
13/11/2024	2032 On 06-February-25			Bond Future	9.8104	9.8861	95.1457	94.7839	110,539
13/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	615.8800	522.0900	0.6159	0.5221	800
13/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2510.5100	2778.5600	2.5105	2.7786	0
13/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1690.1400	1500.8800	1.6901	1.5009	800
13/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1167.0800	1339.6600	1.1671	1.3397	0
13/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4057.9600	3763.4300	4.0580	3.7634	0
13/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	326.5900	393.9000	0.3266	0.3939	800
13/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8629.5300	8276.8800	8.6295	8.2769	0
13/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	31.6300	40.8200	0.0316	0.0408	0
13/11/2024	2032 On 08-May-25			Bond Future	9.8833	9.9629	92.9333	92.5635	37,405
13/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1024.7800	911.0800	1.0248	0.9111	800
13/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3215.0500	3471.1500	3.2151	3.4712	0
13/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2057.0500	1874.2300	2.0571	1.8742	800
13/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1886.3700	2073.3500	1.8864	2.0734	0
13/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5204.4400	4911.2600	5.2044	4.9113	0
13/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	575.9300	652.5500	0.5759	0.6526	0
13/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5424.0900	5126.3300	5.4241	5.1263	0
13/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	534.3300	606.3700	0.5343	0.6064	800
13/11/2024	2032 On 07-August-25			Bond Future	9.9736	10.0576	94.7799	94.4015	0
13/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9024.0400	8689.0100	9.0240	8.6890	0
13/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	375.4900	418.9000	0.3755	0.4189	0

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13/11/2024	2032 On 06-November-25			Bond Future	10.0815	10.1702	92.4621	92.0751	0
13/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3764.6700	3542.8300	3.7647	3.5428	0
13/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2298.4300	2463.6500	2.2984	2.4637	0
13/11/2024	2032 On 05-February-26			Bond Future	10.2284	10.3224	94.1410	93.7452	0
13/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2977.9400	2786.7600	2.9779	2.7868	0
13/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3267.3600	3472.0200	3.2674	3.4720	0
13/11/2024	2033 On 06-February-25			Bond Future	128.1423	128.0699	128.1423	128.0699	6,341
13/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3202.2900	3129.8900	3.2023	3.1299	0
13/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2033 On 08-May-25			Bond Future	129.2845	129.2099	129.2845	129.2099	5,288
13/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1335.4600	1410.1500	1.3355	1.4102	0
13/11/2024	2033 On 07-August-25			Bond Future	131.8860	131.8080	131.8860	131.8080	0
13/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3235.9500	3158.0400	3.2360	3.1580	0
13/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2033 On 06-November-25			Bond Future	132.9402	132.8590	132.9402	132.8590	0
13/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	199.8400	280.9700	0.1998	0.2810	0
13/11/2024	2033 On 05-February-26			Bond Future	135.3953	135.3103	135.3953	135.3103	0
13/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2515.3400	2430.2600	2.5153	2.4303	0
13/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2037 On 06-February-25			Bond Future	10.8816	10.9208	84.5226	84.2930	165,999
13/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10115.1800	9893.6100	10.1152	9.8936	0
13/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	53.2600	61.3200	0.0533	0.0613	0
13/11/2024	2037 On 08-May-25			Bond Future	10.9762	11.0171	86.2569	86.0221	3,975
13/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7509.1800	7316.1800	7.5092	7.3162	0
13/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	604.1000	645.8800	0.6041	0.6459	0
13/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8840.0100	8636.4900	8.8400	8.6365	15,000
13/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	426.4400	457.7000	0.4264	0.4577	0
13/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12161.0600	11939.8100	12.1611	11.9398	7,500
13/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	156.8300	170.3600	0.1568	0.1704	0
13/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12379.1400	12156.9900	12.3791	12.1570	7,500
13/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	144.3500	156.9800	0.1444	0.1570	0

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13/11/2024	2037 On 07-August-25			Bond Future	11.0864	11.1291	83.7101	83.4694	15
13/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1337.7000	1272.0100	1.3377	1.2720	2,541
13/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5703.6700	5878.6000	5.7037	5.8786	0
13/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1753.1600	1673.3000	1.7532	1.6733	2,341
13/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4859.2900	5020.0500	4.8593	5.0201	0
13/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1957.0400	1870.8700	1.9570	1.8709	200
13/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4530.9000	4685.3500	4.5309	4.6854	0
13/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3110.9700	2994.5900	3.1110	2.9946	0
13/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3203.5100	3327.7500	3.2035	3.3278	2,541
13/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4247.8700	4108.5500	4.2479	4.1086	0
13/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2393.8400	2495.1400	2.3938	2.4951	2,541
13/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5704.4500	5542.2900	5.7045	5.5423	0
13/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1702.7600	1781.2200	1.7028	1.7812	2,541
13/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7074.9700	6896.2000	7.0750	6.8962	0
13/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1258.8600	1320.7100	1.2589	1.3207	2,541
13/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10545.8100	10339.0000	10.5458	10.3390	0
13/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	608.2900	642.1000	0.6083	0.6421	0
13/11/2024	2037 On 06-November-25			Bond Future	11.2008	11.2454	85.3369	85.0904	0
13/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5183.6200	5038.1700	5.1836	5.0382	0
13/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2853.3800	2954.4400	2.8534	2.9544	0
13/11/2024	2037 On 05-February-26			Bond Future	11.3440	11.3908	82.6288	82.3762	0
13/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3788.8600	3669.5900	3.7889	3.6696	0
13/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4573.7100	4707.0700	4.5737	4.7071	0
13/11/2024	2038 On 06-February-25			Bond Future	137.2533	137.2776	137.2533	137.2776	2,650
13/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2023.3100	2047.6000	2.0233	2.0476	0
13/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2038 On 08-May-25			Bond Future	140.1031	140.1271	140.1031	140.1271	480
13/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	423.0700	447.1200	0.4231	0.4471	0
13/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2038 On 07-August-25			Bond Future	140.7803	140.8030	140.7803	140.8030	0
13/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1220.3300	1242.9900	1.2203	1.2430	0
13/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2038 On 06-November-25			Bond Future	143.5547	143.5760	143.5547	143.5760	0
13/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	325.2900	303.9700	0.3253	0.3040	0
13/11/2024	2038 On 05-February-26			Bond Future	144.0279	144.0472	144.0279	144.0472	0
13/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	827.8900	847.2100	0.8279	0.8472	0
13/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2040 On 06-February-25			Bond Future	11.2108	11.2449	84.3992	84.1840	69,124
13/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1233.0200	1160.1000	1.2330	1.1601	780
13/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2578.5800	2720.8700	2.5786	2.7209	0
13/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3820.8000	3673.1500	3.8208	3.6732	0
13/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	817.6800	885.2400	0.8177	0.8852	780
13/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6232.7400	6050.8400	6.2327	6.0508	0
13/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	325.3800	358.6900	0.3254	0.3587	780
13/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10049.1600	9843.8200	10.0492	9.8438	0
13/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	75.2900	85.1600	0.0753	0.0852	0
13/11/2024	2040 On 08-May-25			Bond Future	11.3092	11.3447	86.1310	85.9108	3,900
13/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8288.5900	8107.7100	8.2886	8.1077	0
13/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	657.1300	696.4300	0.6571	0.6964	0
13/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8846.7700	8661.8000	8.8468	8.6618	15,000
13/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	575.0300	610.2400	0.5750	0.6102	0
13/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12000.4700	11798.1100	12.0005	11.7981	7,500
13/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	252.8600	270.6800	0.2529	0.2707	0
13/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12318.3400	12114.4900	12.3183	12.1145	7,500
13/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	227.0900	243.4200	0.2271	0.2434	0
13/11/2024	2040 On 07-August-25			Bond Future	11.4223	11.4594	83.3309	83.1052	16
13/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10998.5700	10806.3600	10.9986	10.8064	0
13/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	689.8900	723.3800	0.6899	0.7234	0
13/11/2024	2040 On 06-November-25			Bond Future	11.5386	11.5773	84.9501	84.7188	0
13/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5109.5100	4979.3600	5.1095	4.9794	0
13/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3332.9900	3434.0900	3.3330	3.4341	0
13/11/2024	2040 On 05-February-26			Bond Future	11.6818	11.7223	81.9838	81.7467	0
13/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3922.8200	3813.3500	3.9228	3.8134	0
13/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5059.4300	5187.0900	5.0594	5.1871	0
13/11/2024	2044 On 06-February-25			Bond Future	11.3072	11.3464	80.4504	80.1964	71,974
13/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4907.8500	4714.2900	4.9079	4.7143	449

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	601.8800	662.2900	0.6019	0.6623	0
13/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7423.9100	7198.9400	7.4239	7.1989	449
13/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	239.5400	268.5400	0.2395	0.2685	0
13/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10080.9700	9839.6900	10.0810	9.8397	0
13/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	89.7200	102.4100	0.0897	0.1024	0
13/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13653.3200	13402.1400	13.6533	13.4021	0
13/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	15.2800	18.0700	0.0153	0.0181	449
13/11/2024	2044 On 08-May-25		Call	Bond Future	12.9300	11.6600	0.0129	0.0117	0
13/11/2024	2044 On 08-May-25			Bond Future	11.4011	11.4417	82.1010	81.8414	8,697
13/11/2024	2044 On 08-May-25		Put	Bond Future	17911.9000	18170.2900	17.9119	18.1703	0
13/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1470.0600	1390.8100	1.4701	1.3908	2,490
13/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4649.9700	4830.3800	4.6500	4.8304	0
13/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3794.4200	3648.1000	3.7944	3.6481	0
13/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2224.9900	2338.3300	2.2250	2.3383	2,490
13/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7002.7000	6804.7400	7.0027	6.8047	0
13/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	995.6900	1057.3900	0.9957	1.0574	2,490
13/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8479.7300	8266.6500	8.4797	8.2667	0
13/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	703.5200	750.1000	0.7035	0.7501	0
13/11/2024	2044 On 07-August-25			Bond Future	11.5082	11.5505	79.3462	79.0802	0
13/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11069.1800	10843.9400	11.0692	10.8439	0
13/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	760.9800	801.7400	0.7610	0.8017	0
13/11/2024	2044 On 06-November-25			Bond Future	11.6178	11.6619	80.8878	80.6155	0
13/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5067.4500	4915.0800	5.0675	4.9151	0
13/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3468.4400	3588.3700	3.4684	3.5884	0
13/11/2024	2044 On 05-February-26			Bond Future	11.7518	11.7978	77.9728	77.6940	0
13/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4005.8100	3876.1300	4.0058	3.8761	0
13/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5185.7300	5334.8400	5.1857	5.3348	0
13/11/2024	2046 On 06-February-25			Bond Future	119.3049	118.8804	119.3049	118.8804	17,906
13/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5294.8500	4870.4000	5.2949	4.8704	0
13/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2046 On 08-May-25			Bond Future	119.5522	119.1183	119.5522	119.1183	0
13/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2417.8400	2851.7000	2.4178	2.8517	0
13/11/2024	2046 On 07-August-25			Bond Future	121.9571	121.5128	121.9571	121.5128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3267.0600	2822.7800	3.2671	2.8228	0
13/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2046 On 06-November-25			Bond Future	122.0900	121.6355	122.0900	121.6355	0
13/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3320.0000	3774.4600	3.3200	3.7745	0
13/11/2024	2046 On 05-February-26			Bond Future	124.3418	123.8768	124.3418	123.8768	0
13/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2691.7500	2226.8000	2.6918	2.2268	0
13/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2050 On 06-February-25			Bond Future	118.1306	117.9523	118.1306	117.9523	15,831
13/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2530.6100	2352.3300	2.5306	2.3523	0
13/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2050 On 08-May-25			Bond Future	120.5834	120.4008	120.5834	120.4008	0
13/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	576.5900	759.2200	0.5766	0.7592	0
13/11/2024	2050 On 07-August-25			Bond Future	120.6227	120.4349	120.6227	120.4349	0
13/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	732.6700	544.9300	0.7327	0.5449	0
13/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2050 On 06-November-25			Bond Future	122.9997	122.8067	122.9997	122.8067	0
13/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1420.3100	1613.3300	1.4203	1.6133	0
13/11/2024	2050 On 05-February-26			Bond Future	122.8433	122.6447	122.8433	122.6447	0
13/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	23.3200	0.0000	0.0233	0.0000	0
13/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	175.2900	0.0000	0.1753	0
13/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
13/11/2024	AL37 On 06-February-25			Index Future	1069.3520	1066.5330	1069.3520	1,066.5330	0
13/11/2024	AL37 On 08-May-25			Index Future	1091.3010	1088.4220	1091.3010	1,088.4220	0
13/11/2024	AL37 On 07-August-25			Index Future	1113.0150	1110.0740	1113.0150	1,110.0740	0
13/11/2024	AL37 On 06-November-25			Index Future	1134.7280	1131.7250	1134.7280	1,131.7250	0
13/11/2024	AL37 On 05-February-26			Index Future	1155.4740	1152.4090	1155.4740	1,152.4090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
13/11/2024	AL7T On 06-February-25			Index Future	1284.5720	1280.7610	1284.5720	1,280.7610	0
13/11/2024	AL7T On 08-May-25			Index Future	1310.9400	1307.0470	1310.9400	1,307.0470	0
13/11/2024	AL7T On 07-August-25			Index Future	1337.0230	1333.0480	1337.0230	1,333.0480	0
13/11/2024	AL7T On 06-November-25			Index Future	1363.1070	1359.0480	1363.1070	1,359.0480	0
13/11/2024	AL7T On 05-February-26			Index Future	1388.0270	1383.8870	1388.0270	1,383.8870	0
13/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
13/11/2024	ALBI On 06-February-25			Index Future	1105.1340	1102.4460	1105.1340	1,102.4460	99
13/11/2024	ALBI On 08-May-25			Index Future	1127.8180	1125.0720	1127.8180	1,125.0720	0
13/11/2024	ALBI On 07-August-25			Index Future	1150.2580	1147.4530	1150.2580	1,147.4530	0
13/11/2024	ALBI On 06-November-25			Index Future	1172.6980	1169.8330	1172.6980	1,169.8330	0
13/11/2024	ALBI On 05-February-26			Index Future	1194.1370	1191.2140	1194.1370	1,191.2140	0
13/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/11/2024	C210 On 31-March-28			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
13/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	ES33 On 06-February-25			Bond Future	11.1057	11.1357	83.4372	83.2960	0
13/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9705.6500	9564.4500	9.7057	9.5645	0
13/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES33 On 08-May-25			Bond Future	11.2192	11.2506	81.3690	81.2243	0
13/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6596.9600	6452.3200	6.5970	6.4523	0
13/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES33 On 07-August-25			Bond Future	11.3498	11.3828	83.0047	82.8560	0
13/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9200.0700	9051.4000	9.2001	9.0514	0
13/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES33 On 06-November-25			Bond Future	11.5015	11.5363	80.8411	80.6884	0
13/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2190.9100	2038.1900	2.1909	2.0382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES33 On 05-February-26			Bond Future	11.6927	11.7296	82.3265	82.1694	0
13/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	868.9800	1026.0400	0.8690	1.0260	0
13/11/2024	ES42 On 06-February-25			Bond Future	11.6226	11.6053	79.4984	79.6028	0
13/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11104.9000	11209.3200	11.1049	11.2093	0
13/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES42 On 08-May-25			Bond Future	11.7262	11.7083	76.8816	76.9877	0
13/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8250.7300	8356.8400	8.2507	8.3568	0
13/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES42 On 07-August-25			Bond Future	11.8395	11.8212	78.4259	78.5331	0
13/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10153.7200	10260.9300	10.1537	10.2609	0
13/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES42 On 06-November-25			Bond Future	11.9656	11.9467	75.7036	75.8118	0
13/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2369.7000	2477.9000	2.3697	2.4779	0
13/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES42 On 05-February-26			Bond Future	12.1149	12.0955	77.0904	77.1992	0
13/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1509.2900	1400.5500	1.5093	1.4006	0
13/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0
13/11/2024	GOVI On 06-February-25			GOVI	1088.1830	1085.4990	1088.1830	1,085.4990	646
13/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1161830.0000	1134990.0000	116.1830	113.4990	0
13/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	GOVI On 08-May-25			GOVI	1110.5190	1107.7780	1110.5190	1,107.7780	0
13/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	885190.0000	857780.0000	88.5190	85.7780	0
13/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	GOVI On 07-August-25			GOVI	1132.6150	1129.8150	1132.6150	1,129.8150	0
13/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1216150.0000	1188150.0000	121.6150	118.8150	0
13/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	GOVI On 06-November-25			GOVI	1154.7110	1151.8510	1154.7110	1,151.8510	0
13/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	427110.0000	398510.0000	42.7110	39.8510	0
13/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	GOVI On 05-February-26			GOVI	1175.8210	1172.9030	1175.8210	1,172.9030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	258210.0000	229030.0000	25.8210	22.9030	0
13/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
13/11/2024	IGOV On 06-February-25			Index Future	370.6790	370.2370	370.6790	370.2370	888
13/11/2024	IGOV On 08-May-25			Index Future	378.3770	377.9240	378.3770	377.9240	8
13/11/2024	IGOV On 07-August-25			Index Future	385.9920	385.5290	385.9920	385.5290	0
13/11/2024	IGOV On 06-November-25			Index Future	393.6080	393.1340	393.6080	393.1340	0
13/11/2024	IGOV On 05-February-26			Index Future	400.8880	400.4030	400.8880	400.4030	0
13/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
13/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
13/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
13/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R033 On 06-February-25			Bond Future	10.1305	10.1908	102.9457	102.6192	410
13/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2185.2000	1999.0700	2.1852	1.9991	0
13/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1110.0600	1250.4500	1.1101	1.2505	0
13/11/2024	R033 On 08-May-25			Bond Future	10.2148	10.2781	100.0087	99.6749	0
13/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2605.6400	2431.1900	2.6056	2.4312	0
13/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1998.8300	2158.2000	1.9988	2.1582	0
13/11/2024	R033 On 07-August-25			Bond Future	10.3158	10.3824	101.9956	101.6538	0
13/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2846.0000	2677.5200	2.8460	2.6775	0
13/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2773.0700	2946.3900	2.7731	2.9464	0
13/11/2024	R033 On 06-November-25			Bond Future	10.4340	10.5042	98.9347	98.5849	0
13/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3089.6900	2925.1100	3.0897	2.9251	0
13/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3610.4600	3795.6900	3.6105	3.7957	0
13/11/2024	R033 On 05-February-26			Bond Future	10.5891	10.6634	100.7295	100.3714	0
13/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3419.5000	3248.2900	3.4195	3.2483	0
13/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3899.7600	4086.6500	3.8998	4.0867	0
13/11/2024	R035 On 06-February-25			Bond Future	10.5012	10.5406	94.0630	93.8389	89,441
13/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	696.6600	641.9600	0.6967	0.6420	15,000
13/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3023.3100	3192.6800	3.0233	3.1927	0
13/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1022.8600	950.0700	1.0229	0.9501	100
13/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2412.1100	2563.3900	2.4121	2.5634	0
13/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1216.7800	1134.4400	1.2168	1.1344	1,000
13/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2142.1400	2283.8700	2.1421	2.2839	0
13/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2148.5600	2029.0400	2.1486	2.0290	0
13/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1306.0900	1410.6400	1.3061	1.4106	1,100
13/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3914.5200	3749.6800	3.9145	3.7497	0
13/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	587.7500	646.9800	0.5878	0.6470	7,500
13/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4803.5400	4623.7600	4.8035	4.6238	0
13/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	402.8300	447.1200	0.4028	0.4471	1,100
13/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10083.7400	9866.3400	10.0837	9.8663	0
13/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	41.9000	48.5700	0.0419	0.0486	0
13/11/2024	R035 On 08-May-25			Bond Future	10.5851	10.6262	91.4816	91.2523	0
13/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2032.6100	1935.7300	2.0326	1.9357	150
13/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2848.3000	2980.6800	2.8483	2.9807	0
13/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3660.7400	3523.0400	3.6607	3.5230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1652.5600	1744.1200	1.6526	1.7441	150
13/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5642.8000	5472.7300	5.6428	5.4727	400
13/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	928.5800	987.7700	0.9286	0.9878	0
13/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6650.7100	6468.8300	6.6507	6.4688	0
13/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	702.2400	749.6200	0.7022	0.7496	150
13/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6993.8500	6808.5100	6.9939	6.8085	0
13/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	639.3900	683.3100	0.6394	0.6833	0
13/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11033.8700	10821.2000	11.0339	10.8212	0
13/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	198.2700	214.8600	0.1983	0.2149	400
13/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13867.2300	13644.3800	13.8672	13.6444	0
13/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	63.4300	69.8400	0.0634	0.0698	400
13/11/2024	R035 On 07-August-25			Bond Future	10.6844	10.7275	93.2997	93.0647	0
13/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10446.1900	10241.6800	10.4462	10.2417	0
13/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	518.2200	548.7600	0.5182	0.5488	0
13/11/2024	R035 On 06-November-25			Bond Future	10.8012	10.8463	90.6077	90.3668	0
13/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4751.0500	4609.9900	4.7511	4.6100	0
13/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2654.3500	2754.1400	2.6544	2.7541	0
13/11/2024	R035 On 05-February-26			Bond Future	10.9507	10.9982	92.2535	92.0065	0
13/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3410.1400	3295.7100	3.4101	3.2957	0
13/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4251.1600	4383.7100	4.2512	4.3837	0
13/11/2024	R038 On 06-February-25			Bond Future	11.1024	11.1421	102.4219	102.1544	57
13/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2569.4700	2428.9700	2.5695	2.4290	0
13/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1647.1000	1774.1100	1.6471	1.7741	0
13/11/2024	R038 On 08-May-25			Bond Future	11.2045	11.2459	99.0323	98.7587	0
13/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3052.4300	2918.4200	3.0524	2.9184	0
13/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2817.6200	2957.2400	2.8176	2.9572	0
13/11/2024	R038 On 07-August-25			Bond Future	11.3199	11.3632	100.9995	100.7191	0
13/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3396.1300	3265.7300	3.3961	3.2657	0
13/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3917.2300	4067.2600	3.9172	4.0673	0
13/11/2024	R038 On 06-November-25			Bond Future	11.4490	11.4943	97.4773	97.1901	0
13/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3081.1000	2969.6000	3.0811	2.9696	1,770
13/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6131.1700	6306.8900	6.1312	6.3069	0
13/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3841.8900	3713.0400	3.8419	3.7130	0
13/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5184.0500	5342.4200	5.1841	5.3424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7888.1500	7695.1600	7.8882	7.6952	0
13/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2517.8800	2612.1100	2.5179	2.6121	1,770
13/11/2024	R038 On 05-February-26			Bond Future	11.6064	11.6540	99.2442	98.9499	0
13/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4416.6600	4278.9800	4.4167	4.2790	0
13/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5457.7200	5614.3500	5.4577	5.6144	0
13/11/2024	R053 On 06-February-25			Bond Future	11.2648	11.3039	107.2996	106.9603	2,011
13/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13053.8300	12733.2600	13.0538	12.7333	0
13/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	134.5000	153.2100	0.1345	0.1532	0
13/11/2024	R053 On 08-May-25			Bond Future	11.3518	11.3924	103.6327	103.2858	0
13/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11037.1600	10754.2300	11.0372	10.7542	0
13/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	971.6600	1035.6400	0.9717	1.0356	0
13/11/2024	R053 On 07-August-25			Bond Future	11.4489	11.4911	105.6912	105.3359	0
13/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14063.7000	13770.0600	14.0637	13.7701	0
13/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1206.5400	1268.2000	1.2065	1.2682	0
13/11/2024	R053 On 06-November-25			Bond Future	11.5561	11.6000	101.8817	101.5181	0
13/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6451.2600	6251.9000	6.4513	6.2519	0
13/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4783.8900	4948.0800	4.7839	4.9481	0
13/11/2024	R053 On 05-February-26			Bond Future	11.6846	11.7306	103.7281	103.3559	0
13/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5422.2200	5249.0300	5.4222	5.2490	0
13/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7027.9100	7226.9100	7.0279	7.2269	0
13/11/2024	R186 On 06-February-25			Bond Future	8.2846	8.3192	105.2205	105.1606	186,825
13/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1369.9400	1320.6100	1.3699	1.3206	0
13/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	88.5300	99.0800	0.0885	0.0991	0
13/11/2024	R186 On 08-May-25			Bond Future	8.2831	8.3240	107.3799	107.3182	0
13/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	706.0500	672.1400	0.7061	0.6721	0
13/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	424.2000	452.0400	0.4242	0.4520	0
13/11/2024	R186 On 07-August-25			Bond Future	8.3294	8.3796	104.2036	104.1391	0
13/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1409.0200	1362.5000	1.4090	1.3625	1,983
13/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	272.6600	290.5900	0.2727	0.2906	0
13/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1896.8400	1844.9900	1.8968	1.8450	0
13/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	180.4100	193.0100	0.1804	0.1930	0
13/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2515.1800	2457.7500	2.5152	2.4578	0
13/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	86.4000	93.4200	0.0864	0.0934	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R186 On 06-November-25			Bond Future	8.4323	8.4959	106.2307	106.1635	0
13/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	413.8900	387.5800	0.4139	0.3876	0
13/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	734.1200	774.9500	0.7341	0.7750	0
13/11/2024	R186 On 05-February-26			Bond Future	8.7671	8.8527	102.8544	102.7840	0
13/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	378.5000	350.5600	0.3785	0.3506	0
13/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	656.5100	698.9600	0.6565	0.6990	0
13/11/2024	R202 On 06-February-25			Bond Future	266.4369	266.2819	266.4369	266.2819	1,928
13/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	353.0700	508.0800	0.3531	0.5081	0
13/11/2024	R202 On 08-May-25			Bond Future	271.9695	271.8096	271.9695	271.8096	269
13/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	340.5200	500.3700	0.3405	0.5004	0
13/11/2024	R202 On 07-August-25			Bond Future	272.1642	271.9974	272.1642	271.9974	0
13/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	564.2100	397.4400	0.5642	0.3974	0
13/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R202 On 06-November-25			Bond Future	277.5287	277.3553	277.5287	277.3553	0
13/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1888.7400	1715.3000	1.8887	1.7153	0
13/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R202 On 05-February-26			Bond Future	277.2842	277.1029	277.2842	277.1029	0
13/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	535.8400	717.0800	0.5358	0.7171	0
13/11/2024	R209 On 06-February-25			Bond Future	10.6436	10.6929	74.0193	73.7659	13,072
13/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8555.8500	8310.9300	8.5559	8.3109	0
13/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	44.5200	52.9700	0.0445	0.0530	0
13/11/2024	R209 On 08-May-25			Bond Future	10.7244	10.7756	72.3830	72.1240	6,367
13/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6184.2500	5974.3500	6.1843	5.9744	0
13/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	581.0200	630.1100	0.5810	0.6301	0
13/11/2024	R209 On 07-August-25			Bond Future	10.8175	10.8708	73.8214	73.5562	0
13/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9082.3000	8854.4100	9.0823	8.8544	0
13/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	539.2100	576.4700	0.5392	0.5765	0
13/11/2024	R209 On 06-November-25			Bond Future	10.9226	10.9781	72.1048	71.8335	0
13/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4192.3300	4034.9800	4.1923	4.0350	0
13/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2516.7600	2630.6700	2.5168	2.6307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R209 On 05-February-26			Bond Future	11.0538	11.1118	73.4144	73.1368	0
13/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3278.7800	3146.3300	3.2788	3.1463	0
13/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3876.2700	4021.3700	3.8763	4.0214	0
13/11/2024	R210 On 06-February-25			Bond Future	244.6764	244.6500	244.6764	244.6500	991
13/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5066.3800	5039.9800	5.0664	5.0400	0
13/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R210 On 08-May-25			Bond Future	246.3767	246.3483	246.3767	246.3483	300
13/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1653.2900	1681.7000	1.6533	1.6817	0
13/11/2024	R210 On 07-August-25			Bond Future	251.3335	251.3012	251.3335	251.3012	0
13/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2893.5300	2861.1700	2.8935	2.8612	0
13/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R210 On 06-November-25			Bond Future	252.8462	252.8102	252.8462	252.8102	0
13/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	706.1600	670.2200	0.7062	0.6702	0
13/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R210 On 05-February-26			Bond Future	257.5132	257.4720	257.5132	257.4720	0
13/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4413.2300	4372.0300	4.4132	4.3720	0
13/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2024	R213 On 06-February-25			Bond Future	9.5576	9.6335	91.6206	91.3034	73,327
13/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7158.0500	6850.6200	7.1581	6.8506	0
13/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	34.0900	43.8700	0.0341	0.0439	0
13/11/2024	R213 On 08-May-25			Bond Future	9.6212	9.7014	89.9423	89.6180	0
13/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4115.9200	3866.9600	4.1159	3.8670	0
13/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	563.4400	638.7200	0.5634	0.6387	0
13/11/2024	R213 On 07-August-25			Bond Future	9.7045	9.7895	91.7302	91.3983	0
13/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7608.8600	7317.3900	7.6089	7.3174	0
13/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	345.7400	386.1900	0.3457	0.3862	0
13/11/2024	R213 On 06-November-25			Bond Future	9.8121	9.9024	89.9608	89.6213	0
13/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2913.4100	2726.5000	2.9134	2.7265	0
13/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2022.2000	2174.8300	2.0222	2.1748	0
13/11/2024	R213 On 05-February-26			Bond Future	9.9655	10.0619	91.5971	91.2497	0
13/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2397.2800	2231.3100	2.3973	2.2313	0
13/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2670.3800	2851.8600	2.6704	2.8519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R214 On 06-February-25			Bond Future	11.0370	11.0811	69.1621	68.9202	18,222
13/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4220.6200	4032.5600	4.2206	4.0326	554
13/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	466.0500	519.9400	0.4661	0.5199	0
13/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6378.3700	6161.3800	6.3784	6.1614	554
13/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	179.2500	204.2100	0.1793	0.2042	0
13/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8393.9600	8163.6000	8.3940	8.1636	0
13/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	72.4600	84.0500	0.0725	0.0841	0
13/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12239.6400	11999.1900	12.2396	11.9992	0
13/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	6.8200	8.3200	0.0068	0.0083	554
13/11/2024	R214 On 08-May-25			Bond Future	11.1161	11.1617	67.2770	67.0297	3,232
13/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7036.3000	6832.3300	7.0363	6.8323	0
13/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	573.5900	616.9300	0.5736	0.6169	0
13/11/2024	R214 On 07-August-25			Bond Future	11.2064	11.2537	68.6142	68.3610	0
13/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9155.5300	8940.8800	9.1555	8.9409	0
13/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	628.4100	666.9100	0.6284	0.6669	0
13/11/2024	R214 On 06-November-25			Bond Future	11.3089	11.3580	66.6480	66.3891	0
13/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4448.0600	4298.1800	4.4481	4.2982	0
13/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2732.3700	2841.4400	2.7324	2.8414	0
13/11/2024	R214 On 05-February-26			Bond Future	11.4347	11.4859	67.8587	67.5937	0
13/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3364.9400	3240.8800	3.3649	3.2409	0
13/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4281.3900	4422.3100	4.2814	4.4223	0
13/11/2024	R248 On 06-February-25			Bond Future	11.2308	11.2699	83.6450	83.3809	273,993
13/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	148.2400	132.7100	0.1482	0.1327	660
13/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6896.0800	7144.6100	6.8961	7.1446	0
13/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1252.1200	1164.2700	1.2521	1.1643	660
13/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2840.4200	3016.6300	2.8404	3.0166	0
13/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3971.1800	3790.6400	3.9712	3.7906	0
13/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	900.5300	984.0500	0.9005	0.9841	660
13/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9167.9000	8922.6300	9.1679	8.9226	0
13/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	139.3000	158.0900	0.1393	0.1581	0
13/11/2024	R248 On 08-May-25			Bond Future	11.3138	11.3543	80.9133	80.6433	15,902
13/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8584.5000	8363.3200	8.5845	8.3633	0
13/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	727.7900	776.5600	0.7278	0.7766	0
13/11/2024	R248 On 07-August-25			Bond Future	11.4080	11.4501	82.5211	82.2447	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11330.6900	11098.5900	11.3307	11.0986	0
13/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	843.5500	887.8700	0.8436	0.8879	0
13/11/2024	R248 On 06-November-25			Bond Future	11.5141	11.5579	79.6824	79.3995	0
13/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5059.9200	4903.2500	5.0599	4.9033	0
13/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3619.7400	3745.9700	3.6197	3.7460	0
13/11/2024	R248 On 05-February-26			Bond Future	11.6433	11.6890	81.1286	80.8390	0
13/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4208.7000	4073.4700	4.2087	4.0735	0
13/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5387.5900	5541.9500	5.3876	5.5420	0
13/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0