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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
14/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	2029 On 06-February-25			Bond Future	134.8161	134.8802	134.8161	134.8802	8,604
14/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2416.1200	2480.2300	2.4161	2.4802	0
14/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2029 On 08-May-25			Bond Future	136.1967	136.2619	136.1967	136.2619	728
14/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1653.3100	1588.1100	1.6533	1.5881	0
14/11/2024	2029 On 07-August-25			Bond Future	138.9377	139.0036	138.9377	139.0036	0
14/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1527.6900	1593.6300	1.5277	1.5936	0
14/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2029 On 06-November-25			Bond Future	140.2327	140.2994	140.2327	140.2994	0
14/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	442.7400	509.4100	0.4427	0.5094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2029 On 05-February-26			Bond Future	142.8233	142.8903	142.8233	142.8903	0
14/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2713.3100	2780.3400	2.7133	2.7803	0
14/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2030 On 06-February-25			Bond Future	9.1853	9.1859	95.5923	95.5901	155,668
14/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	370.0800	374.4600	0.3701	0.3745	800
14/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2317.6600	2324.2500	2.3177	2.3243	0
14/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1067.2200	1072.5000	1.0672	1.0725	800
14/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1087.4000	1094.8900	1.0874	1.0949	0
14/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2309.5900	2313.1700	2.3096	2.3132	0
14/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	412.0200	417.8100	0.4120	0.4178	800
14/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5530.7100	5530.0400	5.5307	5.5300	0
14/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	44.4300	45.9700	0.0444	0.0460	0
14/11/2024	2030 On 08-May-25			Bond Future	9.2458	9.2464	97.5541	97.5516	0
14/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	657.5000	660.3500	0.6575	0.6604	800
14/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2749.1600	2754.4900	2.7492	2.7545	0
14/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1000.8200	1003.9000	1.0008	1.0039	1,320
14/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2087.2900	2092.8500	2.0873	2.0929	0
14/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1380.8500	1383.9200	1.3809	1.3839	800
14/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1621.0900	1626.6400	1.6211	1.6266	0
14/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1927.2800	1930.1100	1.9273	1.9301	680
14/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1185.7200	1191.0300	1.1857	1.1910	0
14/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3114.5500	3116.4900	3.1146	3.1165	0
14/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	658.0200	662.4400	0.6580	0.6624	0
14/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3278.3500	3280.1500	3.2784	3.2802	0
14/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	610.1500	614.4300	0.6102	0.6144	800
14/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4192.0300	4193.0900	4.1920	4.1931	1,640
14/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	404.9100	408.4500	0.4049	0.4085	0
14/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5341.7000	5341.9200	5.3417	5.3419	2,280
14/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	247.4000	250.1000	0.2474	0.2501	0
14/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9013.5400	9011.7900	9.0135	9.0118	0
14/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	36.6900	37.4200	0.0367	0.0374	1,640
14/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10334.8300	10332.7100	10.3348	10.3327	0
14/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	14.8300	15.1900	0.0148	0.0152	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
14/11/2024	2030 On 07-August-25			Bond Future	9.3306	9.3315	95.4833	95.4803	0
14/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4546.6100	4547.1200	4.5466	4.5471	1,054
14/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	647.6300	651.1000	0.6476	0.6511	0
14/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6314.9800	6314.5700	6.3150	6.3146	0
14/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	362.2900	364.8400	0.3623	0.3648	0
14/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9223.9400	9222.0400	9.2239	9.2220	0
14/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	96.4200	97.4800	0.0964	0.0975	1,054
14/11/2024	2030 On 06-November-25			Bond Future	9.4271	9.4281	97.3406	97.3372	0
14/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2213.6400	2214.5800	2.2136	2.2146	0
14/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1840.1000	1844.5300	1.8401	1.8445	0
14/11/2024	2030 On 05-February-26			Bond Future	9.5775	9.5789	95.1037	95.0995	0
14/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2042.8500	2043.2400	2.0429	2.0432	0
14/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2318.0500	2322.5800	2.3181	2.3226	0
14/11/2024	2032 On 06-February-25			Bond Future	9.8148	9.8104	95.1246	95.1457	110,539
14/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	602.8400	615.8800	0.6028	0.6159	800
14/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2518.5900	2510.5100	2.5186	2.5105	0
14/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1669.9500	1690.1400	1.6700	1.6901	800
14/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1168.0100	1167.0800	1.1680	1.1671	0
14/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4034.6600	4057.9600	4.0347	4.0580	0
14/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	324.4100	326.5900	0.3244	0.3266	800
14/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8607.6100	8629.5300	8.6076	8.6295	0
14/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	30.8300	31.6300	0.0308	0.0316	0
14/11/2024	2032 On 08-May-25			Bond Future	9.8879	9.8833	92.9120	92.9333	37,405
14/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1012.7300	1024.7800	1.0127	1.0248	800
14/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3224.3700	3215.0500	3.2244	3.2151	0
14/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2040.2600	2057.0500	2.0403	2.0571	800
14/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1890.9500	1886.3700	1.8910	1.8864	0
14/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5182.8600	5204.4400	5.1829	5.2044	0
14/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	575.7200	575.9300	0.5757	0.5759	0
14/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5402.4000	5424.0900	5.4024	5.4241	0
14/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	534.0100	534.3300	0.5340	0.5343	800
14/11/2024	2032 On 07-August-25			Bond Future	9.9784	9.9736	94.7585	94.7799	0
14/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9002.3800	9024.0400	9.0024	9.0240	0
14/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	375.2000	375.4900	0.3752	0.3755	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	2032 On 06-November-25			Bond Future	10.0864	10.0815	92.4407	92.4621	0
14/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3747.9000	3764.6700	3.7479	3.7647	0
14/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2303.0600	2298.4300	2.3031	2.2984	0
14/11/2024	2032 On 05-February-26			Bond Future	10.2334	10.2284	94.1198	94.1410	0
14/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2963.8400	2977.9400	2.9638	2.9779	0
14/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3274.4600	3267.3600	3.2745	3.2674	0
14/11/2024	2033 On 06-February-25			Bond Future	128.1349	128.1423	128.1349	128.1423	6,341
14/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3194.8800	3202.2900	3.1949	3.2023	0
14/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2033 On 08-May-25			Bond Future	129.2772	129.2845	129.2772	129.2845	5,288
14/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1342.7700	1335.4600	1.3428	1.3355	0
14/11/2024	2033 On 07-August-25			Bond Future	131.8790	131.8860	131.8790	131.8860	0
14/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3229.0200	3235.9500	3.2290	3.2360	0
14/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2033 On 06-November-25			Bond Future	132.9336	132.9402	132.9336	132.9402	0
14/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	206.4000	199.8400	0.2064	0.1998	0
14/11/2024	2033 On 05-February-26			Bond Future	135.3895	135.3953	135.3895	135.3953	0
14/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2509.4500	2515.3400	2.5095	2.5153	0
14/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2037 On 06-February-25			Bond Future	10.8909	10.8816	84.4677	84.5226	165,999
14/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10059.7700	10115.1800	10.0598	10.1152	0
14/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	52.7200	53.2600	0.0527	0.0533	0
14/11/2024	2037 On 08-May-25			Bond Future	10.9859	10.9762	86.2011	86.2569	3,975
14/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7457.0300	7509.1800	7.4570	7.5092	0
14/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	607.7200	604.1000	0.6077	0.6041	0
14/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8786.4100	8840.0100	8.7864	8.8400	15,000
14/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	428.6100	426.4400	0.4286	0.4264	0
14/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12105.7000	12161.0600	12.1057	12.1611	7,500
14/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	157.2400	156.8300	0.1572	0.1568	0
14/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12323.7200	12379.1400	12.3237	12.3791	7,500
14/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	144.7000	144.3500	0.1447	0.1444	0

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14/11/2024	2037 On 07-August-25			Bond Future	11.0964	11.0864	83.6536	83.7101	15
14/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1316.1400	1337.7000	1.3161	1.3377	2,541
14/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5738.5900	5703.6700	5.7386	5.7037	0
14/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1727.6800	1753.1600	1.7277	1.7532	2,341
14/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4890.2900	4859.2900	4.8903	4.8593	0
14/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1929.8600	1957.0400	1.9299	1.9570	200
14/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4560.2000	4530.9000	4.5602	4.5309	0
14/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3076.1000	3110.9700	3.0761	3.1110	0
14/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3225.1200	3203.5100	3.2251	3.2035	2,541
14/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4207.6200	4247.8700	4.2076	4.2479	0
14/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2410.0700	2393.8400	2.4101	2.3938	2,541
14/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5659.2900	5704.4500	5.6593	5.7045	0
14/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1714.0800	1702.7600	1.7141	1.7028	2,541
14/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7026.5500	7074.9700	7.0266	7.0750	0
14/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1266.9200	1258.8600	1.2669	1.2589	2,541
14/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10492.6300	10545.8100	10.4926	10.5458	0
14/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	611.5900	608.2900	0.6116	0.6083	0
14/11/2024	2037 On 06-November-25			Bond Future	11.2111	11.2008	85.2798	85.3369	0
14/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5143.1300	5183.6200	5.1431	5.1836	0
14/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2870.0600	2853.3800	2.8701	2.8534	0
14/11/2024	2037 On 05-February-26			Bond Future	11.3547	11.3440	82.5712	82.6288	0
14/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3755.7400	3788.8600	3.7557	3.7889	0
14/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4598.2700	4573.7100	4.5983	4.5737	0
14/11/2024	2038 On 06-February-25			Bond Future	137.3201	137.2533	137.3201	137.2533	2,650
14/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2090.1000	2023.3100	2.0901	2.0233	0
14/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2038 On 08-May-25			Bond Future	140.1717	140.1031	140.1717	140.1031	480
14/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	491.6600	423.0700	0.4917	0.4231	0
14/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2038 On 07-August-25			Bond Future	140.8507	140.7803	140.8507	140.7803	0
14/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1290.7400	1220.3300	1.2907	1.2203	0
14/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2038 On 06-November-25			Bond Future	143.6272	143.5547	143.6272	143.5547	0
14/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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14/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	252.8300	325.2900	0.2528	0.3253	0
14/11/2024	2038 On 05-February-26			Bond Future	144.1025	144.0279	144.1025	144.0279	0
14/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	902.4800	827.8900	0.9025	0.8279	0
14/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2040 On 06-February-25			Bond Future	11.2304	11.2108	84.2755	84.3992	69,124
14/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1174.6000	1233.0200	1.1746	1.2330	780
14/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2643.8600	2578.5800	2.6439	2.5786	0
14/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3720.1700	3820.8000	3.7202	3.8208	0
14/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	840.7500	817.6800	0.8408	0.8177	780
14/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6117.7100	6232.7400	6.1177	6.2327	0
14/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	334.0500	325.3800	0.3341	0.3254	780
14/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9926.9800	10049.1600	9.9270	10.0492	0
14/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	76.8100	75.2900	0.0768	0.0753	0
14/11/2024	2040 On 08-May-25			Bond Future	11.3295	11.3092	86.0049	86.1310	3,900
14/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8176.2400	8288.5900	8.1762	8.2886	0
14/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	670.8700	657.1300	0.6709	0.6571	0
14/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8732.6400	8846.7700	8.7326	8.8468	15,000
14/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	586.9900	575.0300	0.5870	0.5750	0
14/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11879.5100	12000.4700	11.8795	12.0005	7,500
14/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	257.9900	252.8600	0.2580	0.2529	0
14/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12196.8700	12318.3400	12.1969	12.3183	7,500
14/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	231.7100	227.0900	0.2317	0.2271	0
14/11/2024	2040 On 07-August-25			Bond Future	11.4433	11.4223	83.2027	83.3309	16
14/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10882.8600	10998.5700	10.8829	10.9986	0
14/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	702.3900	689.8900	0.7024	0.6899	0
14/11/2024	2040 On 06-November-25			Bond Future	11.5604	11.5386	84.8197	84.9501	0
14/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5026.9500	5109.5100	5.0270	5.1095	0
14/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3380.7600	3332.9900	3.3808	3.3330	0
14/11/2024	2040 On 05-February-26			Bond Future	11.7043	11.6818	81.8516	81.9838	0
14/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3853.8700	3922.8200	3.8539	3.9228	0
14/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5122.6600	5059.4300	5.1227	5.0594	0
14/11/2024	2044 On 06-February-25			Bond Future	11.3217	11.3072	80.3562	80.4504	71,974
14/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4823.4900	4907.8500	4.8235	4.9079	449

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	611.6600	601.8800	0.6117	0.6019	0
14/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7332.7100	7423.9100	7.3327	7.4239	449
14/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	242.4800	239.5400	0.2425	0.2395	0
14/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9987.4100	10080.9700	9.9874	10.0810	0
14/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	90.3000	89.7200	0.0903	0.0897	0
14/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13559.1300	13653.3200	13.5591	13.6533	0
14/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	15.2300	15.2800	0.0152	0.0153	449
14/11/2024	2044 On 08-May-25		Call	Bond Future	12.0200	12.9300	0.0120	0.0129	0
14/11/2024	2044 On 08-May-25			Bond Future	11.4160	11.4011	82.0052	82.1010	8,697
14/11/2024	2044 On 08-May-25		Put	Bond Future	18006.8600	17911.9000	18.0069	17.9119	0
14/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1430.7600	1470.0600	1.4308	1.4701	2,490
14/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4706.5400	4649.9700	4.7065	4.6500	0
14/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3728.7600	3794.4200	3.7288	3.7944	0
14/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2255.2000	2224.9900	2.2552	2.2250	2,490
14/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6920.1800	7002.7000	6.9202	7.0027	0
14/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1009.0400	995.6900	1.0090	0.9957	2,490
14/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8392.9800	8479.7300	8.3930	8.4797	0
14/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	712.6400	703.5200	0.7126	0.7035	0
14/11/2024	2044 On 07-August-25			Bond Future	11.5236	11.5082	79.2488	79.3462	0
14/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10980.6200	11069.1800	10.9806	11.0692	0
14/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	769.8000	760.9800	0.7698	0.7610	0
14/11/2024	2044 On 06-November-25			Bond Future	11.6338	11.6178	80.7888	80.8878	0
14/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5003.8000	5067.4500	5.0038	5.0675	0
14/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3503.7700	3468.4400	3.5038	3.4684	0
14/11/2024	2044 On 05-February-26			Bond Future	11.7683	11.7518	77.8726	77.9728	0
14/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	3952.0200	4005.8100	3.9520	4.0058	0
14/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5232.1500	5185.7300	5.2322	5.1857	0
14/11/2024	2046 On 06-February-25			Bond Future	119.2091	119.3049	119.2091	119.3049	17,906
14/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5199.0600	5294.8500	5.1991	5.2949	0
14/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2046 On 08-May-25			Bond Future	119.4546	119.5522	119.4546	119.5522	0
14/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2515.4400	2417.8400	2.5154	2.4178	0
14/11/2024	2046 On 07-August-25			Bond Future	121.8581	121.9571	121.8581	121.9571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3168.1000	3267.0600	3.1681	3.2671	0
14/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2046 On 06-November-25			Bond Future	121.9895	122.0900	121.9895	122.0900	0
14/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3420.4700	3320.0000	3.4205	3.3200	0
14/11/2024	2046 On 05-February-26			Bond Future	124.2402	124.3418	124.2402	124.3418	0
14/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2590.2200	2691.7500	2.5902	2.6918	0
14/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2050 On 06-February-25			Bond Future	118.0241	118.1306	118.0241	118.1306	15,831
14/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2424.0500	2530.6100	2.4241	2.5306	0
14/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2050 On 08-May-25			Bond Future	120.4749	120.5834	120.4749	120.5834	0
14/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	685.0800	576.5900	0.6851	0.5766	0
14/11/2024	2050 On 07-August-25			Bond Future	120.5125	120.6227	120.5125	120.6227	0
14/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	622.4900	732.6700	0.6225	0.7327	0
14/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2050 On 06-November-25			Bond Future	122.8879	122.9997	122.8879	122.9997	0
14/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1532.1100	1420.3100	1.5321	1.4203	0
14/11/2024	2050 On 05-February-26			Bond Future	122.7301	122.8433	122.7301	122.8433	0
14/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	23.3200	0.0000	0.0233	0
14/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	89.9000	0.0000	0.0899	0.0000	0
14/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
14/11/2024	AL37 On 06-February-25			Index Future	1069.2890	1069.3520	1069.2890	1,069.3520	0
14/11/2024	AL37 On 08-May-25			Index Future	1091.2400	1091.3010	1091.2400	1,091.3010	0
14/11/2024	AL37 On 07-August-25			Index Future	1112.9570	1113.0150	1112.9570	1,113.0150	0
14/11/2024	AL37 On 06-November-25			Index Future	1134.6730	1134.7280	1134.6730	1,134.7280	0
14/11/2024	AL37 On 05-February-26			Index Future	1155.4240	1155.4740	1155.4240	1,155.4740	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
14/11/2024	AL7T On 06-February-25			Index Future	1283.9340	1284.5720	1283.9340	1,284.5720	0
14/11/2024	AL7T On 08-May-25			Index Future	1310.2900	1310.9400	1310.2900	1,310.9400	0
14/11/2024	AL7T On 07-August-25			Index Future	1336.3670	1337.0230	1336.3670	1,337.0230	0
14/11/2024	AL7T On 06-November-25			Index Future	1362.4430	1363.1070	1362.4430	1,363.1070	0
14/11/2024	AL7T On 05-February-26			Index Future	1387.3590	1388.0270	1387.3590	1,388.0270	0
14/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
14/11/2024	ALBI On 06-February-25			Index Future	1104.3620	1105.1340	1104.3620	1,105.1340	99
14/11/2024	ALBI On 08-May-25			Index Future	1127.0330	1127.8180	1127.0330	1,127.8180	0
14/11/2024	ALBI On 07-August-25			Index Future	1149.4620	1150.2580	1149.4620	1,150.2580	0
14/11/2024	ALBI On 06-November-25			Index Future	1171.8910	1172.6980	1171.8910	1,172.6980	0
14/11/2024	ALBI On 05-February-26			Index Future	1193.3230	1194.1370	1193.3230	1,194.1370	0
14/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/11/2024	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
14/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	ES33 On 06-February-25			Bond Future	11.1201	11.1057	83.3696	83.4372	0
14/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9637.9600	9705.6500	9.6380	9.7057	0
14/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES33 On 08-May-25			Bond Future	11.2342	11.2192	81.3001	81.3690	0
14/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6528.0800	6596.9600	6.5281	6.5970	0
14/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES33 On 07-August-25			Bond Future	11.3653	11.3498	82.9348	83.0047	0
14/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9130.1700	9200.0700	9.1302	9.2001	0
14/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES33 On 06-November-25			Bond Future	11.5176	11.5015	80.7703	80.8411	0
14/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2120.0200	2190.9100	2.1200	2.1909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES33 On 05-February-26			Bond Future	11.7096	11.6927	82.2548	82.3265	0
14/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	940.6700	868.9800	0.9407	0.8690	0
14/11/2024	ES42 On 06-February-25			Bond Future	11.6318	11.6226	79.4430	79.4984	0
14/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11049.4900	11104.9000	11.0495	11.1049	0
14/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES42 On 08-May-25			Bond Future	11.7357	11.7262	76.8252	76.8816	0
14/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8194.2900	8250.7300	8.1943	8.2507	0
14/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES42 On 07-August-25			Bond Future	11.8493	11.8395	78.3687	78.4259	0
14/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10096.5700	10153.7200	10.0966	10.1537	0
14/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES42 On 06-November-25			Bond Future	11.9757	11.9656	75.6456	75.7036	0
14/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2311.7400	2369.7000	2.3117	2.3697	0
14/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES42 On 05-February-26			Bond Future	12.1253	12.1149	77.0319	77.0904	0
14/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1567.8300	1509.2900	1.5678	1.5093	0
14/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0
14/11/2024	GOVI On 06-February-25			GOVI	1087.4280	1088.1830	1087.4280	1,088.1830	644
14/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1154280.0000	1161830.0000	115.4280	116.1830	0
14/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	GOVI On 08-May-25			GOVI	1109.7500	1110.5190	1109.7500	1,110.5190	0
14/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	877500.0000	885190.0000	87.7500	88.5190	0
14/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	GOVI On 07-August-25			GOVI	1131.8360	1132.6150	1131.8360	1,132.6150	0
14/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1208360.0000	1216150.0000	120.8360	121.6150	0
14/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	GOVI On 06-November-25			GOVI	1153.9210	1154.7110	1153.9210	1,154.7110	0
14/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	419210.0000	427110.0000	41.9210	42.7110	0
14/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	GOVI On 05-February-26			GOVI	1175.0240	1175.8210	1175.0240	1,175.8210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	250240.0000	258210.0000	25.0240	25.8210	0
14/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
14/11/2024	IGOV On 06-February-25			Index Future	370.7860	370.6790	370.7860	370.6790	888
14/11/2024	IGOV On 08-May-25			Index Future	378.4860	378.3770	378.4860	378.3770	8
14/11/2024	IGOV On 07-August-25			Index Future	386.1060	385.9920	386.1060	385.9920	0
14/11/2024	IGOV On 06-November-25			Index Future	393.7250	393.6080	393.7250	393.6080	0
14/11/2024	IGOV On 05-February-26			Index Future	401.0100	400.8880	401.0100	400.8880	0
14/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
14/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
14/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
14/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
14/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/11/2024	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
14/11/2024	R033 On 06-February-25			Bond Future	10.1348	10.1305	102.9224	102.9457	416
14/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2161.8800	2185.2000	2.1619	2.1852	0
14/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1110.0200	1110.0600	1.1100	1.1101	0
14/11/2024	R033 On 08-May-25			Bond Future	10.2192	10.2148	99.9851	100.0087	0
14/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2586.1300	2605.6400	2.5861	2.6056	0
14/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2002.9000	1998.8300	2.0029	1.9988	0
14/11/2024	R033 On 07-August-25			Bond Future	10.3204	10.3158	101.9720	101.9956	0
14/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2828.5500	2846.0000	2.8286	2.8460	0
14/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2779.1700	2773.0700	2.7792	2.7731	0
14/11/2024	R033 On 06-November-25			Bond Future	10.4387	10.4340	98.9111	98.9347	0
14/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3073.4500	3089.6900	3.0735	3.0897	0
14/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3617.7800	3610.4600	3.6178	3.6105	0
14/11/2024	R033 On 05-February-26			Bond Future	10.5940	10.5891	100.7061	100.7295	0
14/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3403.8200	3419.5000	3.4038	3.4195	0
14/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3907.4600	3899.7600	3.9075	3.8998	0
14/11/2024	R035 On 06-February-25			Bond Future	10.5106	10.5012	94.0095	94.0630	89,241
14/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	673.5000	696.6600	0.6735	0.6967	15,000
14/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3053.6500	3023.3100	3.0537	3.0233	0
14/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	993.9600	1022.8600	0.9940	1.0229	100
14/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2436.7100	2412.1100	2.4367	2.4121	0
14/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1185.1000	1216.7800	1.1851	1.2168	1,000
14/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2163.9600	2142.1400	2.1640	2.1421	0
14/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2107.4400	2148.5600	2.1074	2.1486	0
14/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1318.4700	1306.0900	1.3185	1.3061	1,100
14/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3864.9200	3914.5200	3.8649	3.9145	0
14/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	591.6500	587.7500	0.5917	0.5878	7,500
14/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4751.9500	4803.5400	4.7520	4.8035	0
14/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	404.7400	402.8300	0.4047	0.4028	1,100
14/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10029.7900	10083.7400	10.0298	10.0837	0
14/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	41.4500	41.9000	0.0415	0.0419	0
14/11/2024	R035 On 08-May-25			Bond Future	10.5948	10.5851	91.4271	91.4816	0
14/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2000.8800	2032.6100	2.0009	2.0326	150
14/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2871.0300	2848.3000	2.8710	2.8483	0
14/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3619.2500	3660.7400	3.6193	3.6607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1665.5300	1652.5600	1.6655	1.6526	150
14/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5594.9100	5642.8000	5.5949	5.6428	400
14/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	935.1500	928.5800	0.9352	0.9286	0
14/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6600.8300	6650.7100	6.6008	6.6507	0
14/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	706.8200	702.2400	0.7068	0.7022	150
14/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6943.4300	6993.8500	6.9434	6.9939	0
14/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	643.4300	639.3900	0.6434	0.6394	0
14/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10980.0900	11033.8700	10.9801	11.0339	0
14/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	198.9500	198.2700	0.1990	0.1983	400
14/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13812.8400	13867.2300	13.8128	13.8672	0
14/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	63.5000	63.4300	0.0635	0.0634	400
14/11/2024	R035 On 07-August-25			Bond Future	10.6945	10.6844	93.2446	93.2997	0
14/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10394.1000	10446.1900	10.3941	10.4462	0
14/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	521.2200	518.2200	0.5212	0.5182	0
14/11/2024	R035 On 06-November-25			Bond Future	10.8116	10.8012	90.5519	90.6077	0
14/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4712.1400	4751.0500	4.7121	4.7511	0
14/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2671.1900	2654.3500	2.6712	2.6544	0
14/11/2024	R035 On 05-February-26			Bond Future	10.9615	10.9507	92.1973	92.2535	0
14/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3378.6900	3410.1400	3.3787	3.4101	0
14/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4275.9200	4251.1600	4.2759	4.2512	0
14/11/2024	R038 On 06-February-25			Bond Future	11.1117	11.1024	102.3596	102.4219	57
14/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2521.3600	2569.4700	2.5214	2.5695	0
14/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1661.3400	1647.1000	1.6613	1.6471	0
14/11/2024	R038 On 08-May-25			Bond Future	11.2141	11.2045	98.9689	99.0323	0
14/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3010.7400	3052.4300	3.0107	3.0524	0
14/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2839.3800	2817.6200	2.8394	2.8176	0
14/11/2024	R038 On 07-August-25			Bond Future	11.3298	11.3199	100.9353	100.9995	0
14/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3357.5700	3396.1300	3.3576	3.3961	0
14/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3942.9400	3917.2300	3.9429	3.9172	0
14/11/2024	R038 On 06-November-25			Bond Future	11.4593	11.4490	97.4122	97.4773	0
14/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3048.2900	3081.1000	3.0483	3.0811	1,770
14/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6163.4200	6131.1700	6.1634	6.1312	0
14/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3804.8400	3841.8900	3.8048	3.8419	0
14/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5212.0600	5184.0500	5.2121	5.1841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7836.9000	7888.1500	7.8369	7.8882	0
14/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2531.6900	2517.8800	2.5317	2.5179	1,770
14/11/2024	R038 On 05-February-26			Bond Future	11.6170	11.6064	99.1786	99.2442	0
14/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4379.0600	4416.6600	4.3791	4.4167	0
14/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5485.7400	5457.7200	5.4857	5.4577	0
14/11/2024	R053 On 06-February-25			Bond Future	11.2793	11.2648	107.1734	107.2996	2,011
14/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12928.5500	13053.8300	12.9286	13.0538	0
14/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	135.4800	134.5000	0.1355	0.1345	0
14/11/2024	R053 On 08-May-25			Bond Future	11.3668	11.3518	103.5041	103.6327	0
14/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10921.3100	11037.1600	10.9213	11.0372	0
14/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	984.4300	971.6600	0.9844	0.9717	0
14/11/2024	R053 On 07-August-25			Bond Future	11.4644	11.4489	105.5605	105.6912	0
14/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	13946.6700	14063.7000	13.9467	14.0637	0
14/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1220.2400	1206.5400	1.2202	1.2065	0
14/11/2024	R053 On 06-November-25			Bond Future	11.5721	11.5561	101.7489	101.8817	0
14/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6367.4600	6451.2600	6.3675	6.4513	0
14/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4832.8800	4783.8900	4.8329	4.7839	0
14/11/2024	R053 On 05-February-26			Bond Future	11.7012	11.6846	103.5935	103.7281	0
14/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5349.8800	5422.2200	5.3499	5.4222	0
14/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7090.1600	7027.9100	7.0902	7.0279	0
14/11/2024	R186 On 06-February-25			Bond Future	8.2959	8.2846	105.2009	105.2205	186,825
14/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1351.5700	1369.9400	1.3516	1.3699	0
14/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	89.7200	88.5300	0.0897	0.0885	0
14/11/2024	R186 On 08-May-25			Bond Future	8.2962	8.2831	107.3602	107.3799	0
14/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	693.0600	706.0500	0.6931	0.7061	0
14/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	430.9400	424.2000	0.4309	0.4242	0
14/11/2024	R186 On 07-August-25			Bond Future	8.3447	8.3294	104.1839	104.2036	0
14/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1393.3600	1409.0200	1.3934	1.4090	1,983
14/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	276.6500	272.6600	0.2767	0.2727	0
14/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1879.7600	1896.8400	1.8798	1.8968	0
14/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	182.9800	180.4100	0.1830	0.1804	0
14/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2496.8200	2515.1800	2.4968	2.5152	0
14/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	87.6900	86.4000	0.0877	0.0864	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
14/11/2024	R186 On 06-November-25			Bond Future	8.4508	8.4323	106.2111	106.2307	0
14/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	405.1200	413.8900	0.4051	0.4139	0
14/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	744.9000	734.1200	0.7449	0.7341	0
14/11/2024	R186 On 05-February-26			Bond Future	8.7905	8.7671	102.8351	102.8544	0
14/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	370.0200	378.5000	0.3700	0.3785	0
14/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	667.2600	656.5100	0.6673	0.6565	0
14/11/2024	R202 On 06-February-25			Bond Future	267.6358	266.4369	267.6358	266.4369	1,928
14/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	845.7900	0.0000	0.8458	0.0000	0
14/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	353.0700	0.0000	0.3531	0
14/11/2024	R202 On 08-May-25			Bond Future	273.1939	271.9695	273.1939	271.9695	269
14/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	883.8500	0.0000	0.8839	0.0000	0
14/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	340.5200	0.0000	0.3405	0
14/11/2024	R202 On 07-August-25			Bond Future	273.4143	272.1642	273.4143	272.1642	0
14/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	1814.3200	564.2100	1.8143	0.5642	0
14/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R202 On 06-November-25			Bond Future	278.8047	277.5287	278.8047	277.5287	0
14/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3164.6900	1888.7400	3.1647	1.8887	0
14/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R202 On 05-February-26			Bond Future	278.5853	277.2842	278.5853	277.2842	0
14/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	765.2600	0.0000	0.7653	0.0000	0
14/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	535.8400	0.0000	0.5358	0
14/11/2024	R209 On 06-February-25			Bond Future	10.6582	10.6436	73.9441	74.0193	13,072
14/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8480.9200	8555.8500	8.4809	8.5559	0
14/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	44.7900	44.5200	0.0448	0.0445	0
14/11/2024	R209 On 08-May-25			Bond Future	10.7396	10.7244	72.3064	72.3830	6,367
14/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6115.9800	6184.2500	6.1160	6.1843	0
14/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	589.3700	581.0200	0.5894	0.5810	0
14/11/2024	R209 On 07-August-25			Bond Future	10.8331	10.8175	73.7435	73.8214	0
14/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9011.0400	9082.3000	9.0110	9.0823	0
14/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	545.7800	539.2100	0.5458	0.5392	0
14/11/2024	R209 On 06-November-25			Bond Future	10.9388	10.9226	72.0258	72.1048	0
14/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4140.3200	4192.3300	4.1403	4.1923	0
14/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2543.7700	2516.7600	2.5438	2.5168	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	R209 On 05-February-26			Bond Future	11.0705	11.0538	73.3343	73.4144	0
14/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3235.1500	3278.7800	3.2352	3.2788	0
14/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3912.6500	3876.2700	3.9127	3.8763	0
14/11/2024	R210 On 06-February-25			Bond Future	244.6594	244.6764	244.6594	244.6764	991
14/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5049.4200	5066.3800	5.0494	5.0664	0
14/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R210 On 08-May-25			Bond Future	246.3598	246.3767	246.3598	246.3767	300
14/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1670.2400	1653.2900	1.6702	1.6533	0
14/11/2024	R210 On 07-August-25			Bond Future	251.3173	251.3335	251.3173	251.3335	0
14/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2877.3300	2893.5300	2.8773	2.8935	0
14/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R210 On 06-November-25			Bond Future	252.8307	252.8462	252.8307	252.8462	0
14/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	690.7100	706.1600	0.6907	0.7062	0
14/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R210 On 05-February-26			Bond Future	257.4990	257.5132	257.4990	257.5132	0
14/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4398.9800	4413.2300	4.3990	4.4132	0
14/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2024	R213 On 06-February-25			Bond Future	9.5620	9.5576	91.6019	91.6206	73,327
14/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7138.5500	7158.0500	7.1386	7.1581	0
14/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	33.3000	34.0900	0.0333	0.0341	0
14/11/2024	R213 On 08-May-25			Bond Future	9.6259	9.6212	89.9234	89.9423	0
14/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4097.2000	4115.9200	4.0972	4.1159	0
14/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	563.6000	563.4400	0.5636	0.5634	0
14/11/2024	R213 On 07-August-25			Bond Future	9.7093	9.7045	91.7113	91.7302	0
14/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7589.8400	7608.8600	7.5898	7.6089	0
14/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	345.5800	345.7400	0.3456	0.3457	0
14/11/2024	R213 On 06-November-25			Bond Future	9.8170	9.8121	89.9420	89.9608	0
14/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2899.3000	2913.4100	2.8993	2.9134	0
14/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2026.8900	2022.2000	2.0269	2.0222	0
14/11/2024	R213 On 05-February-26			Bond Future	9.9706	9.9655	91.5785	91.5971	0
14/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2385.2300	2397.2800	2.3852	2.3973	0
14/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2676.9300	2670.3800	2.6769	2.6704	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	R214 On 06-February-25			Bond Future	11.0463	11.0370	69.1106	69.1621	18,222
14/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4171.5900	4220.6200	4.1716	4.2206	554
14/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	468.5800	466.0500	0.4686	0.4661	0
14/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6326.7700	6378.3700	6.3268	6.3784	554
14/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	179.2100	179.2500	0.1792	0.1793	0
14/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8341.9200	8393.9600	8.3419	8.3940	0
14/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	71.9800	72.4600	0.0720	0.0725	0
14/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12187.9200	12239.6400	12.1879	12.2396	0
14/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	6.6600	6.8200	0.0067	0.0068	554
14/11/2024	R214 On 08-May-25			Bond Future	11.1257	11.1161	67.2246	67.2770	3,232
14/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6987.1700	7036.3000	6.9872	7.0363	0
14/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	576.9300	573.5900	0.5769	0.5736	0
14/11/2024	R214 On 07-August-25			Bond Future	11.2163	11.2064	68.5609	68.6142	0
14/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9105.9500	9155.5300	9.1060	9.1555	0
14/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	632.0400	628.4100	0.6320	0.6284	0
14/11/2024	R214 On 06-November-25			Bond Future	11.3191	11.3089	66.5941	66.6480	0
14/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4410.7500	4448.0600	4.4108	4.4481	0
14/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2749.0300	2732.3700	2.7490	2.7324	0
14/11/2024	R214 On 05-February-26			Bond Future	11.4452	11.4347	67.8041	67.8587	0
14/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3334.0900	3364.9400	3.3341	3.3649	0
14/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4305.0800	4281.3900	4.3051	4.2814	0
14/11/2024	R248 On 06-February-25			Bond Future	11.2556	11.2308	83.4773	83.6450	273,993
14/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	132.4400	148.2400	0.1324	0.1482	660
14/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	7048.0100	6896.0800	7.0480	6.8961	0
14/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1178.2300	1252.1200	1.1782	1.2521	660
14/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2934.2600	2840.4200	2.9343	2.8404	0
14/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3838.7500	3971.1800	3.8388	3.9712	0
14/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	935.8300	900.5300	0.9358	0.9005	660
14/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9005.3300	9167.9000	9.0053	9.1679	0
14/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	144.4600	139.3000	0.1445	0.1393	0
14/11/2024	R248 On 08-May-25			Bond Future	11.3394	11.3138	80.7422	80.9133	15,902
14/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8434.4400	8584.5000	8.4344	8.5845	0
14/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	748.7600	727.7900	0.7488	0.7278	0
14/11/2024	R248 On 07-August-25			Bond Future	11.4345	11.4080	82.3471	82.5211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11176.6600	11330.6900	11.1767	11.3307	0
14/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	863.5900	843.5500	0.8636	0.8436	0
14/11/2024	R248 On 06-November-25			Bond Future	11.5415	11.5141	79.5053	79.6824	0
14/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4951.8200	5059.9200	4.9518	5.0599	0
14/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3688.7400	3619.7400	3.6887	3.6197	0
14/11/2024	R248 On 05-February-26			Bond Future	11.6717	11.6433	80.9488	81.1286	0
14/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4115.8800	4208.7000	4.1159	4.2087	0
14/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5474.5600	5387.5900	5.4746	5.3876	0
14/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0