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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
20/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	2029 On 06-February-25			Bond Future	135.0372	134.8994	135.0372	134.8994	8,604
20/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2637.1600	2499.3700	2.6372	2.4994	0
20/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2029 On 08-May-25			Bond Future	136.4296	136.2825	136.4296	136.2825	728
20/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1420.3800	1567.5400	1.4204	1.5675	0
20/11/2024	2029 On 07-August-25			Bond Future	139.1790	139.0270	139.1790	139.0270	0
20/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1769.0300	1617.0300	1.7690	1.6170	0
20/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2029 On 06-November-25			Bond Future	140.4877	140.3254	140.4877	140.3254	0
20/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	697.7300	535.4100	0.6977	0.5354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2029 On 05-February-26			Bond Future	143.0086	142.8403	143.0086	142.8403	0
20/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2898.5900	2730.3400	2.8986	2.7303	0
20/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2030 On 06-February-25			Bond Future	9.0712	9.1361	96.0278	95.7800	157,499
20/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	440.3100	379.5300	0.4403	0.3795	800
20/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1952.4500	2139.4900	1.9525	2.1395	0
20/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1245.5400	1115.6500	1.2455	1.1157	800
20/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	830.2800	948.2100	0.8303	0.9482	0
20/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2610.1000	2416.4800	2.6101	2.4165	0
20/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	277.0900	331.2900	0.2771	0.3313	800
20/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5944.5200	5703.4100	5.9445	5.7034	0
20/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	22.8000	29.5100	0.0228	0.0295	0
20/11/2024	2030 On 08-May-25			Bond Future	9.1240	9.1932	97.9996	97.7461	0
20/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	766.9700	689.9700	0.7670	0.6900	800
20/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2413.1200	2589.5700	2.4131	2.5896	0
20/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1150.6700	1047.4900	1.1507	1.0475	1,320
20/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1791.6300	1941.9000	1.7916	1.9419	0
20/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1569.6600	1443.2100	1.5697	1.4432	800
20/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1364.3900	1491.3900	1.3644	1.4914	0
20/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2162.3400	2009.7700	2.1623	2.0098	680
20/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	975.2700	1076.1500	0.9753	1.0762	0
20/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3421.7500	3230.9100	3.4218	3.2309	0
20/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	519.7100	582.3200	0.5197	0.5823	0
20/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3593.2400	3398.4900	3.5932	3.3985	0
20/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	479.5300	538.2300	0.4795	0.5382	800
20/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4542.6700	4330.2900	4.5427	4.3303	1,640
20/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	310.0400	351.1100	0.3100	0.3511	0
20/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5723.7600	5496.6200	5.7238	5.4966	2,280
20/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	183.9500	210.2600	0.1840	0.2103	0
20/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9446.5200	9197.6200	9.4465	9.1976	0
20/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	24.1600	28.7100	0.0242	0.0287	1,640
20/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10774.6900	10523.1900	10.7747	10.5232	0
20/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	9.1800	11.1300	0.0092	0.0111	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
20/11/2024	2030 On 07-August-25			Bond Future	9.1997	9.2740	95.9403	95.6805	0
20/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4882.8100	4675.4000	4.8828	4.6754	1,054
20/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	526.7900	579.1800	0.5268	0.5792	0
20/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6696.5800	6467.7400	6.6966	6.4677	0
20/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	286.8500	317.8100	0.2869	0.3178	0
20/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9655.2900	9405.0900	9.6553	9.4051	0
20/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	70.7300	80.3300	0.0707	0.0803	1,054
20/11/2024	2030 On 06-November-25			Bond Future	9.2862	9.3661	97.8092	97.5430	0
20/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2450.6900	2302.7500	2.4507	2.3028	0
20/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1608.6100	1726.8800	1.6086	1.7269	0
20/11/2024	2030 On 05-February-26			Bond Future	9.4427	9.5294	95.5281	95.2550	0
20/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2222.3900	2084.9100	2.2224	2.0849	0
20/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2073.1300	2208.8000	2.0731	2.2088	0
20/11/2024	2032 On 06-February-25			Bond Future	9.7215	9.7863	95.5732	95.2612	110,539
20/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	684.1600	593.5000	0.6842	0.5935	800
20/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2151.3200	2372.5900	2.1513	2.3726	0
20/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1884.2400	1705.7900	1.8842	1.7058	800
20/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	933.7100	1067.1900	0.9337	1.0672	0
20/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4396.7200	4132.0100	4.3967	4.1320	0
20/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	237.8800	285.1000	0.2379	0.2851	800
20/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9046.0400	8739.8400	9.0460	8.7398	0
20/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	20.6700	26.4000	0.0207	0.0264	0
20/11/2024	2032 On 08-May-25			Bond Future	9.7897	9.8579	93.3709	93.0520	37,405
20/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1118.5500	1011.8200	1.1186	1.0118	800
20/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2871.2800	3083.4100	2.8713	3.0834	0
20/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2230.7400	2061.7800	2.2307	2.0618	800
20/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1622.5200	1772.4200	1.6225	1.7724	0
20/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5522.3200	5260.3000	5.5223	5.2603	0
20/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	456.2700	513.1100	0.4563	0.5131	0
20/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5748.5300	5482.8600	5.7485	5.4829	0
20/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	421.2300	474.4200	0.4212	0.4744	800
20/11/2024	2032 On 07-August-25			Bond Future	9.8746	9.9465	95.2291	94.9026	0
20/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9408.0700	9114.2000	9.4081	9.1142	0
20/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	310.2800	342.9200	0.3103	0.3429	0

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20/11/2024	2032 On 06-November-25			Bond Future	9.9766	10.0526	92.9231	92.5889	0
20/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4039.8100	3840.4600	4.0398	3.8405	0
20/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2112.6600	2247.4700	2.1127	2.2475	0
20/11/2024	2032 On 05-February-26			Bond Future	10.1294	10.2102	94.5601	94.2179	0
20/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3155.8500	2983.3600	3.1559	2.9834	0
20/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3026.1500	3195.8700	3.0262	3.1959	0
20/11/2024	2033 On 06-February-25			Bond Future	128.6582	128.3965	128.6582	128.3965	6,315
20/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3718.1500	3456.5400	3.7182	3.4565	0
20/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2033 On 08-May-25			Bond Future	129.8189	129.5451	129.8189	129.5451	5,288
20/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	801.1400	1074.9200	0.8011	1.0749	0
20/11/2024	2033 On 07-August-25			Bond Future	132.4352	132.1541	132.4352	132.1541	0
20/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3785.1500	3504.1000	3.7852	3.5041	0
20/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2033 On 06-November-25			Bond Future	133.5101	133.2156	133.5101	133.2156	0
20/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	370.0600	75.6000	0.3701	0.0756	0
20/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2033 On 05-February-26			Bond Future	135.9059	135.6032	135.9059	135.6032	0
20/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3025.8600	2723.2400	3.0259	2.7232	0
20/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2037 On 06-February-25			Bond Future	10.7921	10.8621	85.0493	84.6367	166,168
20/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10616.6300	10212.2500	10.6166	10.2123	0
20/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	28.0100	36.2200	0.0280	0.0362	0
20/11/2024	2037 On 08-May-25			Bond Future	10.8830	10.9559	86.7956	86.3740	3,975
20/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7956.0700	7598.6000	7.9561	7.5986	0
20/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	512.2500	576.3700	0.5123	0.5764	0
20/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	9309.7800	8935.3500	9.3098	8.9354	15,000
20/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	357.4700	404.6300	0.3575	0.4046	0
20/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12669.9400	12267.8300	12.6699	12.2678	7,500
20/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	126.9700	146.4500	0.1270	0.1465	0
20/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12890.0300	12486.5600	12.8900	12.4866	7,500
20/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	116.5000	134.6200	0.1165	0.1346	0

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20/11/2024	2037 On 07-August-25			Bond Future	10.9890	11.0650	84.2623	83.8312	15
20/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1506.6500	1376.2900	1.5067	1.3763	2,541
20/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5320.3500	5621.1600	5.3204	5.6212	0
20/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1956.3700	1799.6600	1.9564	1.7997	2,341
20/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4510.2300	4784.6900	4.5102	4.7847	0
20/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2174.9100	2006.6000	2.1749	2.0066	200
20/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4196.5000	4459.3600	4.1965	4.4594	0
20/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3400.4000	3177.4800	3.4004	3.1775	0
20/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2940.6700	3148.9200	2.9407	3.1489	2,541
20/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4587.8800	4324.4300	4.5879	4.3244	0
20/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2181.5800	2349.3000	2.1816	2.3493	2,541
20/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6095.0600	5792.0900	6.0951	5.7921	0
20/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1541.1000	1669.3000	1.5411	1.6693	2,541
20/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7501.7800	7170.5800	7.5018	7.1706	0
20/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1133.4000	1233.3700	1.1334	1.2334	2,541
20/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11031.1300	10653.2800	11.0311	10.6533	0
20/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	541.3400	594.6600	0.5413	0.5947	0
20/11/2024	2037 On 06-November-25			Bond Future	11.0991	11.1782	85.9027	85.4619	0
20/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5577.3900	5305.7400	5.5774	5.3057	0
20/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2681.4000	2850.5000	2.6814	2.8505	0
20/11/2024	2037 On 05-February-26			Bond Future	11.2465	11.3294	83.1590	82.7084	0
20/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4133.5500	3909.5700	4.1336	3.9096	0
20/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4388.2100	4614.8500	4.3882	4.6149	0
20/11/2024	2038 On 06-February-25			Bond Future	138.5571	137.2208	138.5571	137.2208	2,650
20/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3327.0900	1990.8200	3.3271	1.9908	0
20/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2038 On 08-May-25			Bond Future	141.4361	140.0711	141.4361	140.0711	480
20/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1756.1300	391.1300	1.7561	0.3911	0
20/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2038 On 07-August-25			Bond Future	142.1530	140.7501	142.1530	140.7501	0
20/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2593.0000	1190.0600	2.5930	1.1901	0
20/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2038 On 06-November-25			Bond Future	144.9589	143.5264	144.9589	143.5264	0
20/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1078.8700	0.0000	1.0789	0.0000	0

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20/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	353.6500	0.0000	0.3537	0
20/11/2024	2038 On 05-February-26			Bond Future	145.3896	143.9200	145.3896	143.9200	0
20/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2189.5700	720.0200	2.1896	0.7200	0
20/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2040 On 06-February-25			Bond Future	11.1055	11.1756	85.0670	84.6213	68,182
20/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1462.7700	1282.0100	1.4628	1.2820	780
20/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2140.5800	2405.5100	2.1406	2.4055	0
20/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4283.1800	3948.4300	4.2832	3.9484	0
20/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	612.3100	723.2500	0.6123	0.7233	780
20/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6800.1000	6403.9700	6.8001	6.4040	0
20/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	224.9900	274.5500	0.2250	0.2746	780
20/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10687.8500	10254.8300	10.6879	10.2548	0
20/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	46.2300	58.9000	0.0462	0.0589	0
20/11/2024	2040 On 08-May-25			Bond Future	11.1999	11.2727	86.8137	86.3583	3,900
20/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8860.2600	8472.0000	8.8603	8.4720	0
20/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	546.1200	613.2600	0.5461	0.6133	0
20/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9430.3100	9034.6100	9.4303	9.0346	15,000
20/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	475.8900	535.5900	0.4759	0.5356	0
20/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12634.0800	12207.6000	12.6341	12.2076	7,500
20/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	203.7900	232.7100	0.2038	0.2327	0
20/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12956.1700	12527.1300	12.9562	12.5271	7,500
20/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	182.2400	208.6000	0.1822	0.2086	0
20/11/2024	2040 On 07-August-25			Bond Future	11.3083	11.3841	84.0300	83.5644	16
20/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11611.1700	11204.6900	11.6112	11.2047	0
20/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	603.4000	662.5800	0.6034	0.6626	0
20/11/2024	2040 On 06-November-25			Bond Future	11.4200	11.4987	85.6655	85.1896	0
20/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5694.8200	5411.8800	5.6948	5.4119	0
20/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3202.8500	3395.8500	3.2029	3.3959	0
20/11/2024	2040 On 05-February-26			Bond Future	11.5661	11.6484	82.6664	82.1801	0
20/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4380.6800	4140.8700	4.3807	4.1409	0
20/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4834.6700	5081.2100	4.8347	5.0812	0
20/11/2024	2044 On 06-February-25			Bond Future	11.2127	11.2826	81.0683	80.6105	71,824
20/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	485.0400	405.9100	0.4850	0.4059	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
20/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	4328.0400	4706.6700	4.3280	4.7067	0
20/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	1667.1500	1469.7900	1.6672	1.4698	8,825
20/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	2081.5900	2341.9900	2.0816	2.3420	0
20/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3000.3600	2717.8800	3.0004	2.7179	0
20/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	1145.2200	1320.5000	1.1452	1.3205	8,825
20/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5373.1900	5001.7200	5.3732	5.0017	422
20/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	449.3300	535.6200	0.4493	0.5356	0
20/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7968.1600	7548.3500	7.9682	7.5484	422
20/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	165.9000	203.8500	0.1659	0.2039	0
20/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10666.5900	10223.9800	10.6666	10.2240	0
20/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	57.4500	72.6000	0.0575	0.0726	0
20/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	14264.3600	13809.4400	14.2644	13.8094	0
20/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	8.4300	11.2700	0.0084	0.0113	422
20/11/2024	2044 On 08-May-25		Call	Bond Future	16.1900	13.2100	0.0162	0.0132	0
20/11/2024	2044 On 08-May-25			Bond Future	11.3031	11.3755	82.7328	82.2651	8,697
20/11/2024	2044 On 08-May-25		Put	Bond Future	17283.3700	17748.1000	17.2834	17.7481	0
20/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1607.2600	1448.5200	1.6073	1.4485	2,490
20/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4155.3800	4464.3500	4.1554	4.4644	0
20/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4075.9900	3791.5200	4.0760	3.7915	0
20/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1874.7700	2058.0100	1.8748	2.0580	2,490
20/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7432.3300	7057.8000	7.4323	7.0578	0
20/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	793.5300	886.7100	0.7935	0.8867	2,490
20/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8956.6500	8557.3000	8.9567	8.5573	0
20/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	548.6500	617.0100	0.5487	0.6170	0
20/11/2024	2044 On 07-August-25			Bond Future	11.4062	11.4814	79.9931	79.5150	0
20/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11629.5300	11215.7300	11.6295	11.2157	0
20/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	674.3800	738.7000	0.6744	0.7387	0
20/11/2024	2044 On 06-November-25			Bond Future	11.5117	11.5899	81.5500	81.0614	0
20/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5622.0500	5335.3600	5.6221	5.3354	0
20/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3360.8300	3562.7500	3.3608	3.5628	0
20/11/2024	2044 On 05-February-26			Bond Future	11.6487	11.7302	78.6033	78.1042	0
20/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4512.3800	4266.3000	4.5124	4.2663	0
20/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5061.7500	5314.7900	5.0618	5.3148	0
20/11/2024	2046 On 06-February-25			Bond Future	121.4161	120.3516	121.4161	120.3516	18,347

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7406.0800	6341.5700	7.4061	6.3416	0
20/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2046 On 08-May-25			Bond Future	121.7177	120.6216	121.7177	120.6216	0
20/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	252.2800	1348.3800	0.2523	1.3484	0
20/11/2024	2046 On 07-August-25			Bond Future	124.1702	123.0503	124.1702	123.0503	0
20/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5480.2200	4360.2900	5.4802	4.3603	0
20/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2046 On 06-November-25			Bond Future	124.3588	123.2064	124.3588	123.2064	0
20/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1051.1600	2203.5900	1.0512	2.2036	0
20/11/2024	2046 On 05-February-26			Bond Future	126.5870	125.4112	126.5870	125.4112	0
20/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4937.0200	3761.1900	4.9370	3.7612	0
20/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2050 On 06-February-25			Bond Future	120.7046	119.7087	120.7046	119.7087	16,272
20/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5104.5700	4108.6900	5.1046	4.1087	0
20/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2050 On 08-May-25			Bond Future	123.2127	122.1954	123.2127	122.1954	0
20/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2052.7000	1035.4100	2.0527	1.0354	0
20/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2050 On 07-August-25			Bond Future	123.3184	122.2692	123.3184	122.2692	0
20/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3428.4200	2379.2200	3.4284	2.3792	0
20/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2050 On 06-November-25			Bond Future	125.7527	124.6809	125.7527	124.6809	0
20/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1332.6600	260.8500	1.3327	0.2609	0
20/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	2050 On 05-February-26			Bond Future	125.5894	124.4870	125.5894	124.4870	0
20/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2769.4100	1667.0300	2.7694	1.6670	0
20/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	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
20/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
20/11/2024	AL37 On 06-February-25			Index Future	1074.0390	1071.3280	1074.0390	1,071.3280	0
20/11/2024	AL37 On 08-May-25			Index Future	1096.0990	1093.3310	1096.0990	1,093.3310	0
20/11/2024	AL37 On 07-August-25			Index Future	1117.9420	1115.1130	1117.9420	1,115.1130	0
20/11/2024	AL37 On 06-November-25			Index Future	1139.7840	1136.8960	1139.7840	1,136.8960	0
20/11/2024	AL37 On 05-February-26			Index Future	1160.0280	1157.0810	1160.0280	1,157.0810	0
20/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
20/11/2024	AL7T On 06-February-25			Index Future	1291.8320	1286.9330	1291.8320	1,286.9330	0
20/11/2024	AL7T On 08-May-25			Index Future	1318.3650	1313.3640	1318.3650	1,313.3640	0
20/11/2024	AL7T On 07-August-25			Index Future	1344.6370	1339.5300	1344.6370	1,339.5300	0
20/11/2024	AL7T On 06-November-25			Index Future	1370.9080	1365.6960	1370.9080	1,365.6960	0
20/11/2024	AL7T On 05-February-26			Index Future	1395.2580	1389.9440	1395.2580	1,389.9440	0
20/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
20/11/2024	ALBI On 06-February-25			Index Future	1111.0780	1106.8930	1111.0780	1,106.8930	98
20/11/2024	ALBI On 08-May-25			Index Future	1133.8990	1129.6260	1133.8990	1,129.6260	0
20/11/2024	ALBI On 07-August-25			Index Future	1156.4950	1152.1320	1156.4950	1,152.1320	0
20/11/2024	ALBI On 06-November-25			Index Future	1179.0900	1174.6370	1179.0900	1,174.6370	0
20/11/2024	ALBI On 05-February-26			Index Future	1200.0330	1195.4930	1200.0330	1,195.4930	0
20/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	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
20/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	ES33 On 06-February-25			Bond Future	11.0137	11.0850	83.8732	83.5351	0
20/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10141.6400	9803.5400	10.1416	9.8035	0
20/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES33 On 08-May-25			Bond Future	11.1229	11.1975	81.8152	81.4696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7043.2400	6697.5800	7.0432	6.6976	0
20/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES33 On 07-August-25			Bond Future	11.2485	11.3266	83.4626	83.1088	0
20/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9657.9800	9304.2400	9.6580	9.3042	0
20/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES33 On 06-November-25			Bond Future	11.3948	11.4769	81.3107	80.9489	0
20/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2660.4700	2298.6400	2.6605	2.2986	0
20/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES33 On 05-February-26			Bond Future	11.5910	11.6776	82.7610	82.3908	0
20/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	434.5000	804.7000	0.4345	0.8047	0
20/11/2024	ES42 On 06-February-25			Bond Future	11.5220	11.5923	80.1075	79.6809	0
20/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11714.0500	11287.4300	11.7141	11.2874	0
20/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES42 On 08-May-25			Bond Future	11.6217	11.6947	77.5046	77.0686	0
20/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8873.6700	8437.7300	8.8737	8.4377	0
20/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES42 On 07-August-25			Bond Future	11.7308	11.8066	79.0640	78.6181	0
20/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10791.8000	10345.9600	10.7918	10.3460	0
20/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES42 On 06-November-25			Bond Future	11.8523	11.9312	76.3567	75.9010	0
20/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3022.8100	2567.0900	3.0228	2.5671	0
20/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES42 On 05-February-26			Bond Future	12.0045	12.0868	77.7138	77.2481	0
20/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	885.9700	1351.6600	0.8860	1.3517	0
20/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0
20/11/2024	GOVI On 06-February-25			GOVI	1093.9640	1089.9020	1093.9640	1,089.9020	643
20/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1219640.0000	1179020.0000	121.9640	117.9020	0
20/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	GOVI On 08-May-25			GOVI	1116.4340	1112.2860	1116.4340	1,112.2860	0
20/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	944340.0000	902860.0000	94.4340	90.2860	0
20/11/2024	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
20/11/2024	GOVI On 07-August-25			GOVI	1138.6810	1134.4460	1138.6810	1,134.4460	0
20/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1276810.0000	1234460.0000	127.6810	123.4460	0
20/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	GOVI On 06-November-25			GOVI	1160.9290	1156.6060	1160.9290	1,156.6060	0
20/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	489290.0000	446060.0000	48.9290	44.6060	0
20/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	GOVI On 05-February-26			GOVI	1181.5490	1177.1420	1181.5490	1,177.1420	0
20/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	315490.0000	271420.0000	31.5490	27.1420	0
20/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
20/11/2024	IGOV On 06-February-25			Index Future	374.3450	372.4630	374.3450	372.4630	874
20/11/2024	IGOV On 08-May-25			Index Future	382.1240	380.2020	382.1240	380.2020	8
20/11/2024	IGOV On 07-August-25			Index Future	389.8270	387.8640	389.8270	387.8640	0
20/11/2024	IGOV On 06-November-25			Index Future	397.5300	395.5270	397.5300	395.5270	0
20/11/2024	IGOV On 05-February-26			Index Future	404.6760	402.6340	404.6760	402.6340	0
20/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
20/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
20/11/2024	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
20/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/11/2024	R033 On 06-February-25			Bond Future	10.0513	10.1164	103.3772	103.0224	3,265
20/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2398.9200	2180.1800	2.3989	2.1802	0
20/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	892.2300	1028.3500	0.8922	1.0284	0
20/11/2024	R033 On 08-May-25			Bond Future	10.1315	10.1998	100.4505	100.0878	0
20/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2815.2800	2614.2900	2.8153	2.6143	0
20/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1766.6500	1928.4400	1.7667	1.9284	0
20/11/2024	R033 On 07-August-25			Bond Future	10.2278	10.2998	102.4494	102.0780	0
20/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3056.6800	2864.0400	3.0567	2.8640	0
20/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2529.8700	2708.6400	2.5299	2.7086	0
20/11/2024	R033 On 06-November-25			Bond Future	10.3409	10.4168	99.4005	99.0206	0
20/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3246.1200	3059.0400	3.2461	3.0590	0
20/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3301.0300	3493.9200	3.3010	3.4939	0
20/11/2024	R033 On 05-February-26			Bond Future	10.5023	10.5826	101.1499	100.7609	0
20/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3603.7100	3410.6800	3.6037	3.4107	0
20/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3663.6200	3859.5400	3.6636	3.8595	0
20/11/2024	R035 On 06-February-25			Bond Future	10.3908	10.4610	94.6956	94.2928	87,023
20/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	853.2300	732.6700	0.8532	0.7327	15,000
20/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2547.2200	2829.4600	2.5472	2.8295	0
20/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1232.1800	1075.6600	1.2322	1.0757	100
20/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1988.7700	2235.0500	1.9888	2.2351	0
20/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1453.3200	1278.3900	1.4533	1.2784	1,000
20/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1746.0200	1973.8900	1.7460	1.9739	0
20/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2490.5700	2247.2100	2.4906	2.2472	0
20/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1015.4400	1174.8800	1.0154	1.1749	1,100
20/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4384.8300	4065.1000	4.3848	4.0651	0
20/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	425.4000	508.4700	0.4254	0.5085	7,500
20/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5315.0000	4971.8900	5.3150	4.9719	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	281.6300	341.3200	0.2816	0.3413	1,100
20/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10698.5900	10302.9800	10.6986	10.3030	0
20/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	24.0900	31.2800	0.0241	0.0313	0
20/11/2024	R035 On 08-May-25			Bond Future	10.4699	10.5431	92.1285	91.7168	0
20/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2322.4600	2128.5400	2.3225	2.1285	150
20/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2491.2600	2708.9600	2.4913	2.7090	0
20/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4065.0400	3798.7300	4.0650	3.7987	0
20/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1409.9700	1555.2800	1.4100	1.5553	150
20/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6136.1500	5815.3200	6.1362	5.8153	400
20/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	775.0400	865.8300	0.7750	0.8658	0
20/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7175.1000	6835.0100	7.1751	6.8350	0
20/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	579.7400	651.2700	0.5797	0.6513	150
20/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7527.3100	7181.6400	7.5273	7.1816	0
20/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	525.9600	591.9100	0.5260	0.5919	0
20/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11638.4100	11250.2100	11.6384	11.2502	0
20/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	155.9200	179.3400	0.1559	0.1793	400
20/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14498.2200	14095.1500	14.4982	14.0952	0
20/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	47.5300	56.0800	0.0475	0.0561	400
20/11/2024	R035 On 07-August-25			Bond Future	10.5638	10.6403	93.9624	93.5413	0
20/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11036.6700	10662.4400	11.0367	10.6624	0
20/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	446.0000	492.8900	0.4460	0.4929	0
20/11/2024	R035 On 06-November-25			Bond Future	10.6748	10.7548	91.2862	90.8557	0
20/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5325.3500	5060.7100	5.3254	5.0607	0
20/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2550.1200	2716.0100	2.5501	2.7160	0
20/11/2024	R035 On 05-February-26			Bond Future	10.8279	10.9120	92.8953	92.4549	0
20/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3850.8400	3633.2000	3.8508	3.6332	0
20/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4050.0800	4272.7800	4.0501	4.2728	0
20/11/2024	R038 On 06-February-25			Bond Future	11.0068	11.0824	103.0712	102.5571	1,194
20/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2901.6500	2599.6200	2.9017	2.5996	0
20/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1330.0600	1542.0700	1.3301	1.5421	0
20/11/2024	R038 On 08-May-25			Bond Future	11.1048	11.1836	99.6963	99.1711	0
20/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3387.9300	3108.0500	3.3879	3.1081	0
20/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2489.2000	2734.4700	2.4892	2.7345	0
20/11/2024	R038 On 07-August-25			Bond Future	11.2157	11.2979	101.6799	101.1429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3735.9400	3467.3300	3.7359	3.4673	0
20/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3576.6800	3845.0600	3.5767	3.8451	0
20/11/2024	R038 On 06-November-25			Bond Future	11.3400	11.4258	98.1740	97.6252	0
20/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3346.7100	3117.8300	3.3467	3.1178	1,770
20/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5700.0200	6020.0000	5.7000	6.0200	0
20/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4149.1200	3886.5400	4.1491	3.8865	0
20/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4794.5200	5080.8000	4.7945	5.0808	0
20/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	8352.8300	7969.2000	8.3528	7.9692	0
20/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2285.8000	2451.0300	2.2858	2.4510	1,770
20/11/2024	R038 On 05-February-26			Bond Future	11.5013	11.5911	99.9002	99.3393	0
20/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4750.1300	4473.4200	4.7501	4.4734	0
20/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5135.2400	5419.4000	5.1352	5.4194	0
20/11/2024	R053 On 06-February-25			Bond Future	11.1602	11.2403	108.2175	107.5132	2,011
20/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13921.0200	13241.7500	13.9210	13.2418	0
20/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	83.8100	108.8400	0.0838	0.1088	0
20/11/2024	R053 On 08-May-25			Bond Future	11.2434	11.3264	104.5709	103.8516	0
20/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11812.2400	11204.0300	11.8122	11.2040	0
20/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	808.6000	919.6800	0.8086	0.9197	0
20/11/2024	R053 On 07-August-25			Bond Future	11.3362	11.4223	106.6514	105.9163	0
20/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14805.9800	14178.1000	14.8060	14.1781	0
20/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	988.7000	1095.8800	0.9887	1.0959	0
20/11/2024	R053 On 06-November-25			Bond Future	11.4387	11.5282	102.8639	102.1130	0
20/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6963.3800	6526.7300	6.9634	6.5267	0
20/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4313.7800	4628.0100	4.3138	4.6280	0
20/11/2024	R053 On 05-February-26			Bond Future	11.5695	11.6629	104.6720	103.9055	0
20/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5745.6200	5367.9900	5.7456	5.3680	0
20/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6407.3800	6796.2700	6.4074	6.7963	0
20/11/2024	R186 On 06-February-25			Bond Future	8.1658	8.2560	105.4267	105.2701	194,581
20/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1538.9600	1400.6400	1.5390	1.4006	0
20/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	51.3800	69.6600	0.0514	0.0697	0
20/11/2024	R186 On 08-May-25			Bond Future	8.1431	8.2491	107.5918	107.4314	0
20/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	825.9200	727.7400	0.8259	0.7277	0
20/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	332.1600	394.4400	0.3322	0.3944	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	R186 On 07-August-25			Bond Future	8.1589	8.2871	104.4232	104.2580	0
20/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1552.1700	1424.4000	1.5522	1.4244	1,983
20/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	196.2300	233.6100	0.1962	0.2336	0
20/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2062.2000	1922.2400	2.0622	1.9222	0
20/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	126.1900	151.3800	0.1262	0.1514	0
20/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2713.3500	2562.4400	2.7134	2.5624	0
20/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.9900	79.2300	0.0650	0.0792	1,983
20/11/2024	R186 On 06-November-25			Bond Future	8.2176	8.3780	106.4579	106.2881	0
20/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	490.6100	414.9700	0.4906	0.4150	0
20/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	583.6000	677.7800	0.5836	0.6778	0
20/11/2024	R186 On 05-February-26			Bond Future	8.5544	8.7671	103.0296	102.8544	0
20/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	443.1400	366.3700	0.4431	0.3664	0
20/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	545.8800	644.3700	0.5459	0.6444	0
20/11/2024	R202 On 06-February-25			Bond Future	268.3495	268.1960	268.3495	268.1960	1,916
20/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	1559.4500	1406.0000	1.5595	1.4060	0
20/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R202 On 08-May-25			Bond Future	273.9256	273.7674	273.9256	273.7674	269
20/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	1615.5900	1457.3800	1.6156	1.4574	0
20/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R202 On 07-August-25			Bond Future	274.1902	274.0030	274.1902	274.0030	0
20/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	2590.1800	2403.0200	2.5902	2.4030	0
20/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R202 On 06-November-25			Bond Future	279.6035	279.4088	279.6035	279.4088	0
20/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3963.4800	3768.8100	3.9635	3.7688	0
20/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R202 On 05-February-26			Bond Future	279.2692	279.0457	279.2692	279.0457	0
20/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1449.2300	1225.6600	1.4492	1.2257	0
20/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R209 On 06-February-25			Bond Future	10.5549	10.6245	74.4786	74.1176	13,285
20/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8998.3100	8645.3700	8.9983	8.6454	0
20/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	27.6500	35.7000	0.0277	0.0357	0
20/11/2024	R209 On 08-May-25			Bond Future	10.6323	10.7046	72.8528	72.4840	6,367
20/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6566.7800	6259.1000	6.5668	6.2591	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	493.7900	554.8900	0.4938	0.5549	0
20/11/2024	R209 On 07-August-25			Bond Future	10.7215	10.7966	74.3028	73.9257	0
20/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9503.3000	9173.5800	9.5033	9.1736	0
20/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	478.7600	526.2000	0.4788	0.5262	0
20/11/2024	R209 On 06-November-25			Bond Future	10.8225	10.9007	72.5979	72.2124	0
20/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4620.9100	4388.9100	4.6209	4.3889	0
20/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2452.2300	2605.7200	2.4522	2.6057	0
20/11/2024	R209 On 05-February-26			Bond Future	10.9578	11.0394	73.8772	73.4833	0
20/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3638.1900	3441.1100	3.6382	3.4411	0
20/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3772.8000	3969.6700	3.7728	3.9697	0
20/11/2024	R210 On 06-February-25			Bond Future	244.7490	244.8007	244.7490	244.8007	991
20/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5138.9600	5190.7100	5.1390	5.1907	0
20/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R210 On 08-May-25			Bond Future	246.4676	246.5054	246.4676	246.5054	300
20/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1562.3700	1524.5600	1.5624	1.5246	0
20/11/2024	R210 On 07-August-25			Bond Future	251.4341	251.4693	251.4341	251.4693	0
20/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2994.0800	3029.3200	2.9941	3.0293	0
20/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R210 On 06-November-25			Bond Future	252.9689	252.9884	252.9689	252.9884	0
20/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	828.9300	848.4200	0.8289	0.8484	0
20/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R210 On 05-February-26			Bond Future	257.5054	257.5197	257.5054	257.5197	0
20/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4405.3700	4419.6700	4.4054	4.4197	0
20/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2024	R213 On 06-February-25			Bond Future	9.4632	9.5230	92.0164	91.7653	73,327
20/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7540.9100	7295.2000	7.5409	7.2952	0
20/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	21.1300	26.5600	0.0211	0.0266	0
20/11/2024	R213 On 08-May-25			Bond Future	9.5215	9.5847	90.3475	90.0906	0
20/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4409.9100	4204.8100	4.4099	4.2048	0
20/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	452.2100	503.9600	0.4522	0.5040	0
20/11/2024	R213 On 07-August-25			Bond Future	9.5984	9.6654	92.1463	91.8832	0
20/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7958.1900	7722.6300	7.9582	7.7226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	278.9400	306.5300	0.2789	0.3065	0
20/11/2024	R213 On 06-November-25			Bond Future	9.6991	9.7703	90.3879	90.1184	0
20/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3170.5500	3015.0600	3.1706	3.0151	0
20/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1852.2700	1966.3000	1.8523	1.9663	0
20/11/2024	R213 On 05-February-26			Bond Future	9.8588	9.9350	91.9836	91.7073	0
20/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2606.3300	2467.6500	2.6063	2.4677	0
20/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2492.9500	2630.5800	2.4930	2.6306	0
20/11/2024	R214 On 06-February-25			Bond Future	10.9379	11.0075	69.7105	69.3245	18,222
20/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4643.0900	4324.9300	4.6431	4.3249	521
20/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	340.1800	407.9900	0.3402	0.4080	0
20/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6868.1900	6510.9500	6.8682	6.5110	521
20/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	120.7300	149.4600	0.1207	0.1495	0
20/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8915.1400	8541.4400	8.9151	8.5414	0
20/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	45.3000	57.5700	0.0453	0.0576	0
20/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12784.6300	12399.9500	12.7846	12.4000	0
20/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	3.4700	4.7600	0.0035	0.0048	521
20/11/2024	R214 On 08-May-25			Bond Future	11.0136	11.0855	67.8376	67.4433	3,232
20/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7503.0900	7167.6900	7.5031	7.1677	0
20/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	479.7900	538.7400	0.4798	0.5387	0
20/11/2024	R214 On 07-August-25			Bond Future	11.1000	11.1746	69.1881	68.7849	0
20/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9653.3700	9304.2800	9.6534	9.3043	0
20/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	552.3500	606.3800	0.5524	0.6064	0
20/11/2024	R214 On 06-November-25			Bond Future	11.1985	11.2758	67.2353	66.8234	0
20/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5000.7400	4752.2200	5.0007	4.7522	0
20/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2697.8200	2861.1700	2.6978	2.8612	0
20/11/2024	R214 On 05-February-26			Bond Future	11.3272	11.4076	68.4204	67.9997	0
20/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3796.8500	3588.3000	3.7969	3.5883	0
20/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4151.5900	4363.7300	4.1516	4.3637	0
20/11/2024	R248 On 06-February-25			Bond Future	11.1519	11.2217	84.1821	83.7063	273,993
20/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	171.9700	137.9900	0.1720	0.1380	660
20/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6382.6500	6824.4700	6.3827	6.8245	0
20/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1412.2600	1231.6900	1.4123	1.2317	660
20/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2463.4000	2758.6300	2.4634	2.7586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4322.9400	3973.8500	4.3229	3.9739	0
20/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	715.1300	841.8400	0.7151	0.8418	660
20/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9661.3700	9209.6700	9.6614	9.2097	0
20/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	95.6100	119.7100	0.0956	0.1197	0
20/11/2024	R248 On 08-May-25			Bond Future	11.2320	11.3043	81.4626	80.9766	15,902
20/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	9034.9300	8625.0200	9.0349	8.6250	0
20/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	628.9100	705.0000	0.6289	0.7050	0
20/11/2024	R248 On 07-August-25			Bond Future	11.3230	11.3980	83.0840	82.5872	0
20/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11760.6500	11332.3700	11.7607	11.3324	0
20/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	710.6100	779.1800	0.7106	0.7792	0
20/11/2024	R248 On 06-November-25			Bond Future	11.4256	11.5034	80.2589	79.7512	0
20/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5522.7400	5229.2500	5.5227	5.2293	0
20/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3506.1200	3720.2500	3.5061	3.7203	0
20/11/2024	R248 On 05-February-26			Bond Future	11.5582	11.6393	81.6722	81.1537	0
20/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4498.9000	4245.1500	4.4989	4.2452	0
20/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5134.2300	5399.0100	5.1342	5.3990	0
20/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0