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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
15/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	2029 On 06-February-25			Bond Future	134.8071	134.8161	134.8071	134.8161	8,604
15/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2407.1400	2416.1200	2.4071	2.4161	0
15/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2029 On 08-May-25			Bond Future	136.1878	136.1967	136.1878	136.1967	728
15/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1662.1600	1653.3100	1.6622	1.6533	0
15/11/2024	2029 On 07-August-25			Bond Future	138.9293	138.9377	138.9293	138.9377	0
15/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1519.2900	1527.6900	1.5193	1.5277	0
15/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2029 On 06-November-25			Bond Future	140.2247	140.2327	140.2247	140.2327	0
15/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	434.7000	442.7400	0.4347	0.4427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2029 On 05-February-26			Bond Future	142.7358	142.8233	142.7358	142.8233	0
15/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2625.8200	2713.3100	2.6258	2.7133	0
15/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2030 On 06-February-25			Bond Future	9.1847	9.1853	95.5945	95.5923	155,583
15/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	354.4300	370.0800	0.3544	0.3701	800
15/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2299.8000	2317.6600	2.2998	2.3177	0
15/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1045.5300	1067.2200	1.0455	1.0672	800
15/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1063.5000	1087.4000	1.0635	1.0874	0
15/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2293.2300	2309.5900	2.2932	2.3096	0
15/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	393.4500	412.0200	0.3935	0.4120	800
15/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5528.3400	5530.7100	5.5283	5.5307	0
15/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	39.8500	44.4300	0.0399	0.0444	0
15/11/2024	2030 On 08-May-25			Bond Future	9.2451	9.2458	97.5565	97.5541	0
15/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	647.9300	657.5000	0.6479	0.6575	800
15/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2737.1400	2749.1600	2.7371	2.7492	0
15/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	987.8900	1000.8200	0.9879	1.0008	1,320
15/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2071.9100	2087.2900	2.0719	2.0873	0
15/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1367.0200	1380.8500	1.3670	1.3809	800
15/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1604.8100	1621.0900	1.6048	1.6211	0
15/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1913.9200	1927.2800	1.9139	1.9273	680
15/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1169.9100	1185.7200	1.1699	1.1857	0
15/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3103.8300	3114.5500	3.1038	3.1146	0
15/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	644.8500	658.0200	0.6449	0.6580	0
15/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3268.0400	3278.3500	3.2680	3.2784	0
15/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	597.3900	610.1500	0.5974	0.6102	800
15/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4184.0500	4192.0300	4.1841	4.1920	1,640
15/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	394.4800	404.9100	0.3945	0.4049	0
15/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5336.3300	5341.7000	5.3363	5.3417	2,280
15/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	239.5800	247.4000	0.2396	0.2474	0
15/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9013.9500	9013.5400	9.0140	9.0135	0
15/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	34.6500	36.6900	0.0347	0.0367	1,640
15/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10336.2700	10334.8300	10.3363	10.3348	0
15/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	13.8200	14.8300	0.0138	0.0148	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
15/11/2024	2030 On 07-August-25			Bond Future	9.3298	9.3306	95.4862	95.4833	0
15/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4531.9500	4546.6100	4.5320	4.5466	1,054
15/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	630.0100	647.6300	0.6300	0.6476	0
15/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6305.2700	6314.9800	6.3053	6.3150	0
15/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	349.6200	362.2900	0.3496	0.3623	0
15/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9221.6100	9223.9400	9.2216	9.2239	0
15/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	91.1300	96.4200	0.0911	0.0964	1,054
15/11/2024	2030 On 06-November-25			Bond Future	9.4260	9.4271	97.3441	97.3406	0
15/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2205.0300	2213.6400	2.2050	2.2136	0
15/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1828.0800	1840.1000	1.8281	1.8401	0
15/11/2024	2030 On 05-February-26			Bond Future	9.5943	9.5775	95.0511	95.1037	0
15/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1993.7100	2042.8500	1.9937	2.0429	0
15/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2321.5200	2318.0500	2.3215	2.3181	0
15/11/2024	2032 On 06-February-25			Bond Future	9.8140	9.8148	95.1285	95.1246	110,539
15/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	582.2200	602.8400	0.5822	0.6028	800
15/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2494.0900	2518.5900	2.4941	2.5186	0
15/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1663.3100	1669.9500	1.6633	1.6700	800
15/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1157.4900	1168.0100	1.1575	1.1680	0
15/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4041.4700	4034.6600	4.0415	4.0347	0
15/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	327.3400	324.4100	0.3273	0.3244	800
15/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8614.4200	8607.6100	8.6144	8.6076	0
15/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	33.7600	30.8300	0.0338	0.0308	0
15/11/2024	2032 On 08-May-25			Bond Future	9.8870	9.8879	92.9161	92.9120	37,405
15/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	986.1500	1012.7300	0.9862	1.0127	800
15/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3193.6500	3224.3700	3.1937	3.2244	0
15/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2012.2800	2040.2600	2.0123	2.0403	800
15/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1858.8300	1890.9500	1.8588	1.8910	0
15/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5164.9400	5182.8600	5.1649	5.1829	0
15/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	553.6600	575.7200	0.5537	0.5757	0
15/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5385.3600	5402.4000	5.3854	5.4024	0
15/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	512.8300	534.0100	0.5128	0.5340	800
15/11/2024	2032 On 07-August-25			Bond Future	9.9773	9.9784	94.7632	94.7585	0
15/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8998.3000	9002.3800	8.9983	9.0024	0
15/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	366.4700	375.2000	0.3665	0.3752	0

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15/11/2024	2032 On 06-November-25			Bond Future	10.0853	10.0864	92.4459	92.4407	0
15/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3771.6800	3747.9000	3.7717	3.7479	0
15/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2321.6800	2303.0600	2.3217	2.3031	0
15/11/2024	2032 On 05-February-26			Bond Future	10.2450	10.2334	94.0710	94.1198	0
15/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2923.5400	2963.8400	2.9235	2.9638	0
15/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3282.9500	3274.4600	3.2830	3.2745	0
15/11/2024	2033 On 06-February-25			Bond Future	127.8437	128.1349	127.8437	128.1349	6,341
15/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	2903.6900	3194.8800	2.9037	3.1949	0
15/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2033 On 08-May-25			Bond Future	128.9803	129.2772	128.9803	129.2772	5,288
15/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1639.7400	1342.7700	1.6397	1.3428	0
15/11/2024	2033 On 07-August-25			Bond Future	131.5767	131.8790	131.5767	131.8790	0
15/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	2926.6700	3229.0200	2.9267	3.2290	0
15/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2033 On 06-November-25			Bond Future	132.6258	132.9336	132.6258	132.9336	0
15/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	514.1700	206.4000	0.5142	0.2064	0
15/11/2024	2033 On 05-February-26			Bond Future	135.0010	135.3895	135.0010	135.3895	0
15/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2120.9900	2509.4500	2.1210	2.5095	0
15/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2037 On 06-February-25			Bond Future	10.8796	10.8909	84.5342	84.4677	166,092
15/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10118.1700	10059.7700	10.1182	10.0598	0
15/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	44.7100	52.7200	0.0447	0.0527	0
15/11/2024	2037 On 08-May-25			Bond Future	10.9741	10.9859	86.2691	86.2011	3,975
15/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7529.3500	7457.0300	7.5294	7.4570	0
15/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	612.0700	607.7200	0.6121	0.6077	0
15/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8858.5500	8786.4100	8.8586	8.7864	15,000
15/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	432.7800	428.6100	0.4328	0.4286	0
15/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12176.4300	12105.7000	12.1764	12.1057	7,500
15/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	160.0000	157.2400	0.1600	0.1572	0
15/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12394.3400	12323.7200	12.3943	12.3237	7,500
15/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	147.3500	144.7000	0.1474	0.1447	0

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15/11/2024	2037 On 07-August-25			Bond Future	11.0840	11.0964	83.7233	83.6536	15
15/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1363.4600	1316.1400	1.3635	1.3161	2,541
15/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5716.2100	5738.5900	5.7162	5.7386	0
15/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1782.0500	1727.6800	1.7821	1.7277	2,341
15/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4874.9600	4890.2900	4.8750	4.8903	0
15/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1986.7600	1929.8600	1.9868	1.9299	200
15/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4547.4000	4560.2000	4.5474	4.5602	0
15/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3145.7500	3076.1000	3.1458	3.0761	0
15/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3225.0700	3225.1200	3.2251	3.2251	2,541
15/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4282.4400	4207.6200	4.2824	4.2076	0
15/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2415.1900	2410.0700	2.4152	2.4101	2,541
15/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5738.7100	5659.2900	5.7387	5.6593	0
15/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1723.8000	1714.0800	1.7238	1.7141	2,541
15/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7108.0800	7026.5500	7.1081	7.0266	0
15/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1278.7500	1266.9200	1.2788	1.2669	2,541
15/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10573.3400	10492.6300	10.5733	10.4926	0
15/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	622.6000	611.5900	0.6226	0.6116	0
15/11/2024	2037 On 06-November-25			Bond Future	11.1982	11.2111	85.3512	85.2798	0
15/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5259.0200	5143.1300	5.2590	5.1431	0
15/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2914.5500	2870.0600	2.9146	2.8701	0
15/11/2024	2037 On 05-February-26			Bond Future	11.3504	11.3547	82.5944	82.5712	0
15/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3871.9700	3755.7400	3.8720	3.7557	0
15/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4691.2400	4598.2700	4.6912	4.5983	0
15/11/2024	2038 On 06-February-25			Bond Future	137.3868	137.3201	137.3868	137.3201	2,650
15/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2156.8400	2090.1000	2.1568	2.0901	0
15/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2038 On 08-May-25			Bond Future	140.2400	140.1717	140.2400	140.1717	480
15/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	560.0300	491.6600	0.5600	0.4917	0
15/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2038 On 07-August-25			Bond Future	140.9213	140.8507	140.9213	140.8507	0
15/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1361.2700	1290.7400	1.3613	1.2907	0
15/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2038 On 06-November-25			Bond Future	143.6998	143.6272	143.6998	143.6272	0
15/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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15/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	180.2500	252.8300	0.1803	0.2528	0
15/11/2024	2038 On 05-February-26			Bond Future	144.0950	144.1025	144.0950	144.1025	0
15/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	894.9900	902.4800	0.8950	0.9025	0
15/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2040 On 06-February-25			Bond Future	11.1984	11.2304	84.4776	84.2755	69,192
15/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1266.7600	1174.6000	1.2668	1.1746	780
15/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2533.9700	2643.8600	2.5340	2.6439	0
15/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3879.4600	3720.1700	3.8795	3.7202	0
15/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	797.9900	840.7500	0.7980	0.8408	780
15/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6301.2000	6117.7100	6.3012	6.1177	0
15/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	315.4900	334.0500	0.3155	0.3341	780
15/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10124.6100	9926.9800	10.1246	9.9270	0
15/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	72.3900	76.8100	0.0724	0.0768	0
15/11/2024	2040 On 08-May-25			Bond Future	11.2963	11.3295	86.2113	86.0049	3,900
15/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8368.0100	8176.2400	8.3680	8.1762	0
15/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	656.2700	670.8700	0.6563	0.6709	0
15/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8926.8000	8732.6400	8.9268	8.7326	15,000
15/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	574.7800	586.9900	0.5748	0.5870	0
15/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12082.1300	11879.5100	12.0821	11.8795	7,500
15/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	254.2400	257.9900	0.2542	0.2580	0
15/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12400.0000	12196.8700	12.4000	12.1969	7,500
15/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	228.4700	231.7100	0.2285	0.2317	0
15/11/2024	2040 On 07-August-25			Bond Future	11.4087	11.4433	83.4136	83.2027	16
15/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11089.0900	10882.8600	11.0891	10.8829	0
15/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	697.7200	702.3900	0.6977	0.7024	0
15/11/2024	2040 On 06-November-25			Bond Future	11.5244	11.5604	85.0351	84.8197	0
15/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5343.9500	5026.9500	5.3440	5.0270	0
15/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3482.3500	3380.7600	3.4824	3.3808	0
15/11/2024	2040 On 05-February-26			Bond Future	11.6753	11.7043	82.0216	81.8516	0
15/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4083.3600	3853.8700	4.0834	3.8539	0
15/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5182.1800	5122.6600	5.1822	5.1227	0
15/11/2024	2044 On 06-February-25			Bond Future	11.3052	11.3217	80.4633	80.3562	71,977
15/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4917.6600	4823.4900	4.9177	4.8235	449

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	598.7500	611.6600	0.5988	0.6117	0
15/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7434.7100	7332.7100	7.4347	7.3327	449
15/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	237.4000	242.4800	0.2374	0.2425	0
15/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10092.6300	9987.4100	10.0926	9.9874	0
15/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	88.4400	90.3000	0.0884	0.0903	0
15/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13665.9200	13559.1300	13.6659	13.5591	0
15/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	14.9400	15.2300	0.0149	0.0152	449
15/11/2024	2044 On 08-May-25		Call	Bond Future	13.5900	12.0200	0.0136	0.0120	0
15/11/2024	2044 On 08-May-25			Bond Future	11.3990	11.4160	82.1146	82.0052	8,697
15/11/2024	2044 On 08-May-25		Put	Bond Future	17899.0400	18006.8600	17.8990	18.0069	0
15/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1425.8200	1430.7600	1.4258	1.4308	2,490
15/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4592.2100	4706.5400	4.5922	4.7065	0
15/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3732.2100	3728.7600	3.7322	3.7288	0
15/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2149.2600	2255.2000	2.1493	2.2552	2,490
15/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6962.6800	6920.1800	6.9627	6.9202	0
15/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	942.1500	1009.0400	0.9422	1.0090	2,490
15/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8450.2900	8392.9800	8.4503	8.3930	0
15/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	660.5600	712.6400	0.6606	0.7126	0
15/11/2024	2044 On 07-August-25			Bond Future	11.5059	11.5236	79.3607	79.2488	0
15/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11099.3700	10980.6200	11.0994	10.9806	0
15/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	776.6200	769.8000	0.7766	0.7698	0
15/11/2024	2044 On 06-November-25			Bond Future	11.6153	11.6338	80.9033	80.7888	0
15/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5266.9800	5003.8000	5.2670	5.0038	0
15/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3652.4100	3503.7700	3.6524	3.5038	0
15/11/2024	2044 On 05-February-26			Bond Future	11.7568	11.7683	77.9421	77.8726	0
15/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4207.7500	3952.0200	4.2078	3.9520	0
15/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5418.3600	5232.1500	5.4184	5.2322	0
15/11/2024	2046 On 06-February-25			Bond Future	119.6481	119.2091	119.6481	119.2091	18,375
15/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5638.0500	5199.0600	5.6381	5.1991	0
15/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2046 On 08-May-25			Bond Future	119.9029	119.4546	119.9029	119.4546	0
15/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2067.0600	2515.4400	2.0671	2.5154	0
15/11/2024	2046 On 07-August-25			Bond Future	122.3160	121.8581	122.3160	121.8581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3626.0400	3168.1000	3.6260	3.1681	0
15/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2046 On 06-November-25			Bond Future	122.4570	121.9895	122.4570	121.9895	0
15/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2952.9600	3420.4700	2.9530	3.4205	0
15/11/2024	2046 On 05-February-26			Bond Future	124.6465	124.2402	124.6465	124.2402	0
15/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2996.4800	2590.2200	2.9965	2.5902	0
15/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2050 On 06-February-25			Bond Future	118.6155	118.0241	118.6155	118.0241	16,300
15/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	3015.5200	2424.0500	3.0155	2.4241	0
15/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2050 On 08-May-25			Bond Future	121.0791	120.4749	121.0791	120.4749	0
15/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	80.9500	685.0800	0.0810	0.6851	0
15/11/2024	2050 On 07-August-25			Bond Future	121.1294	120.5125	121.1294	120.5125	0
15/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	1239.3900	622.4900	1.2394	0.6225	0
15/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2050 On 06-November-25			Bond Future	123.5176	122.8879	123.5176	122.8879	0
15/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	902.4500	1532.1100	0.9025	1.5321	0
15/11/2024	2050 On 05-February-26			Bond Future	123.3015	122.7301	123.3015	122.7301	0
15/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	481.4800	0.0000	0.4815	0.0000	0
15/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	89.9000	0.0000	0.0899	0
15/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
15/11/2024	AL37 On 06-February-25			Index Future	1069.3190	1069.2890	1069.3190	1,069.2890	0
15/11/2024	AL37 On 08-May-25			Index Future	1091.2720	1091.2400	1091.2720	1,091.2400	0
15/11/2024	AL37 On 07-August-25			Index Future	1112.9940	1112.9570	1112.9940	1,112.9570	0
15/11/2024	AL37 On 06-November-25			Index Future	1134.7160	1134.6730	1134.7160	1,134.6730	0
15/11/2024	AL37 On 05-February-26			Index Future	1154.8320	1155.4240	1154.8320	1,155.4240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
15/11/2024	AL7T On 06-February-25			Index Future	1284.8900	1283.9340	1284.8900	1,283.9340	0
15/11/2024	AL7T On 08-May-25			Index Future	1311.2680	1310.2900	1311.2680	1,310.2900	0
15/11/2024	AL7T On 07-August-25			Index Future	1337.3700	1336.3670	1337.3700	1,336.3670	0
15/11/2024	AL7T On 06-November-25			Index Future	1363.4710	1362.4430	1363.4710	1,362.4430	0
15/11/2024	AL7T On 05-February-26			Index Future	1387.6420	1387.3590	1387.6420	1,387.3590	0
15/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
15/11/2024	ALBI On 06-February-25			Index Future	1105.3100	1104.3620	1105.3100	1,104.3620	99
15/11/2024	ALBI On 08-May-25			Index Future	1128.0010	1127.0330	1128.0010	1,127.0330	0
15/11/2024	ALBI On 07-August-25			Index Future	1150.4550	1149.4620	1150.4550	1,149.4620	0
15/11/2024	ALBI On 06-November-25			Index Future	1172.9080	1171.8910	1172.9080	1,171.8910	0
15/11/2024	ALBI On 05-February-26			Index Future	1193.7010	1193.3230	1193.7010	1,193.3230	0
15/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/11/2024	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
15/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	ES33 On 06-February-25			Bond Future	11.1032	11.1201	83.4493	83.3696	0
15/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9717.7400	9637.9600	9.7177	9.6380	0
15/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES33 On 08-May-25			Bond Future	11.2165	11.2342	81.3817	81.3001	0
15/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6609.6600	6528.0800	6.6097	6.5281	0
15/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES33 On 07-August-25			Bond Future	11.3467	11.3653	83.0184	82.9348	0
15/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9213.7600	9130.1700	9.2138	9.1302	0
15/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES33 On 06-November-25			Bond Future	11.4981	11.5176	80.8559	80.7703	0
15/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2205.6500	2120.0200	2.2057	2.1200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES33 On 05-February-26			Bond Future	11.7001	11.7096	82.2949	82.2548	0
15/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	900.6000	940.6700	0.9006	0.9407	0
15/11/2024	ES42 On 06-February-25			Bond Future	11.6152	11.6318	79.5429	79.4430	0
15/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11149.4600	11049.4900	11.1495	11.0495	0
15/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES42 On 08-May-25			Bond Future	11.7185	11.7357	76.9274	76.8252	0
15/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8296.5500	8194.2900	8.2966	8.1943	0
15/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES42 On 07-August-25			Bond Future	11.8314	11.8493	78.4734	78.3687	0
15/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10201.2000	10096.5700	10.2012	10.0966	0
15/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES42 On 06-November-25			Bond Future	11.9570	11.9757	75.7527	75.6456	0
15/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2418.8400	2311.7400	2.4188	2.3117	0
15/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES42 On 05-February-26			Bond Future	12.1139	12.1253	77.0959	77.0319	0
15/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1503.7900	1567.8300	1.5038	1.5678	0
15/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0
15/11/2024	GOVI On 06-February-25			GOVI	1088.3460	1087.4280	1088.3460	1,087.4280	638
15/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1163460.0000	1154280.0000	116.3460	115.4280	0
15/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	GOVI On 08-May-25			GOVI	1110.6890	1109.7500	1110.6890	1,109.7500	0
15/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	886890.0000	877500.0000	88.6890	87.7500	0
15/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	GOVI On 07-August-25			GOVI	1132.7980	1131.8360	1132.7980	1,131.8360	0
15/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1217980.0000	1208360.0000	121.7980	120.8360	0
15/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	GOVI On 06-November-25			GOVI	1154.9070	1153.9210	1154.9070	1,153.9210	0
15/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	429070.0000	419210.0000	42.9070	41.9210	0
15/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	GOVI On 05-February-26			GOVI	1175.3800	1175.0240	1175.3800	1,175.0240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	253800.0000	250240.0000	25.3800	25.0240	0
15/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
15/11/2024	IGOV On 06-February-25			Index Future	371.1860	370.7860	371.1860	370.7860	874
15/11/2024	IGOV On 08-May-25			Index Future	378.8960	378.4860	378.8960	378.4860	8
15/11/2024	IGOV On 07-August-25			Index Future	386.5250	386.1060	386.5250	386.1060	0
15/11/2024	IGOV On 06-November-25			Index Future	394.1550	393.7250	394.1550	393.7250	0
15/11/2024	IGOV On 05-February-26			Index Future	401.2270	401.0100	401.2270	401.0100	0
15/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
15/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
15/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
15/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
15/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
15/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/11/2024	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
15/11/2024	R033 On 06-February-25			Bond Future	10.1443	10.1348	102.8709	102.9224	1,942
15/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2123.8100	2161.8800	2.1238	2.1619	0
15/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1123.4400	1110.0200	1.1234	1.1100	0
15/11/2024	R033 On 08-May-25			Bond Future	10.2292	10.2192	99.9328	99.9851	0
15/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2554.6500	2586.1300	2.5547	2.5861	0
15/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2023.7900	2002.9000	2.0238	2.0029	0
15/11/2024	R033 On 07-August-25			Bond Future	10.3307	10.3204	101.9191	101.9720	0
15/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2802.9400	2828.5500	2.8029	2.8286	0
15/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2806.4900	2779.1700	2.8065	2.7792	0
15/11/2024	R033 On 06-November-25			Bond Future	10.4494	10.4387	98.8576	98.9111	0
15/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2997.4200	3073.4500	2.9974	3.0735	0
15/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3595.2700	3617.7800	3.5953	3.6178	0
15/11/2024	R033 On 05-February-26			Bond Future	10.6173	10.5940	100.5935	100.7061	0
15/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3344.1500	3403.8200	3.3442	3.4038	0
15/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3960.4400	3907.4600	3.9604	3.9075	0
15/11/2024	R035 On 06-February-25			Bond Future	10.4889	10.5106	94.1335	94.0095	89,233
15/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	718.6600	673.5000	0.7187	0.6735	15,000
15/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2974.7700	3053.6500	2.9748	3.0537	0
15/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1051.8000	993.9600	1.0518	0.9940	100
15/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2370.5100	2436.7100	2.3705	2.4367	0
15/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1248.7400	1185.1000	1.2487	1.1851	1,000
15/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2103.5600	2163.9600	2.1036	2.1640	0
15/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2191.5200	2107.4400	2.1915	2.1074	0
15/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1278.5100	1318.4700	1.2785	1.3185	1,100
15/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3970.7600	3864.9200	3.9708	3.8649	0
15/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	573.4500	591.6500	0.5735	0.5917	7,500
15/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4863.0100	4751.9500	4.8630	4.7520	0
15/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	391.7600	404.7400	0.3918	0.4047	1,100
15/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10152.3900	10029.7900	10.1524	10.0298	0
15/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	40.0100	41.4500	0.0400	0.0415	0
15/11/2024	R035 On 08-May-25			Bond Future	10.5722	10.5948	91.5539	91.4271	0
15/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2079.9600	2000.8800	2.0800	2.0009	150
15/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2823.3600	2871.0300	2.8234	2.8710	0
15/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3721.1700	3619.2500	3.7212	3.6193	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1640.7000	1665.5300	1.6407	1.6655	150
15/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5711.7800	5594.9100	5.7118	5.5949	400
15/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	925.2700	935.1500	0.9253	0.9352	0
15/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6721.1500	6600.8300	6.7212	6.6008	0
15/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	700.3900	706.8200	0.7004	0.7068	150
15/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7064.6500	6943.4300	7.0647	6.9434	0
15/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	637.9000	643.4300	0.6379	0.6434	0
15/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11106.4700	10980.0900	11.1065	10.9801	0
15/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	198.5800	198.9500	0.1986	0.1990	400
15/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13939.9800	13812.8400	13.9400	13.8128	0
15/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	63.8900	63.5000	0.0639	0.0635	400
15/11/2024	R035 On 07-August-25			Bond Future	10.6708	10.6945	93.3743	93.2446	0
15/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10527.0100	10394.1000	10.5270	10.3941	0
15/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	524.4900	521.2200	0.5245	0.5212	0
15/11/2024	R035 On 06-November-25			Bond Future	10.7868	10.8116	90.6845	90.5519	0
15/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4976.2800	4712.1400	4.9763	4.7121	0
15/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2802.7200	2671.1900	2.8027	2.6712	0
15/11/2024	R035 On 05-February-26			Bond Future	10.9457	10.9615	92.2794	92.1973	0
15/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3564.5200	3378.6900	3.5645	3.3787	0
15/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4379.6400	4275.9200	4.3796	4.2759	0
15/11/2024	R038 On 06-February-25			Bond Future	11.0981	11.1117	102.4510	102.3596	90
15/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2587.0300	2521.3600	2.5870	2.5214	0
15/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1635.5500	1661.3400	1.6356	1.6613	0
15/11/2024	R038 On 08-May-25			Bond Future	11.2000	11.2141	99.0624	98.9689	0
15/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3084.2900	3010.7400	3.0843	3.0107	0
15/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2819.3900	2839.3800	2.8194	2.8394	0
15/11/2024	R038 On 07-August-25			Bond Future	11.3151	11.3298	101.0312	100.9353	0
15/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3439.3700	3357.5700	3.4394	3.3576	0
15/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3928.8300	3942.9400	3.9288	3.9429	0
15/11/2024	R038 On 06-November-25			Bond Future	11.4438	11.4593	97.5104	97.4122	0
15/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3094.1300	3048.2900	3.0941	3.0483	1,770
15/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6111.0700	6163.4200	6.1111	6.1634	0
15/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3856.7200	3804.8400	3.8567	3.8048	0
15/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5165.7500	5212.0600	5.1658	5.2121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7912.7900	7836.9000	7.9128	7.8369	0
15/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2509.3900	2531.6900	2.5094	2.5317	1,770
15/11/2024	R038 On 05-February-26			Bond Future	11.6102	11.6170	99.2210	99.1786	0
15/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4437.2800	4379.0600	4.4373	4.3791	0
15/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5501.5400	5485.7400	5.5015	5.4857	0
15/11/2024	R053 On 06-February-25			Bond Future	11.2577	11.2793	107.3615	107.1734	2,011
15/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13111.3100	12928.5500	13.1113	12.9286	0
15/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	130.1500	135.4800	0.1302	0.1355	0
15/11/2024	R053 On 08-May-25			Bond Future	11.3444	11.3668	103.6963	103.5041	0
15/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11103.6400	10921.3100	11.1036	10.9213	0
15/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	974.6100	984.4300	0.9746	0.9844	0
15/11/2024	R053 On 07-August-25			Bond Future	11.4412	11.4644	105.7569	105.5605	0
15/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14066.3800	13946.6700	14.0664	13.9467	0
15/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1143.5700	1220.2400	1.1436	1.2202	0
15/11/2024	R053 On 06-November-25			Bond Future	11.5479	11.5721	101.9496	101.7489	0
15/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6463.0800	6367.4600	6.4631	6.3675	0
15/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4727.7800	4832.8800	4.7278	4.8329	0
15/11/2024	R053 On 05-February-26			Bond Future	11.6835	11.7012	103.7376	103.5935	0
15/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5312.9100	5349.8800	5.3129	5.3499	0
15/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6909.0800	7090.1600	6.9091	7.0902	0
15/11/2024	R186 On 06-February-25			Bond Future	8.3015	8.2959	105.1913	105.2009	195,114
15/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1338.3600	1351.5700	1.3384	1.3516	0
15/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	86.2000	89.7200	0.0862	0.0897	0
15/11/2024	R186 On 08-May-25			Bond Future	8.3026	8.2962	107.3505	107.3602	0
15/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	686.5000	693.0600	0.6865	0.6931	0
15/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	434.0700	430.9400	0.4341	0.4309	0
15/11/2024	R186 On 07-August-25			Bond Future	8.3520	8.3447	104.1746	104.1839	0
15/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1365.3400	1393.3600	1.3653	1.3934	1,983
15/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	258.0000	276.6500	0.2580	0.2767	0
15/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1856.0000	1879.7600	1.8560	1.8798	0
15/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	168.5900	182.9800	0.1686	0.1830	0
15/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2489.3000	2496.8200	2.4893	2.4968	0
15/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	89.5400	87.6900	0.0895	0.0877	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
15/11/2024	R186 On 06-November-25			Bond Future	8.4594	8.4508	106.2021	106.2111	0
15/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	382.4200	405.1200	0.3824	0.4051	0
15/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	731.2700	744.9000	0.7313	0.7449	0
15/11/2024	R186 On 05-February-26			Bond Future	8.8756	8.7905	102.7652	102.8351	0
15/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	332.8800	370.0200	0.3329	0.3700	0
15/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	700.0700	667.2600	0.7001	0.6673	0
15/11/2024	R202 On 06-February-25			Bond Future	267.4169	267.6358	267.4169	267.6358	1,928
15/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	626.8700	845.7900	0.6269	0.8458	0
15/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R202 On 08-May-25			Bond Future	272.9708	273.1939	272.9708	273.1939	269
15/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	660.8400	883.8500	0.6608	0.8839	0
15/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R202 On 07-August-25			Bond Future	273.1880	273.4143	273.1880	273.4143	0
15/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	1588.0400	1814.3200	1.5880	1.8143	0
15/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R202 On 06-November-25			Bond Future	278.5754	278.8047	278.5754	278.8047	0
15/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2935.3800	3164.6900	2.9354	3.1647	0
15/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R202 On 05-February-26			Bond Future	278.1945	278.5853	278.1945	278.5853	0
15/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	374.4600	765.2600	0.3745	0.7653	0
15/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R209 On 06-February-25			Bond Future	10.6418	10.6582	74.0285	73.9441	13,072
15/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8564.3700	8480.9200	8.5644	8.4809	0
15/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	43.8100	44.7900	0.0438	0.0448	0
15/11/2024	R209 On 08-May-25			Bond Future	10.7225	10.7396	72.3928	72.3064	6,367
15/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6201.0100	6115.9800	6.2010	6.1160	0
15/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	588.0300	589.3700	0.5880	0.5894	0
15/11/2024	R209 On 07-August-25			Bond Future	10.8154	10.8331	73.8319	73.7435	0
15/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9104.4800	9011.0400	9.1045	9.0110	0
15/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	550.8100	545.7800	0.5508	0.5458	0
15/11/2024	R209 On 06-November-25			Bond Future	10.9203	10.9388	72.1162	72.0258	0
15/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4349.8400	4140.3200	4.3498	4.1403	0
15/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2662.8500	2543.7700	2.6629	2.5438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	R209 On 05-February-26			Bond Future	11.0601	11.0705	73.3843	73.3343	0
15/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3408.1900	3235.1500	3.4082	3.2352	0
15/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	4035.7200	3912.6500	4.0357	3.9127	0
15/11/2024	R210 On 06-February-25			Bond Future	244.6424	244.6594	244.6424	244.6594	991
15/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5032.3900	5049.4200	5.0324	5.0494	0
15/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R210 On 08-May-25			Bond Future	246.3429	246.3598	246.3429	246.3598	300
15/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1687.1000	1670.2400	1.6871	1.6702	0
15/11/2024	R210 On 07-August-25			Bond Future	251.3012	251.3173	251.3012	251.3173	0
15/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2861.2300	2877.3300	2.8612	2.8773	0
15/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R210 On 06-November-25			Bond Future	252.8153	252.8307	252.8153	252.8307	0
15/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	675.3000	690.7100	0.6753	0.6907	0
15/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R210 On 05-February-26			Bond Future	257.3398	257.4990	257.3398	257.4990	0
15/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4239.8300	4398.9800	4.2398	4.3990	0
15/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/11/2024	R213 On 06-February-25			Bond Future	9.5612	9.5620	91.6051	91.6019	73,327
15/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7143.3400	7138.5500	7.1433	7.1386	0
15/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	34.8200	33.3000	0.0348	0.0333	0
15/11/2024	R213 On 08-May-25			Bond Future	9.6250	9.6259	89.9269	89.9234	0
15/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4089.0100	4097.2000	4.0890	4.0972	0
15/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	551.9300	563.6000	0.5519	0.5636	0
15/11/2024	R213 On 07-August-25			Bond Future	9.7083	9.7093	91.7153	91.7113	0
15/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7580.8400	7589.8400	7.5808	7.5898	0
15/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	332.5900	345.5800	0.3326	0.3456	0
15/11/2024	R213 On 06-November-25			Bond Future	9.8159	9.8170	89.9465	89.9420	0
15/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2929.8500	2899.3000	2.9299	2.8993	0
15/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2053.0000	2026.8900	2.0530	2.0269	0
15/11/2024	R213 On 05-February-26			Bond Future	9.9838	9.9706	91.5310	91.5785	0
15/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2391.2500	2385.2300	2.3913	2.3852	0
15/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2730.4900	2676.9300	2.7305	2.6769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	R214 On 06-February-25			Bond Future	11.0300	11.0463	69.2007	69.1106	18,222
15/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4251.1900	4171.5900	4.2512	4.1716	554
15/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	458.0500	468.5800	0.4581	0.4686	0
15/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6412.8400	6326.7700	6.4128	6.3268	554
15/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	175.1500	179.2100	0.1752	0.1792	0
15/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8430.4200	8341.9200	8.4304	8.3419	0
15/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	70.3500	71.9800	0.0704	0.0720	0
15/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12277.9100	12187.9200	12.2779	12.1879	0
15/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	6.5200	6.6600	0.0065	0.0067	554
15/11/2024	R214 On 08-May-25			Bond Future	11.1088	11.1257	67.3167	67.2246	3,232
15/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7078.5700	6987.1700	7.0786	6.9872	0
15/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	576.1700	576.9300	0.5762	0.5769	0
15/11/2024	R214 On 07-August-25			Bond Future	11.1987	11.2163	68.6552	68.5609	0
15/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9206.1200	9105.9500	9.2061	9.1060	0
15/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	637.9600	632.0400	0.6380	0.6320	0
15/11/2024	R214 On 06-November-25			Bond Future	11.3009	11.3191	66.6905	66.5941	0
15/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4692.5400	4410.7500	4.6925	4.4108	0
15/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2934.3900	2749.0300	2.9344	2.7490	0
15/11/2024	R214 On 05-February-26			Bond Future	11.4338	11.4452	67.8634	67.8041	0
15/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3538.5700	3334.0900	3.5386	3.3341	0
15/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4450.2500	4305.0800	4.4503	4.3051	0
15/11/2024	R248 On 06-February-25			Bond Future	11.2288	11.2556	83.6582	83.4773	273,993
15/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	149.7000	132.4400	0.1497	0.1324	660
15/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6884.3400	7048.0100	6.8843	7.0480	0
15/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1258.2200	1178.2300	1.2582	1.1782	660
15/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2833.3200	2934.2600	2.8333	2.9343	0
15/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3980.8300	3838.7500	3.9808	3.8388	0
15/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	896.9800	935.8300	0.8970	0.9358	660
15/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9179.1400	9005.3300	9.1791	9.0053	0
15/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	137.3400	144.4600	0.1373	0.1445	0
15/11/2024	R248 On 08-May-25			Bond Future	11.3117	11.3394	80.9271	80.7422	15,902
15/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8606.7700	8434.4400	8.6068	8.4344	0
15/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	736.2300	748.7600	0.7362	0.7488	0
15/11/2024	R248 On 07-August-25			Bond Future	11.4058	11.4345	82.5360	82.3471	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11306.1500	11176.6600	11.3062	11.1767	0
15/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	804.1400	863.5900	0.8041	0.8636	0
15/11/2024	R248 On 06-November-25			Bond Future	11.5116	11.5415	79.6983	79.5053	0
15/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5223.3600	4951.8200	5.2234	4.9518	0
15/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3767.3100	3688.7400	3.7673	3.6887	0
15/11/2024	R248 On 05-February-26			Bond Future	11.6480	11.6717	81.0986	80.9488	0
15/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4239.6300	4115.8800	4.2396	4.1159	0
15/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5448.5400	5474.5600	5.4485	5.4746	0
15/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0