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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
18/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	2029 On 06-February-25			Bond Future	134.9635	134.8071	134.9635	134.8071	8,604
18/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2563.5000	2407.1400	2.5635	2.4071	0
18/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2029 On 08-May-25			Bond Future	136.3476	136.1878	136.3476	136.1878	728
18/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1502.3700	1662.1600	1.5024	1.6622	0
18/11/2024	2029 On 07-August-25			Bond Future	139.0929	138.9293	139.0929	138.9293	0
18/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1682.8700	1519.2900	1.6829	1.5193	0
18/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2029 On 06-November-25			Bond Future	140.3920	140.2247	140.3920	140.2247	0
18/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	601.9700	434.7000	0.6020	0.4347	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2029 On 05-February-26			Bond Future	142.9071	142.7358	142.9071	142.7358	0
18/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2797.1000	2625.8200	2.7971	2.6258	0
18/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2030 On 06-February-25			Bond Future	9.1419	9.1847	95.7577	95.5945	155,903
18/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	379.0800	354.4300	0.3791	0.3544	800
18/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2161.2800	2299.8000	2.1613	2.2998	0
18/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1110.3600	1045.5300	1.1104	1.0455	800
18/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	965.1600	1063.5000	0.9652	1.0635	0
18/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2404.0000	2293.2300	2.4040	2.2932	0
18/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	341.0500	393.4500	0.3411	0.3935	800
18/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5682.9000	5528.3400	5.6829	5.5283	0
18/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	31.2400	39.8500	0.0312	0.0399	0
18/11/2024	2030 On 08-May-25			Bond Future	9.1994	9.2451	97.7233	97.5565	0
18/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	686.6700	647.9300	0.6867	0.6479	800
18/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2609.1600	2737.1400	2.6092	2.7371	0
18/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1042.2600	987.8900	1.0423	0.9879	1,320
18/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1959.5600	2071.9100	1.9596	2.0719	0
18/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1436.0400	1367.0200	1.4360	1.3670	800
18/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1507.1100	1604.8100	1.5071	1.6048	0
18/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2000.2000	1913.9200	2.0002	1.9139	680
18/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1089.4700	1169.9100	1.0895	1.1699	0
18/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3217.2700	3103.8300	3.2173	3.1038	0
18/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	591.5700	644.8500	0.5916	0.6449	0
18/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3384.3900	3268.0400	3.3844	3.2680	0
18/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	547.0200	597.3900	0.5470	0.5974	800
18/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4314.0000	4184.0500	4.3140	4.1841	1,640
18/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	357.7100	394.4800	0.3577	0.3945	0
18/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5478.3100	5336.3300	5.4783	5.3363	2,280
18/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	214.8400	239.5800	0.2148	0.2396	0
18/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9175.7000	9013.9500	9.1757	9.0140	0
18/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	29.6800	34.6500	0.0297	0.0347	1,640
18/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10500.7400	10336.2700	10.5007	10.3363	0
18/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	11.5700	13.8200	0.0116	0.0138	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
18/11/2024	2030 On 07-August-25			Bond Future	9.2809	9.3298	95.6567	95.4862	0
18/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4659.0800	4531.9500	4.6591	4.5320	1,054
18/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	586.6500	630.0100	0.5867	0.6300	0
18/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6448.7900	6305.2700	6.4488	6.3053	0
18/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	322.6500	349.6200	0.3227	0.3496	0
18/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9382.9900	9221.6100	9.3830	9.2216	0
18/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	82.0200	91.1300	0.0820	0.0911	1,054
18/11/2024	2030 On 06-November-25			Bond Future	9.3735	9.4260	97.5183	97.3441	0
18/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2291.8700	2205.0300	2.2919	2.2050	0
18/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1740.6900	1828.0800	1.7407	1.8281	0
18/11/2024	2030 On 05-February-26			Bond Future	9.5376	9.5943	95.2291	95.0511	0
18/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2074.3700	1993.7100	2.0744	1.9937	0
18/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2224.1300	2321.5200	2.2241	2.3215	0
18/11/2024	2032 On 06-February-25			Bond Future	9.7923	9.8140	95.2324	95.1285	110,539
18/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	591.9400	582.2200	0.5919	0.5822	800
18/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2399.9100	2494.0900	2.3999	2.4941	0
18/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1697.5100	1663.3100	1.6975	1.6633	800
18/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1087.7900	1157.4900	1.0878	1.1575	0
18/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4112.8100	4041.4700	4.1128	4.0415	0
18/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	294.7800	327.3400	0.2948	0.3273	800
18/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8712.6200	8614.4200	8.7126	8.6144	0
18/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	28.0600	33.7600	0.0281	0.0338	0
18/11/2024	2032 On 08-May-25			Bond Future	9.8642	9.8870	93.0223	92.9161	37,405
18/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1006.7900	986.1500	1.0068	0.9862	800
18/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3108.0400	3193.6500	3.1080	3.1937	0
18/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2051.5800	2012.2800	2.0516	2.0123	800
18/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1791.8800	1858.8300	1.7919	1.8588	0
18/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5239.8700	5164.9400	5.2399	5.1649	0
18/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	522.3400	553.6600	0.5223	0.5537	0
18/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5461.9400	5385.3600	5.4619	5.3854	0
18/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	483.1600	512.8300	0.4832	0.5128	800
18/11/2024	2032 On 07-August-25			Bond Future	9.9533	9.9773	94.8720	94.7632	0
18/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9088.9400	8998.3000	9.0889	8.9983	0
18/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	348.3100	366.4700	0.3483	0.3665	0

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18/11/2024	2032 On 06-November-25			Bond Future	10.0598	10.0853	92.5572	92.4459	0
18/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3825.6000	3771.6800	3.8256	3.7717	0
18/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2264.2900	2321.6800	2.2643	2.3217	0
18/11/2024	2032 On 05-February-26			Bond Future	10.2180	10.2450	94.1850	94.0710	0
18/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2970.2200	2923.5400	2.9702	2.9235	0
18/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3215.6600	3282.9500	3.2157	3.2830	0
18/11/2024	2033 On 06-February-25			Bond Future	128.4041	127.8437	128.4041	127.8437	6,341
18/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3464.1000	2903.6900	3.4641	2.9037	0
18/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2033 On 08-May-25			Bond Future	129.5526	128.9803	129.5526	128.9803	5,288
18/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1067.4300	1639.7400	1.0674	1.6397	0
18/11/2024	2033 On 07-August-25			Bond Future	132.1611	131.5767	132.1611	131.5767	0
18/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3511.1400	2926.6700	3.5111	2.9267	0
18/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2033 On 06-November-25			Bond Future	133.2222	132.6258	133.2222	132.6258	0
18/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	82.2200	0.0000	0.0822	0.0000	0
18/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	514.1700	0.0000	0.5142	0
18/11/2024	2033 On 05-February-26			Bond Future	135.6090	135.0010	135.6090	135.0010	0
18/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2728.9900	2120.9900	2.7290	2.1210	0
18/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2037 On 06-February-25			Bond Future	10.8372	10.8796	84.7829	84.5342	166,092
18/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10357.2500	10118.1700	10.3573	10.1182	0
18/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	35.0600	44.7100	0.0351	0.0447	0
18/11/2024	2037 On 08-May-25			Bond Future	10.9301	10.9741	86.5231	86.2691	3,975
18/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7730.8700	7529.3500	7.7309	7.5294	0
18/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	559.5700	612.0700	0.5596	0.6121	0
18/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	9072.6200	8858.5500	9.0726	8.8586	15,000
18/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	392.8300	432.7800	0.3928	0.4328	0
18/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12412.5600	12176.4300	12.4126	12.1764	7,500
18/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	142.1100	160.0000	0.1421	0.1600	0
18/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12631.6300	12394.3400	12.6316	12.3943	7,500
18/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	130.6200	147.3500	0.1306	0.1474	0

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18/11/2024	2037 On 07-August-25			Bond Future	11.0382	11.0840	83.9828	83.7233	15
18/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1427.9700	1363.4600	1.4280	1.3635	2,541
18/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5521.2200	5716.2100	5.5212	5.7162	0
18/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1861.1400	1782.0500	1.8611	1.7821	2,341
18/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4694.5500	4874.9600	4.6946	4.8750	0
18/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2072.3600	1986.7600	2.0724	1.9868	200
18/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4373.5000	4547.4000	4.3735	4.5474	0
18/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3263.0000	3145.7500	3.2630	3.1458	0
18/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3082.8200	3225.0700	3.0828	3.2251	2,541
18/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4424.1900	4282.4400	4.4242	4.2824	0
18/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2297.4400	2415.1900	2.2974	2.4152	2,541
18/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5905.3300	5738.7100	5.9053	5.7387	0
18/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1630.9200	1723.8000	1.6309	1.7238	2,541
18/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7293.1600	7108.0800	7.2932	7.1081	0
18/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1204.3300	1278.7500	1.2043	1.2788	2,541
18/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10790.5600	10573.3400	10.7906	10.5733	0
18/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	580.3200	622.6000	0.5803	0.6226	0
18/11/2024	2037 On 06-November-25			Bond Future	11.1505	11.1982	85.6161	85.3512	0
18/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5407.2500	5259.0200	5.4073	5.2590	0
18/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2797.8300	2914.5500	2.7978	2.9146	0
18/11/2024	2037 On 05-February-26			Bond Future	11.3006	11.3504	82.8647	82.5944	0
18/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3992.8600	3871.9700	3.9929	3.8720	0
18/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4541.8300	4691.2400	4.5418	4.6912	0
18/11/2024	2038 On 06-February-25			Bond Future	137.6787	137.3868	137.6787	137.3868	2,650
18/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2448.7200	2156.8400	2.4487	2.1568	0
18/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2038 On 08-May-25			Bond Future	140.5383	140.2400	140.5383	140.2400	480
18/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	858.2600	560.0300	0.8583	0.5600	0
18/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2038 On 07-August-25			Bond Future	141.2258	140.9213	141.2258	140.9213	0
18/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1665.8200	1361.2700	1.6658	1.3613	0
18/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2038 On 06-November-25			Bond Future	144.0110	143.6998	144.0110	143.6998	0
18/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	131.0200	0.0000	0.1310	0.0000	0

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18/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	180.2500	0.0000	0.1803	0
18/11/2024	2038 On 05-February-26			Bond Future	144.4124	144.0950	144.4124	144.0950	0
18/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	1212.4400	894.9900	1.2124	0.8950	0
18/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2040 On 06-February-25			Bond Future	11.1508	11.1984	84.7786	84.4776	69,133
18/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1358.8100	1266.7600	1.3588	1.2668	780
18/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2325.0100	2533.9700	2.3250	2.5340	0
18/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4077.8900	3879.4600	4.0779	3.8795	0
18/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	695.4100	797.9900	0.6954	0.7980	780
18/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6550.8400	6301.2000	6.5508	6.3012	0
18/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	264.1200	315.4900	0.2641	0.3155	780
18/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10410.2200	10124.6100	10.4102	10.1246	0
18/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	56.9900	72.3900	0.0570	0.0724	0
18/11/2024	2040 On 08-May-25			Bond Future	11.2470	11.2963	86.5186	86.2113	3,900
18/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8615.0700	8368.0100	8.6151	8.3680	0
18/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	596.0000	656.2700	0.5960	0.6563	0
18/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9179.8700	8926.8000	9.1799	8.9268	15,000
18/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	520.5200	574.7800	0.5205	0.5748	0
18/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12361.3600	12082.1300	12.3614	12.0821	7,500
18/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	226.1400	254.2400	0.2261	0.2542	0
18/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12681.5400	12400.0000	12.6815	12.4000	7,500
18/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	202.6800	228.4700	0.2027	0.2285	0
18/11/2024	2040 On 07-August-25			Bond Future	11.3575	11.4087	83.7275	83.4136	16
18/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11351.8900	11089.0900	11.3519	11.0891	0
18/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	646.6600	697.7200	0.6467	0.6977	0
18/11/2024	2040 On 06-November-25			Bond Future	11.4712	11.5244	85.3555	85.0351	0
18/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5517.7200	5343.9500	5.5177	5.3440	0
18/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3335.7900	3482.3500	3.3358	3.4824	0
18/11/2024	2040 On 05-February-26			Bond Future	11.6199	11.6753	82.3483	82.0216	0
18/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4229.8500	4083.3600	4.2299	4.0834	0
18/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5001.9700	5182.1800	5.0020	5.1822	0
18/11/2024	2044 On 06-February-25			Bond Future	11.2578	11.3052	80.7725	80.4633	71,977
18/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	442.6600	408.3400	0.4427	0.4083	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	4581.4600	4856.2900	4.5815	4.8563	0
18/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	1553.4900	1452.0000	1.5535	1.4520	8,825
18/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	2263.7300	2471.3900	2.2637	2.4714	0
18/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	2831.7000	2673.6700	2.8317	2.6737	0
18/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	1272.3600	1423.4800	1.2724	1.4235	8,825
18/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5143.4100	4917.6600	5.1434	4.9177	449
18/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	515.3500	598.7500	0.5154	0.5988	0
18/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7702.9200	7434.7100	7.7029	7.4347	449
18/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	196.4600	237.4000	0.1965	0.2374	0
18/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10383.6000	10092.6300	10.3836	10.0926	0
18/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	70.2600	88.4400	0.0703	0.0884	0
18/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13971.1000	13665.9200	13.9711	13.6659	0
18/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	10.9700	14.9400	0.0110	0.0149	449
18/11/2024	2044 On 08-May-25		Call	Bond Future	14.7000	13.5900	0.0147	0.0136	0
18/11/2024	2044 On 08-May-25			Bond Future	11.3498	11.3990	82.4302	82.1146	8,697
18/11/2024	2044 On 08-May-25		Put	Bond Future	17584.4600	17899.0400	17.5845	17.8990	0
18/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1513.0200	1425.8200	1.5130	1.4258	2,490
18/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4363.7200	4592.2100	4.3637	4.5922	0
18/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3901.5200	3732.2100	3.9015	3.7322	0
18/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2002.8800	2149.2600	2.0029	2.1493	2,490
18/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7197.5900	6962.6800	7.1976	6.9627	0
18/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	861.3700	942.1500	0.8614	0.9422	2,490
18/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8704.7000	8450.2900	8.7047	8.4503	0
18/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	599.2800	660.5600	0.5993	0.6606	0
18/11/2024	2044 On 07-August-25			Bond Future	11.4549	11.5059	79.6830	79.3607	0
18/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11366.3500	11099.3700	11.3664	11.0994	0
18/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	721.3000	776.6200	0.7213	0.7766	0
18/11/2024	2044 On 06-November-25			Bond Future	11.5624	11.6153	81.2323	80.9033	0
18/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5443.0100	5266.9800	5.4430	5.2670	0
18/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3499.4300	3652.4100	3.4994	3.6524	0
18/11/2024	2044 On 05-February-26			Bond Future	11.7018	11.7568	78.2776	77.9421	0
18/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4358.0700	4207.7500	4.3581	4.2078	0
18/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5233.1900	5418.3600	5.2332	5.4184	0
18/11/2024	2046 On 06-February-25			Bond Future	119.8201	119.6481	119.8201	119.6481	18,375

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5810.0500	5638.0500	5.8101	5.6381	0
18/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2046 On 08-May-25			Bond Future	120.0788	119.9029	120.0788	119.9029	0
18/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1891.2200	2067.0600	1.8912	2.0671	0
18/11/2024	2046 On 07-August-25			Bond Future	122.4958	122.3160	122.4958	122.3160	0
18/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3805.8000	3626.0400	3.8058	3.6260	0
18/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2046 On 06-November-25			Bond Future	122.6406	122.4570	122.6406	122.4570	0
18/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2769.3600	2952.9600	2.7694	2.9530	0
18/11/2024	2046 On 05-February-26			Bond Future	124.8343	124.6465	124.8343	124.6465	0
18/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	3184.3000	2996.4800	3.1843	2.9965	0
18/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2050 On 06-February-25			Bond Future	119.1103	118.6155	119.1103	118.6155	16,300
18/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	3510.2800	3015.5200	3.5103	3.0155	0
18/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2050 On 08-May-25			Bond Future	121.5843	121.0791	121.5843	121.0791	0
18/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	424.2900	0.0000	0.4243	0.0000	0
18/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	80.9500	0.0000	0.0810	0
18/11/2024	2050 On 07-August-25			Bond Future	121.6449	121.1294	121.6449	121.1294	0
18/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	1754.9200	1239.3900	1.7549	1.2394	0
18/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2050 On 06-November-25			Bond Future	124.0439	123.5176	124.0439	123.5176	0
18/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	376.0800	902.4500	0.3761	0.9025	0
18/11/2024	2050 On 05-February-26			Bond Future	123.8377	123.3015	123.8377	123.3015	0
18/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	1017.6600	481.4800	1.0177	0.4815	0
18/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
18/11/2024	AL37 On 06-February-25			Index Future	1071.2540	1069.3190	1071.2540	1,069.3190	0
18/11/2024	AL37 On 08-May-25			Index Future	1093.2530	1091.2720	1093.2530	1,091.2720	0
18/11/2024	AL37 On 07-August-25			Index Future	1115.0290	1112.9940	1115.0290	1,112.9940	0
18/11/2024	AL37 On 06-November-25			Index Future	1136.8050	1134.7160	1136.8050	1,134.7160	0
18/11/2024	AL37 On 05-February-26			Index Future	1156.9810	1154.8320	1156.9810	1,154.8320	0
18/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
18/11/2024	AL7T On 06-February-25			Index Future	1287.9210	1284.8900	1287.9210	1,284.8900	0
18/11/2024	AL7T On 08-May-25			Index Future	1314.3690	1311.2680	1314.3690	1,311.2680	0
18/11/2024	AL7T On 07-August-25			Index Future	1340.5500	1337.3700	1340.5500	1,337.3700	0
18/11/2024	AL7T On 06-November-25			Index Future	1366.7300	1363.4710	1366.7300	1,363.4710	0
18/11/2024	AL7T On 05-February-26			Index Future	1390.9870	1387.6420	1390.9870	1,387.6420	0
18/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
18/11/2024	ALBI On 06-February-25			Index Future	1108.0190	1105.3100	1108.0190	1,105.3100	99
18/11/2024	ALBI On 08-May-25			Index Future	1130.7730	1128.0010	1130.7730	1,128.0010	0
18/11/2024	ALBI On 07-August-25			Index Future	1153.2970	1150.4550	1153.2970	1,150.4550	0
18/11/2024	ALBI On 06-November-25			Index Future	1175.8200	1172.9080	1175.8200	1,172.9080	0
18/11/2024	ALBI On 05-February-26			Index Future	1196.6890	1193.7010	1196.6890	1,193.7010	0
18/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C048 On 28-February-48			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
18/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	ES33 On 06-February-25			Bond Future	11.0603	11.1032	83.6522	83.4493	0
18/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9920.6300	9717.7400	9.9206	9.7177	0
18/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES33 On 08-May-25			Bond Future	11.1717	11.2165	81.5889	81.3817	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6816.9400	6609.6600	6.8169	6.6097	0
18/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES33 On 07-August-25			Bond Future	11.2998	11.3467	83.2302	83.0184	0
18/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9425.5800	9213.7600	9.4256	9.2138	0
18/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES33 On 06-November-25			Bond Future	11.4489	11.4981	81.0722	80.8559	0
18/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2422.0100	2205.6500	2.4220	2.2057	0
18/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES33 On 05-February-26			Bond Future	11.6483	11.7001	82.5157	82.2949	0
18/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	679.7500	900.6000	0.6798	0.9006	0
18/11/2024	ES42 On 06-February-25			Bond Future	11.5676	11.6152	79.8304	79.5429	0
18/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11436.8800	11149.4600	11.4369	11.1495	0
18/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES42 On 08-May-25			Bond Future	11.6691	11.7185	77.2210	76.9274	0
18/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8590.1100	8296.5500	8.5901	8.2966	0
18/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES42 On 07-August-25			Bond Future	11.7802	11.8314	78.7732	78.4734	0
18/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10501.0700	10201.2000	10.5011	10.2012	0
18/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES42 On 06-November-25			Bond Future	11.9038	11.9570	76.0588	75.7527	0
18/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2724.9000	2418.8400	2.7249	2.4188	0
18/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES42 On 05-February-26			Bond Future	12.0584	12.1139	77.4081	77.0959	0
18/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1191.5800	1503.7900	1.1916	1.5038	0
18/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0
18/11/2024	GOVI On 06-February-25			GOVI	1090.9750	1088.3460	1090.9750	1,088.3460	638
18/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1189750.0000	1163460.0000	118.9750	116.3460	0
18/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	GOVI On 08-May-25			GOVI	1113.3790	1110.6890	1113.3790	1,110.6890	0
18/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	913790.0000	886890.0000	91.3790	88.6890	0
18/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	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
18/11/2024	GOVI On 07-August-25			GOVI	1135.5560	1132.7980	1135.5560	1,132.7980	0
18/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1245560.0000	1217980.0000	124.5560	121.7980	0
18/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	GOVI On 06-November-25			GOVI	1157.7330	1154.9070	1157.7330	1,154.9070	0
18/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	457330.0000	429070.0000	45.7330	42.9070	0
18/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	GOVI On 05-February-26			GOVI	1178.2800	1175.3800	1178.2800	1,175.3800	0
18/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	282800.0000	253800.0000	28.2800	25.3800	0
18/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
18/11/2024	IGOV On 06-February-25			Index Future	371.9910	371.1860	371.9910	371.1860	874
18/11/2024	IGOV On 08-May-25			Index Future	379.7200	378.8960	379.7200	378.8960	8
18/11/2024	IGOV On 07-August-25			Index Future	387.3710	386.5250	387.3710	386.5250	0
18/11/2024	IGOV On 06-November-25			Index Future	395.0220	394.1550	395.0220	394.1550	0
18/11/2024	IGOV On 05-February-26			Index Future	402.1180	401.2270	402.1180	401.2270	0
18/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
18/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
18/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
18/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/11/2024	R033 On 06-February-25			Bond Future	10.1069	10.1443	103.0740	102.8709	2,361
18/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2221.8000	2123.8100	2.2218	2.1238	0
18/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1018.3300	1123.4400	1.0183	1.1234	0
18/11/2024	R033 On 08-May-25			Bond Future	10.1899	10.2292	100.1403	99.9328	0
18/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2650.3400	2554.6500	2.6503	2.5547	0
18/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1911.9600	2023.7900	1.9120	2.0238	0
18/11/2024	R033 On 07-August-25			Bond Future	10.2895	10.3307	102.1311	101.9191	0
18/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2897.1900	2802.9400	2.8972	2.8029	0
18/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2688.6900	2806.4900	2.6887	2.8065	0
18/11/2024	R033 On 06-November-25			Bond Future	10.4060	10.4494	99.0743	98.8576	0
18/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3090.3500	2997.4200	3.0904	2.9974	0
18/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3471.5400	3595.2700	3.4715	3.5953	0
18/11/2024	R033 On 05-February-26			Bond Future	10.5715	10.6173	100.8148	100.5935	0
18/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3441.6600	3344.1500	3.4417	3.3442	0
18/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3836.6800	3960.4400	3.8367	3.9604	0
18/11/2024	R035 On 06-February-25			Bond Future	10.4360	10.4889	94.4357	94.1335	87,049
18/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	785.6600	718.6600	0.7857	0.7187	15,000
18/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2739.5500	2974.7700	2.7396	2.9748	0
18/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1142.5900	1051.8000	1.1426	1.0518	100
18/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2159.0800	2370.5100	2.1591	2.3705	0
18/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1352.2400	1248.7400	1.3522	1.2487	1,000
18/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1904.8400	2103.5600	1.9048	2.1036	0
18/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2345.3900	2191.5200	2.3454	2.1915	0
18/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1130.1600	1278.5100	1.1302	1.2785	1,100
18/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4187.6600	3970.7600	4.1877	3.9708	0
18/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	488.1300	573.4500	0.4881	0.5735	7,500
18/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5101.1500	4863.0100	5.1012	4.8630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	327.6800	391.7600	0.3277	0.3918	1,100
18/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10444.8800	10152.3900	10.4449	10.1524	0
18/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	30.2800	40.0100	0.0303	0.0400	0
18/11/2024	R035 On 08-May-25			Bond Future	10.5171	10.5722	91.8625	91.5539	0
18/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2205.4500	2079.9600	2.2055	2.0800	150
18/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2640.2000	2823.3600	2.6402	2.8234	0
18/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3901.1700	3721.1700	3.9012	3.7212	0
18/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1512.0500	1640.7000	1.5121	1.6407	150
18/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5935.7700	5711.7800	5.9358	5.7118	400
18/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	840.6100	925.2700	0.8406	0.9253	0
18/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6961.4800	6721.1500	6.9615	6.7212	0
18/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	632.0700	700.3900	0.6321	0.7004	150
18/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7309.8200	7064.6500	7.3098	7.0647	0
18/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	574.4200	637.9000	0.5744	0.6379	0
18/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11390.4900	11106.4700	11.3905	11.1065	0
18/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	173.9500	198.5800	0.1740	0.1986	400
18/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14239.0400	13939.9800	14.2390	13.9400	0
18/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	54.3000	63.8900	0.0543	0.0639	400
18/11/2024	R035 On 07-August-25			Bond Future	10.6133	10.6708	93.6895	93.3743	0
18/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10797.9900	10527.0100	10.7980	10.5270	0
18/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	480.2400	524.4900	0.4802	0.5245	0
18/11/2024	R035 On 06-November-25			Bond Future	10.7268	10.7868	91.0063	90.6845	0
18/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5159.4200	4976.2800	5.1594	4.9763	0
18/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2664.1100	2802.7200	2.6641	2.8027	0
18/11/2024	R035 On 05-February-26			Bond Future	10.8828	10.9457	92.6076	92.2794	0
18/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3713.7400	3564.5200	3.7137	3.5645	0
18/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4200.6900	4379.6400	4.2007	4.3796	0
18/11/2024	R038 On 06-February-25			Bond Future	11.0577	11.0981	102.7250	102.4510	192
18/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2712.5200	2587.0300	2.7125	2.5870	0
18/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1487.1100	1635.5500	1.4871	1.6356	0
18/11/2024	R038 On 08-May-25			Bond Future	11.1579	11.2000	99.3422	99.0624	0
18/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3208.9100	3084.2900	3.2089	3.0843	0
18/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2664.2700	2819.3900	2.6643	2.8194	0
18/11/2024	R038 On 07-August-25			Bond Future	11.2712	11.3151	101.3169	101.0312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3562.2600	3439.3700	3.5623	3.4394	0
18/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3765.9800	3928.8300	3.7660	3.9288	0
18/11/2024	R038 On 06-November-25			Bond Future	11.3980	11.4438	97.8022	97.5104	0
18/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3198.5200	3094.1300	3.1985	3.0941	1,770
18/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5923.7100	6111.0700	5.9237	6.1111	0
18/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3978.3700	3856.7200	3.9784	3.8567	0
18/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4995.6500	5165.7500	4.9957	5.1658	0
18/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	8099.8100	7912.7900	8.0998	7.9128	0
18/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2404.6600	2509.3900	2.4047	2.5094	1,770
18/11/2024	R038 On 05-February-26			Bond Future	11.5623	11.6102	99.5187	99.2210	0
18/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4568.1400	4437.2800	4.5681	4.4373	0
18/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5334.7500	5501.5400	5.3348	5.5015	0
18/11/2024	R053 On 06-February-25			Bond Future	11.2155	11.2577	107.7306	107.3615	2,011
18/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13455.5900	13111.3100	13.4556	13.1113	0
18/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	105.2400	130.1500	0.1052	0.1302	0
18/11/2024	R053 On 08-May-25			Bond Future	11.3007	11.3444	104.0732	103.6963	0
18/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11400.0300	11103.6400	11.4000	11.1036	0
18/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	894.0900	974.6100	0.8941	0.9746	0
18/11/2024	R053 On 07-August-25			Bond Future	11.3958	11.4412	106.1418	105.7569	0
18/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14377.5900	14066.3800	14.3776	14.0664	0
18/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1069.8500	1143.5700	1.0699	1.1436	0
18/11/2024	R053 On 06-November-25			Bond Future	11.5008	11.5479	102.3425	101.9496	0
18/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6668.6200	6463.0800	6.6686	6.4631	0
18/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4540.4300	4727.7800	4.5404	4.7278	0
18/11/2024	R053 On 05-February-26			Bond Future	11.6344	11.6835	104.1383	103.7376	0
18/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5489.9100	5312.9100	5.4899	5.3129	0
18/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6685.4300	6909.0800	6.6854	6.9091	0
18/11/2024	R186 On 06-February-25			Bond Future	8.2504	8.3015	105.2799	105.1913	194,510
18/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1410.7100	1338.3600	1.4107	1.3384	0
18/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	69.9400	86.2000	0.0699	0.0862	0
18/11/2024	R186 On 08-May-25			Bond Future	8.2426	8.3026	107.4411	107.3505	0
18/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	735.1500	686.5000	0.7352	0.6865	0
18/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	392.0800	434.0700	0.3921	0.4341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R186 On 07-August-25			Bond Future	8.2798	8.3520	104.2675	104.1746	0
18/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1432.6300	1365.3400	1.4326	1.3653	1,983
18/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	232.3700	258.0000	0.2324	0.2580	0
18/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1931.0500	1856.0000	1.9311	1.8560	0
18/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	150.7200	168.5900	0.1507	0.1686	0
18/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2571.6500	2489.3000	2.5717	2.4893	0
18/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	78.9700	89.5400	0.0790	0.0895	1,983
18/11/2024	R186 On 06-November-25			Bond Future	8.3693	8.4594	106.2973	106.2021	0
18/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	419.6300	382.4200	0.4196	0.3824	0
18/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	673.2600	731.2700	0.6733	0.7313	0
18/11/2024	R186 On 05-February-26			Bond Future	8.7567	8.8756	102.8629	102.7652	0
18/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	370.4500	332.8800	0.3705	0.3329	0
18/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	639.9100	700.0700	0.6399	0.7001	0
18/11/2024	R202 On 06-February-25			Bond Future	267.6033	267.4169	267.6033	267.4169	1,928
18/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	813.2900	626.8700	0.8133	0.6269	0
18/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R202 On 08-May-25			Bond Future	273.1617	272.9708	273.1617	272.9708	269
18/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	851.7100	660.8400	0.8517	0.6608	0
18/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R202 On 07-August-25			Bond Future	273.3836	273.1880	273.3836	273.1880	0
18/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	1783.6000	1588.0400	1.7836	1.5880	0
18/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R202 On 06-November-25			Bond Future	278.7758	278.5754	278.7758	278.5754	0
18/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3135.8300	2935.3800	3.1358	2.9354	0
18/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R202 On 05-February-26			Bond Future	278.3998	278.1945	278.3998	278.1945	0
18/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	579.7500	374.4600	0.5798	0.3745	0
18/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R209 On 06-February-25			Bond Future	10.5996	10.6418	74.2465	74.0285	13,285
18/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8773.0600	8564.3700	8.7731	8.5644	0
18/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	34.4900	43.8100	0.0345	0.0438	0
18/11/2024	R209 On 08-May-25			Bond Future	10.6788	10.7225	72.6153	72.3928	6,367
18/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6374.0300	6201.0100	6.3740	6.2010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	538.4900	588.0300	0.5385	0.5880	0
18/11/2024	R209 On 07-August-25			Bond Future	10.7699	10.8154	74.0593	73.8319	0
18/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9294.2800	9104.4800	9.2943	9.1045	0
18/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	513.2600	550.8100	0.5133	0.5508	0
18/11/2024	R209 On 06-November-25			Bond Future	10.8730	10.9203	72.3484	72.1162	0
18/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4476.4000	4349.8400	4.4764	4.3498	0
18/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2557.2400	2662.8500	2.5572	2.6629	0
18/11/2024	R209 On 05-February-26			Bond Future	11.0108	11.0601	73.6211	73.3843	0
18/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3514.9000	3408.1900	3.5149	3.4082	0
18/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3905.6900	4035.7200	3.9057	4.0357	0
18/11/2024	R210 On 06-February-25			Bond Future	244.8179	244.6424	244.8179	244.6424	991
18/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5207.9400	5032.3900	5.2079	5.0324	0
18/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R210 On 08-May-25			Bond Future	246.5224	246.3429	246.5224	246.3429	300
18/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1507.5600	1687.1000	1.5076	1.6871	0
18/11/2024	R210 On 07-August-25			Bond Future	251.4855	251.3012	251.4855	251.3012	0
18/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3045.4900	2861.2300	3.0455	2.8612	0
18/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R210 On 06-November-25			Bond Future	253.0039	252.8153	253.0039	252.8153	0
18/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	863.8500	675.3000	0.8639	0.6753	0
18/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R210 On 05-February-26			Bond Future	257.5336	257.3398	257.5336	257.3398	0
18/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4433.5800	4239.8300	4.4336	4.2398	0
18/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2024	R213 On 06-February-25			Bond Future	9.5185	9.5612	91.7840	91.6051	73,327
18/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7314.7300	7143.3400	7.3147	7.1433	0
18/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	27.3000	34.8200	0.0273	0.0348	0
18/11/2024	R213 On 08-May-25			Bond Future	9.5800	9.6250	90.1096	89.9269	0
18/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4223.7900	4089.0100	4.2238	4.0890	0
18/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	503.9300	551.9300	0.5039	0.5519	0
18/11/2024	R213 On 07-August-25			Bond Future	9.6606	9.7083	91.9021	91.7153	0
18/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7741.7600	7580.8400	7.7418	7.5808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	306.7200	332.5900	0.3067	0.3326	0
18/11/2024	R213 On 06-November-25			Bond Future	9.7653	9.8159	90.1373	89.9465	0
18/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3029.5200	2929.8500	3.0295	2.9299	0
18/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1961.8000	2053.0000	1.9618	2.0530	0
18/11/2024	R213 On 05-February-26			Bond Future	9.9299	9.9838	91.7259	91.5310	0
18/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2479.9000	2391.2500	2.4799	2.3913	0
18/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2624.2300	2730.4900	2.6242	2.7305	0
18/11/2024	R214 On 06-February-25			Bond Future	10.9827	11.0300	69.4618	69.2007	18,222
18/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4446.2200	4251.1900	4.4462	4.2512	554
18/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	392.0000	458.0500	0.3920	0.4581	0
18/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6642.6200	6412.8400	6.6426	6.4128	554
18/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	143.8500	175.1500	0.1439	0.1752	0
18/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8676.7700	8430.4200	8.6768	8.4304	0
18/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	55.6200	70.3500	0.0556	0.0704	0
18/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12537.1100	12277.9100	12.5371	12.2779	0
18/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	4.6400	6.5200	0.0046	0.0065	554
18/11/2024	R214 On 08-May-25			Bond Future	11.0599	11.1088	67.5833	67.3167	3,232
18/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7292.2800	7078.5700	7.2923	7.0786	0
18/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	523.3400	576.1700	0.5233	0.5762	0
18/11/2024	R214 On 07-August-25			Bond Future	11.1482	11.1987	68.9274	68.6552	0
18/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9431.8900	9206.1200	9.4319	9.2061	0
18/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	591.5600	637.9600	0.5916	0.6380	0
18/11/2024	R214 On 06-November-25			Bond Future	11.2485	11.3009	66.9683	66.6905	0
18/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4845.8600	4692.5400	4.8459	4.6925	0
18/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2809.9000	2934.3900	2.8099	2.9344	0
18/11/2024	R214 On 05-February-26			Bond Future	11.3794	11.4338	68.1467	67.8634	0
18/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3666.3800	3538.5700	3.6664	3.5386	0
18/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4294.8400	4450.2500	4.2948	4.4503	0
18/11/2024	R248 On 06-February-25			Bond Future	11.1918	11.2288	83.9099	83.6582	273,993
18/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	157.5700	149.7000	0.1576	0.1497	660
18/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6640.5200	6884.3400	6.6405	6.8843	0
18/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1323.2500	1258.2200	1.3233	1.2582	660
18/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2646.6600	2833.3200	2.6467	2.8333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4136.2300	3980.8300	4.1362	3.9808	0
18/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	800.6900	896.9800	0.8007	0.8970	660
18/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9407.3500	9179.1400	9.4074	9.1791	0
18/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	113.8600	137.3400	0.1139	0.1373	0
18/11/2024	R248 On 08-May-25			Bond Future	11.2734	11.3117	81.1841	80.9271	15,902
18/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8807.4000	8606.7700	8.8074	8.6068	0
18/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	679.8900	736.2300	0.6799	0.7362	0
18/11/2024	R248 On 07-August-25			Bond Future	11.3660	11.4058	82.7985	82.5360	0
18/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11520.1600	11306.1500	11.5202	11.3062	0
18/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	755.6700	804.1400	0.7557	0.8041	0
18/11/2024	R248 On 06-November-25			Bond Future	11.4704	11.5116	79.9663	79.6983	0
18/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5361.3500	5223.3600	5.3614	5.2234	0
18/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3637.3000	3767.3100	3.6373	3.7673	0
18/11/2024	R248 On 05-February-26			Bond Future	11.6051	11.6480	81.3719	81.0986	0
18/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4358.5500	4239.6300	4.3586	4.2396	0
18/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5294.1500	5448.5400	5.2942	5.4485	0
18/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0