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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
29/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	2029 On 06-February-25			Bond Future	134.9843	134.9633	134.9843	134.9633	8,604
29/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2584.2900	2563.2500	2.5843	2.5633	0
29/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2029 On 08-May-25			Bond Future	136.3262	136.3568	136.3262	136.3568	728
29/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1523.8100	1493.2000	1.5238	1.4932	0
29/11/2024	2029 On 07-August-25			Bond Future	139.0522	139.1097	139.0522	139.1097	0
29/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1642.1700	1699.6700	1.6422	1.6997	0
29/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2029 On 06-November-25			Bond Future	140.3351	140.4227	140.3351	140.4227	0
29/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	545.0500	632.7400	0.5451	0.6327	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2029 On 05-February-26			Bond Future	143.0256	142.8723	143.0256	142.8723	0
29/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2915.5500	2762.3100	2.9156	2.7623	0
29/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2030 On 06-February-25			Bond Future	8.9353	8.9887	96.5498	96.3445	167,153
29/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	510.9600	499.9200	0.5110	0.4999	800
29/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1501.1000	1695.3800	1.5011	1.6954	0
29/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1484.4200	1411.8600	1.4844	1.4119	800
29/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	547.1600	679.9200	0.5472	0.6799	0
29/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	3006.2700	2862.9200	3.0063	2.8629	0
29/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	151.2600	213.2300	0.1513	0.2132	800
29/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6451.7500	6253.4200	6.4518	6.2534	0
29/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	8.0300	15.0200	0.0080	0.0150	0
29/11/2024	2030 On 08-May-25			Bond Future	8.9890	9.0357	98.4963	98.3244	0
29/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	865.6800	872.7900	0.8657	0.8728	800
29/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2015.1500	2194.1800	2.0152	2.1942	0
29/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1311.4600	1303.3000	1.3115	1.3033	1,320
29/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1455.7400	1619.5000	1.4557	1.6195	0
29/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1782.7400	1759.4000	1.7827	1.7594	800
29/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1080.7900	1229.3700	1.0808	1.2294	0
29/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2432.7200	2386.8100	2.4327	2.3868	680
29/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	748.9700	874.9800	0.7490	0.8750	0
29/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3777.7300	3690.0700	3.7777	3.6901	0
29/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	379.0100	463.2700	0.3790	0.4633	0
29/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3957.5900	3865.0700	3.9576	3.8651	0
29/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	347.2000	426.6000	0.3472	0.4266	800
29/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4945.8900	4832.4700	4.9459	4.8325	1,640
29/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	216.5800	275.0800	0.2166	0.2751	0
29/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	6158.9100	6026.3700	6.1589	6.0264	2,280
29/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	122.4200	161.8000	0.1224	0.1618	0
29/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9929.7300	9764.1800	9.9297	9.7642	0
29/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	10.6900	17.0600	0.0107	0.0171	1,640
29/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11265.7100	11096.4200	11.2657	11.0964	0
29/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.5200	6.1500	0.0035	0.0062	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
29/11/2024	2030 On 07-August-25			Bond Future	9.0598	9.1043	96.4317	96.2751	0
29/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5233.6700	5177.6900	5.2337	5.1777	1,054
29/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	386.2500	486.8500	0.3863	0.4869	0
29/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	7100.5800	6997.5700	7.1006	6.9976	0
29/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	199.4500	253.0200	0.1995	0.2530	0
29/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	10118.5300	9975.2000	10.1185	9.9752	0
29/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	42.5700	55.8200	0.0426	0.0558	1,054
29/11/2024	2030 On 06-November-25			Bond Future	9.1414	9.1830	98.2936	98.1541	0
29/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2739.6200	2697.9000	2.7396	2.6979	0
29/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1413.0900	1510.9400	1.4131	1.5109	0
29/11/2024	2030 On 05-February-26			Bond Future	9.2480	9.3473	96.1448	95.8294	0
29/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2565.8500	2438.2100	2.5659	2.4382	0
29/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1799.9600	1987.6300	1.8000	1.9876	0
29/11/2024	2032 On 06-February-25			Bond Future	9.5731	9.6324	96.2917	96.0035	113,753
29/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	808.5900	778.1900	0.8086	0.7782	800
29/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1557.2300	1815.0300	1.5572	1.8150	0
29/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2252.7800	2113.5900	2.2528	2.1136	800
29/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	583.7300	732.7400	0.5837	0.7327	0
29/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	5004.2000	4760.8400	5.0042	4.7608	0
29/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	126.8400	171.6800	0.1268	0.1717	800
29/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9753.4600	9469.0900	9.7535	9.4691	0
29/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	9.5700	13.4000	0.0096	0.0134	0
29/11/2024	2032 On 08-May-25			Bond Future	9.6414	9.6959	94.0690	93.8115	37,405
29/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1322.4200	1293.0100	1.3224	1.2930	800
29/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2377.0500	2605.0900	2.3771	2.6051	0
29/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2589.7000	2508.4700	2.5897	2.5085	800
29/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1283.3800	1459.6000	1.2834	1.4596	0
29/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	6095.0500	5914.2400	6.0951	5.9142	0
29/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	330.9000	407.5400	0.3309	0.4075	0
29/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6329.2200	6143.9300	6.3292	6.1439	0
29/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	303.8200	375.9800	0.3038	0.3760	800
29/11/2024	2032 On 07-August-25			Bond Future	9.7219	9.7753	95.9266	95.6820	0
29/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	10018.0200	9816.6500	10.0180	9.8167	0
29/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	222.7400	265.9800	0.2227	0.2660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	2032 On 06-November-25			Bond Future	9.8195	9.8713	93.6179	93.3881	0
29/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4407.9000	4316.8000	4.4079	4.3168	0
29/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1785.9200	1924.6200	1.7859	1.9246	0
29/11/2024	2032 On 05-February-26			Bond Future	9.9359	10.0296	95.3870	94.9854	0
29/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3650.7400	3468.5700	3.6507	3.4686	0
29/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2694.1500	2913.5800	2.6942	2.9136	0
29/11/2024	2033 On 06-February-25			Bond Future	128.9436	128.9749	128.9436	128.9749	6,315
29/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	4003.5700	4034.9000	4.0036	4.0349	0
29/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2033 On 08-May-25			Bond Future	130.0630	130.1445	130.0630	130.1445	5,288
29/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	557.0100	475.4600	0.5570	0.4755	0
29/11/2024	2033 On 07-August-25			Bond Future	132.6639	132.7721	132.6639	132.7721	0
29/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4013.8500	4122.1400	4.0139	4.1221	0
29/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2033 On 06-November-25			Bond Future	133.7209	133.8588	133.7209	133.8588	0
29/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	580.8800	718.7800	0.5809	0.7188	0
29/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2033 On 05-February-26			Bond Future	136.2847	136.1941	136.2847	136.1941	0
29/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3404.6800	3314.1400	3.4047	3.3141	0
29/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2037 On 06-February-25			Bond Future	10.5908	10.6301	86.2506	86.0140	164,942
29/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11798.0400	11566.9600	11.7980	11.5670	0
29/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	8.0900	13.6900	0.0081	0.0137	0
29/11/2024	2037 On 08-May-25			Bond Future	10.6795	10.7147	87.9894	87.7815	3,975
29/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8974.3000	8833.9400	8.9743	8.8339	0
29/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	336.6900	404.2100	0.3367	0.4042	0
29/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10374.5700	10217.4700	10.3746	10.2175	15,000
29/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	228.4700	279.2500	0.2285	0.2793	0
29/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13800.6500	13612.6700	13.8007	13.6127	7,500
29/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	63.8900	83.7900	0.0639	0.0838	0
29/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	14025.2500	13835.8500	14.0253	13.8359	7,500
29/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	57.9300	76.4100	0.0579	0.0764	0

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29/11/2024	2037 On 07-August-25			Bond Future	10.7798	10.8134	85.4664	85.2711	15
29/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1870.0500	1888.1100	1.8701	1.8881	2,541
29/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4479.7000	4693.0600	4.4797	4.6931	0
29/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2408.4100	2416.8200	2.4084	2.4168	2,341
29/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3758.2200	3961.9300	3.7582	3.9619	0
29/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2663.6200	2666.2600	2.6636	2.6663	200
29/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3481.1600	3679.1000	3.4812	3.6791	0
29/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4051.3600	4023.5300	4.0514	4.0235	0
29/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2387.5800	2555.0500	2.3876	2.5551	2,541
29/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5352.2100	5299.6100	5.3522	5.2996	0
29/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1741.8600	1884.5600	1.7419	1.8846	2,541
29/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6966.1500	6885.2700	6.9662	6.8853	0
29/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1208.1400	1322.5600	1.2081	1.3226	2,541
29/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8445.9500	8344.0100	8.4460	8.3440	0
29/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	873.5200	966.8800	0.8735	0.9669	2,541
29/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	12063.0600	11919.8700	12.0631	11.9199	0
29/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	369.2200	421.3300	0.3692	0.4213	0
29/11/2024	2037 On 06-November-25			Bond Future	10.8842	10.9161	87.1157	86.9343	0
29/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6343.6700	6295.1800	6.3437	6.2952	0
29/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2234.6900	2367.5600	2.2347	2.3676	0
29/11/2024	2037 On 05-February-26			Bond Future	11.0030	11.0639	84.5039	84.1647	0
29/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4902.9200	4758.0900	4.9029	4.7581	0
29/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	3812.7200	4007.0300	3.8127	4.0070	0
29/11/2024	2038 On 06-February-25			Bond Future	139.3621	139.0930	139.3621	139.0930	2,650
29/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	4132.0900	3863.0100	4.1321	3.8630	0
29/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2038 On 08-May-25			Bond Future	142.2061	141.9854	142.2061	141.9854	480
29/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	2526.1100	2305.3700	2.5261	2.3054	0
29/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2038 On 07-August-25			Bond Future	142.9168	142.7189	142.9168	142.7189	0
29/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	3356.8400	3158.8800	3.3568	3.1589	0
29/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2038 On 06-November-25			Bond Future	145.7128	145.5411	145.7128	145.5411	0
29/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1832.8000	1661.0500	1.8328	1.6611	0

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29/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2038 On 05-February-26			Bond Future	146.3365	145.9096	146.3365	145.9096	0
29/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	3136.4700	2709.5800	3.1365	2.7096	0
29/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2040 On 06-February-25			Bond Future	10.8731	10.9229	86.5707	86.2452	68,457
29/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2126.1800	2035.5300	2.1262	2.0355	780
29/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1300.3300	1535.1700	1.3003	1.5352	0
29/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5459.5600	5231.6300	5.4596	5.2316	0
29/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	285.0300	382.5900	0.2850	0.3826	780
29/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	8164.2100	7879.8600	8.1642	7.8799	0
29/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	85.4400	126.5800	0.0854	0.1266	780
29/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	12158.2300	11842.0400	12.1582	11.8420	0
29/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	12.9500	22.2500	0.0130	0.0223	0
29/11/2024	2040 On 08-May-25			Bond Future	10.9640	11.0104	88.3158	88.0175	3,900
29/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	10156.4000	9936.4600	10.1564	9.9365	0
29/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	340.0900	418.5400	0.3401	0.4185	0
29/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10749.2700	10521.1700	10.7493	10.5212	15,000
29/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	292.6800	362.9700	0.2927	0.3630	0
29/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	14033.4000	13767.3300	14.0334	13.7673	7,500
29/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	100.9400	133.2600	0.1009	0.1333	0
29/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14364.8600	14095.8500	14.3649	14.0959	7,500
29/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	88.7600	118.1400	0.0888	0.1181	0
29/11/2024	2040 On 07-August-25			Bond Future	11.0657	11.1111	85.5486	85.2610	16
29/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12948.8600	12729.4300	12.9489	12.7294	0
29/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	422.5500	490.7100	0.4226	0.4907	0
29/11/2024	2040 On 06-November-25			Bond Future	11.1707	11.2149	87.1991	86.9237	0
29/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6637.5700	6543.7500	6.6376	6.5438	0
29/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2611.9900	2793.5500	2.6120	2.7936	0
29/11/2024	2040 On 05-February-26			Bond Future	11.2888	11.3603	84.3380	83.9027	0
29/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5413.5200	5131.5000	5.4135	5.1315	0
29/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4195.8800	4349.1600	4.1959	4.3492	0
29/11/2024	2044 On 06-February-25			Bond Future	10.9807	11.0152	82.6184	82.3850	70,194
29/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	782.8000	801.9600	0.7828	0.8020	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
29/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3075.6600	3328.2400	3.0757	3.3282	0
29/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2398.5000	2359.6600	2.3985	2.3597	8,825
29/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1262.8000	1457.3800	1.2628	1.4574	0
29/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	4019.9300	3922.5400	4.0199	3.9225	0
29/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	614.6500	750.6800	0.6147	0.7507	8,825
29/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6674.8900	6508.3800	6.6749	6.5084	422
29/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	200.8900	267.8000	0.2009	0.2678	0
29/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9413.6000	9208.5000	9.4136	9.2085	422
29/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	61.2000	89.5200	0.0612	0.0895	0
29/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	12176.5300	11953.6300	12.1765	11.9536	0
29/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	17.2500	27.7700	0.0173	0.0278	0
29/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15807.3600	15575.2600	15.8074	15.5753	0
29/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	1.2900	2.6100	0.0013	0.0026	422
29/11/2024	2044 On 08-May-25		Call	Bond Future	20.8000	28.2900	0.0208	0.0283	0
29/11/2024	2044 On 08-May-25			Bond Future	11.0676	11.0985	84.2839	84.0779	7,734
29/11/2024	2044 On 08-May-25		Put	Bond Future	15736.9100	15950.4200	15.7369	15.9504	0
29/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2244.1700	2197.6500	2.2442	2.1977	2,490
29/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3241.2200	3400.7200	3.2412	3.4007	0
29/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5145.0600	5030.1900	5.1451	5.0302	0
29/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1392.7700	1483.9200	1.3928	1.4839	2,490
29/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8751.2100	8594.9800	8.7512	8.5950	0
29/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	561.3400	611.1300	0.5613	0.6111	2,490
29/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10339.9600	10171.0500	10.3400	10.1711	0
29/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	380.8900	418.0000	0.3809	0.4180	0
29/11/2024	2044 On 07-August-25			Bond Future	11.1642	11.1937	81.5623	81.3682	0
29/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	13001.4500	12873.9800	13.0015	12.8740	0
29/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	477.1900	543.8200	0.4772	0.5438	0
29/11/2024	2044 On 06-November-25			Bond Future	11.2633	11.2913	83.1358	82.9549	0
29/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6694.8500	6582.9600	6.6949	6.5830	0
29/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2847.7800	2916.8500	2.8478	2.9169	0
29/11/2024	2044 On 05-February-26			Bond Future	11.3743	11.4265	80.3231	79.9910	0
29/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5507.5300	5381.2200	5.5075	5.3812	0
29/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4337.1400	4542.9500	4.3371	4.5430	0
29/11/2024	2046 On 06-February-25			Bond Future	121.7828	121.4481	121.7828	121.4481	18,479

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7772.8000	7438.0600	7.7728	7.4381	0
29/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2046 On 08-May-25			Bond Future	122.0480	121.7530	122.0480	121.7530	0
29/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	77.9800	0.0000	0.0780	0.0000	0
29/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	217.0100	0.0000	0.2170	0
29/11/2024	2046 On 07-August-25			Bond Future	124.4880	124.2105	124.4880	124.2105	0
29/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5797.9700	5520.5400	5.7980	5.5205	0
29/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2046 On 06-November-25			Bond Future	124.6628	124.4058	124.6628	124.4058	0
29/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	747.2200	1004.2400	0.7472	1.0042	0
29/11/2024	2046 On 05-February-26			Bond Future	127.0511	126.5722	127.0511	126.5722	0
29/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	5401.0800	4922.2000	5.4011	4.9222	0
29/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2050 On 06-February-25			Bond Future	121.1259	120.6434	121.1259	120.6434	16,403
29/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5525.8800	5043.3700	5.5259	5.0434	0
29/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2050 On 08-May-25			Bond Future	123.5979	123.1522	123.5979	123.1522	0
29/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2437.8600	1992.2300	2.4379	1.9922	0
29/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2050 On 07-August-25			Bond Future	123.6930	123.2618	123.6930	123.2618	0
29/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3802.9600	3371.8300	3.8030	3.3718	0
29/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2050 On 06-November-25			Bond Future	126.1128	125.6991	126.1128	125.6991	0
29/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1692.8300	1279.1000	1.6928	1.2791	0
29/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	2050 On 05-February-26			Bond Future	126.1122	125.4733	126.1122	125.4733	0
29/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	3292.2200	2653.2700	3.2922	2.6533	0
29/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	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
29/11/2024	AL37 On 06-February-25			Index Future	1079.8140	1077.5290	1079.8140	1,077.5290	0
29/11/2024	AL37 On 08-May-25			Index Future	1101.5910	1099.6780	1101.5910	1,099.6780	0
29/11/2024	AL37 On 07-August-25			Index Future	1123.3680	1121.6300	1123.3680	1,121.6300	0
29/11/2024	AL37 On 06-November-25			Index Future	1145.1160	1143.5820	1145.1160	1,143.5820	0
29/11/2024	AL37 On 05-February-26			Index Future	1166.8450	1163.3270	1166.8450	1,163.3270	0
29/11/2024	AL7T On 06-February-25			Index Future	1304.9580	1301.3940	1304.9580	1,301.3940	0
29/11/2024	AL7T On 08-May-25			Index Future	1331.2750	1328.1440	1331.2750	1,328.1440	0
29/11/2024	AL7T On 07-August-25			Index Future	1357.5920	1354.6570	1357.5920	1,354.6570	0
29/11/2024	AL7T On 06-November-25			Index Future	1383.8750	1381.1700	1383.8750	1,381.1700	0
29/11/2024	AL7T On 05-February-26			Index Future	1410.1350	1405.0160	1410.1350	1,405.0160	0
29/11/2024	ALBI On 06-February-25			Index Future	1123.1560	1120.3960	1123.1560	1,120.3960	98
29/11/2024	ALBI On 08-May-25			Index Future	1145.8070	1143.4260	1145.8070	1,143.4260	0
29/11/2024	ALBI On 07-August-25			Index Future	1168.4580	1166.2520	1168.4580	1,166.2520	0
29/11/2024	ALBI On 06-November-25			Index Future	1191.0790	1189.0770	1191.0790	1,189.0770	0
29/11/2024	ALBI On 05-February-26			Index Future	1213.6800	1209.6070	1213.6800	1,209.6070	0
29/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C186 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
29/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	ES33 On 06-February-25			Bond Future	10.8146	10.8591	84.8276	84.6130	0
29/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11095.9600	10881.4200	11.0960	10.8814	0
29/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES33 On 08-May-25			Bond Future	10.9215	10.9612	82.7587	82.5717	0
29/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7986.7100	7799.7500	7.9867	7.7998	0
29/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES33 On 07-August-25			Bond Future	11.0407	11.0787	84.4124	84.2374	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10607.7700	10432.8400	10.6078	10.4328	0
29/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES33 On 06-November-25			Bond Future	11.1805	11.2165	82.2653	82.1039	0
29/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3615.0300	3453.7000	3.6150	3.4537	0
29/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES33 On 05-February-26			Bond Future	11.3420	11.4135	83.8377	83.5264	0
29/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	642.2000	330.9600	0.6422	0.3310	0
29/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES42 On 06-February-25			Bond Future	11.3093	11.3593	81.4208	81.1090	0
29/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13027.3200	12715.4800	13.0273	12.7155	0
29/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES42 On 08-May-25			Bond Future	11.4062	11.4529	78.8152	78.5281	0
29/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10184.3200	9897.2400	10.1843	9.8972	0
29/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES42 On 07-August-25			Bond Future	11.5094	11.5554	80.3891	80.1111	0
29/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12116.9000	11838.9300	12.1169	11.8389	0
29/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES42 On 06-November-25			Bond Future	11.6248	11.6697	77.6943	77.4275	0
29/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4360.4500	4093.5900	4.3605	4.0936	0
29/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	ES42 On 05-February-26			Bond Future	11.7509	11.8218	79.1767	78.7635	0
29/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	577.0100	163.7300	0.5770	0.1637	0
29/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	GOVI On 06-February-25			GOVI	1105.6330	1102.9500	1105.6330	1,102.9500	638
29/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1336330.0000	1309500.0000	133.6330	130.9500	0
29/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	GOVI On 08-May-25			GOVI	1127.9300	1125.6210	1127.9300	1,125.6210	0
29/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1059300.0000	1036210.0000	105.9300	103.6210	0
29/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	GOVI On 07-August-25			GOVI	1150.2280	1148.0910	1150.2280	1,148.0910	0
29/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1392280.0000	1370910.0000	139.2280	137.0910	0
29/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	GOVI On 06-November-25			GOVI	1172.4960	1170.5610	1172.4960	1,170.5610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	604960.0000	585610.0000	60.4960	58.5610	0
29/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	GOVI On 05-February-26			GOVI	1194.7440	1190.7720	1194.7440	1,190.7720	0
29/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	447440.0000	407720.0000	44.7440	40.7720	0
29/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/11/2024	IGOV On 06-February-25			Index Future	375.3920	374.7950	375.3920	374.7950	874
29/11/2024	IGOV On 08-May-25			Index Future	383.0530	382.5900	383.0530	382.5900	8
29/11/2024	IGOV On 07-August-25			Index Future	390.7150	390.3160	390.7150	390.3160	0
29/11/2024	IGOV On 06-November-25			Index Future	398.3660	398.0420	398.3660	398.0420	0
29/11/2024	IGOV On 05-February-26			Index Future	406.0110	405.0010	406.0110	405.0010	0
29/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
29/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
29/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
29/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
29/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/11/2024	R033 On 06-February-25			Bond Future	9.8190	9.8888	104.6561	104.2692	3,761
29/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	3263.9400	3033.2100	3.2639	3.0332	0
29/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	478.3600	634.5600	0.4784	0.6346	0
29/11/2024	R033 On 08-May-25			Bond Future	9.8952	9.9611	101.7175	101.3624	0
29/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3549.6300	3418.9900	3.5496	3.4190	0
29/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1234.0500	1458.4800	1.2341	1.4585	0
29/11/2024	R033 On 07-August-25			Bond Future	9.9831	10.0484	103.7260	103.3832	0
29/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3762.0500	3588.6000	3.7621	3.5886	0
29/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	1958.6700	2128.0300	1.9587	2.1280	0
29/11/2024	R033 On 06-November-25			Bond Future	10.0874	10.1518	100.6846	100.3562	0
29/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3935.2500	3822.6600	3.9353	3.8227	0
29/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	2706.1100	2921.9000	2.7061	2.9219	0
29/11/2024	R033 On 05-February-26			Bond Future	10.2094	10.3139	102.5863	102.0707	0
29/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	4426.0400	4116.9000	4.4260	4.1169	0
29/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3049.5300	3255.9600	3.0495	3.2560	0
29/11/2024	R035 On 06-February-25			Bond Future	10.1997	10.2388	95.8042	95.5756	87,872
29/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1186.6600	1171.9500	1.1867	1.1720	15,000
29/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	1772.0600	1986.0000	1.7721	1.9860	0
29/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1669.2400	1633.0900	1.6692	1.6331	100
29/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1317.2400	1509.7400	1.3172	1.5097	0
29/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1943.6500	1894.7100	1.9437	1.8947	1,000
29/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1127.7600	1307.4700	1.1278	1.3075	0
29/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3174.5800	3075.6900	3.1746	3.0757	0
29/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	590.8600	720.6200	0.5909	0.7206	1,100
29/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5277.6500	5116.5600	5.2777	5.1166	0
29/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	209.6300	277.1900	0.2096	0.2772	7,500
29/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6270.5100	6089.6700	6.2705	6.0897	0
29/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	128.5500	176.3600	0.1286	0.1764	1,100
29/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11789.1100	11564.8500	11.7891	11.5649	0
29/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	6.0200	10.4100	0.0060	0.0104	0
29/11/2024	R035 On 08-May-25			Bond Future	10.2770	10.3115	93.2254	93.0279	1,000
29/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2839.5300	2827.5700	2.8395	2.8276	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	1911.4300	2096.9100	1.9114	2.0969	0
29/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4776.8600	4716.5800	4.7769	4.7166	0
29/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1024.8900	1162.0500	1.0249	1.1621	150
29/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6990.2700	6885.0200	6.9903	6.8850	400
29/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	532.2600	624.4500	0.5323	0.6245	0
29/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	8080.4100	7957.4300	8.0804	7.9574	0
29/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	388.1500	462.6100	0.3882	0.4626	150
29/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8447.5100	8319.1900	8.4475	8.3192	0
29/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	349.2600	418.3800	0.3493	0.4184	0
29/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12660.5300	12487.0700	12.6605	12.4871	0
29/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	81.1400	105.1200	0.0811	0.1051	400
29/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15568.5000	15379.5700	15.5685	15.3796	0
29/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	20.9100	29.4200	0.0209	0.0294	400
29/11/2024	R035 On 07-August-25			Bond Future	10.3654	10.3982	95.0667	94.8832	0
29/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	12005.6200	11868.0200	12.0056	11.8680	0
29/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	310.6200	356.5200	0.3106	0.3565	0
29/11/2024	R035 On 06-November-25			Bond Future	10.4707	10.5014	92.3964	92.2283	0
29/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	6024.5800	5976.2900	6.0246	5.9763	0
29/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2139.1300	2258.9300	2.1391	2.2589	0
29/11/2024	R035 On 05-February-26			Bond Future	10.5925	10.6555	94.1430	93.8069	0
29/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4559.8700	4418.0400	4.5599	4.4180	0
29/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3511.3800	3705.6700	3.5114	3.7057	0
29/11/2024	R038 On 06-February-25			Bond Future	10.7373	10.7901	104.9337	104.5645	6,650
29/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	4095.0300	3902.8100	4.0950	3.9028	0
29/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	660.9000	837.9000	0.6609	0.8379	0
29/11/2024	R038 On 08-May-25			Bond Future	10.8303	10.8794	101.5589	101.2219	1,923
29/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4446.6700	4347.2000	4.4467	4.3472	0
29/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	1685.3200	1922.8800	1.6853	1.9229	0
29/11/2024	R038 On 07-August-25			Bond Future	10.9325	10.9807	103.5641	103.2396	0
29/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4751.0100	4670.4000	4.7510	4.6704	0
29/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	2707.5900	2951.4000	2.7076	2.9514	0
29/11/2024	R038 On 06-November-25			Bond Future	11.0478	11.0948	100.0776	99.7679	0
29/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4250.9200	4118.9100	4.2509	4.1189	1,770
29/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	4700.6500	4878.3300	4.7007	4.8783	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	5186.3800	5030.5900	5.1864	5.0306	0
29/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	3928.2000	4082.1000	3.9282	4.0821	0
29/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9802.2100	9569.5600	9.8022	9.5696	0
29/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1831.6000	1908.6400	1.8316	1.9086	1,770
29/11/2024	R038 On 05-February-26			Bond Future	11.1766	11.2537	101.9671	101.4706	0
29/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5912.1700	5695.1800	5.9122	5.6952	0
29/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4230.3700	4509.8100	4.2304	4.5098	0
29/11/2024	R053 On 06-February-25			Bond Future	10.9130	10.9578	110.4459	110.0355	2,011
29/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	16091.3500	15697.3400	16.0914	15.6973	0
29/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	25.7800	42.1200	0.0258	0.0421	0
29/11/2024	R053 On 08-May-25			Bond Future	10.9920	11.0338	106.8049	106.4279	0
29/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13751.4500	13483.8300	13.7515	13.4838	0
29/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	513.7900	623.1300	0.5138	0.6231	0
29/11/2024	R053 On 07-August-25			Bond Future	11.0778	11.1188	108.9135	108.5494	0
29/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16803.6800	16542.5900	16.8037	16.5426	0
29/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	724.2400	827.2800	0.7242	0.8273	0
29/11/2024	R053 On 06-November-25			Bond Future	11.1731	11.2130	105.1520	104.8028	0
29/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8503.9800	8353.9900	8.5040	8.3540	0
29/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3566.2800	3765.4800	3.5663	3.7655	0
29/11/2024	R053 On 05-February-26			Bond Future	11.2779	11.3414	107.1370	106.5910	0
29/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	7333.3100	6966.8700	7.3333	6.9669	0
29/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5530.0700	5709.6400	5.5301	5.7096	0
29/11/2024	R186 On 06-February-25			Bond Future	8.1336	8.1613	105.4827	105.4346	194,479
29/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1564.4100	1536.3700	1.5644	1.5364	0
29/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	20.7800	40.9000	0.0208	0.0409	0
29/11/2024	R186 On 08-May-25			Bond Future	8.1313	8.1367	107.6098	107.6016	0
29/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	778.9400	853.3200	0.7789	0.8533	0
29/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	267.2200	349.8000	0.2672	0.3498	0
29/11/2024	R186 On 07-August-25			Bond Future	8.1571	8.1482	104.4255	104.4371	0
29/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1527.0100	1576.8500	1.5270	1.5769	1,983
29/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	168.7300	207.0100	0.1687	0.2070	0
29/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2044.1400	2084.3200	2.0441	2.0843	0
29/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	105.7900	134.4100	0.1058	0.1344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2702.8200	2723.3100	2.7028	2.7233	0
29/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	52.1200	61.0500	0.0521	0.0611	1,983
29/11/2024	R186 On 06-November-25			Bond Future	8.2323	8.2006	106.4424	106.4760	0
29/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	462.0400	517.7800	0.4620	0.5178	0
29/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	570.5500	592.7100	0.5706	0.5927	0
29/11/2024	R186 On 05-February-26			Bond Future	8.4120	8.5967	103.1473	102.9948	0
29/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	485.2200	444.8000	0.4852	0.4448	0
29/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	470.3300	582.4300	0.4703	0.5824	0
29/11/2024	R202 On 06-February-25			Bond Future	269.5700	269.0253	269.5700	269.0253	1,916
29/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2779.9700	2235.3300	2.7800	2.2353	0
29/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R202 On 08-May-25			Bond Future	275.0716	274.6201	275.0716	274.6201	269
29/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2761.5600	2310.0600	2.7616	2.3101	0
29/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R202 On 07-August-25			Bond Future	275.3189	274.9102	275.3189	274.9102	0
29/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3718.9400	3310.2300	3.7189	3.3102	0
29/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R202 On 06-November-25			Bond Future	280.7064	280.3476	280.7064	280.3476	0
29/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	5066.4400	4707.5800	5.0664	4.7076	0
29/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R202 On 05-February-26			Bond Future	280.7399	279.8908	280.7399	279.8908	0
29/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	2919.9200	2070.8300	2.9199	2.0708	0
29/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R209 On 06-February-25			Bond Future	10.3597	10.4041	75.5028	75.2678	11,154
29/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	10003.2000	9774.1200	10.0032	9.7741	0
29/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	8.3400	14.2200	0.0083	0.0142	0
29/11/2024	R209 On 08-May-25			Bond Future	10.4353	10.4759	73.8704	73.6594	6,367
29/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7419.2300	7275.5400	7.4192	7.2755	0
29/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	328.6200	395.9300	0.3286	0.3959	0
29/11/2024	R209 On 07-August-25			Bond Future	10.5195	10.5587	75.3293	75.1282	0
29/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10387.1400	10236.0800	10.3871	10.2361	0
29/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	336.1300	386.1800	0.3361	0.3862	0
29/11/2024	R209 On 06-November-25			Bond Future	10.6154	10.6531	73.6317	73.4420	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5253.8800	5195.1800	5.2539	5.1952	0
29/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2051.4600	2182.3800	2.0515	2.1824	0
29/11/2024	R209 On 05-February-26			Bond Future	10.7235	10.7894	75.0233	74.6987	0
29/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4296.2600	4153.9000	4.2963	4.1539	0
29/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3284.7800	3467.0700	3.2848	3.4671	0
29/11/2024	R210 On 06-February-25			Bond Future	244.4343	244.6482	244.4343	244.6482	991
29/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	4824.3400	5038.2200	4.8243	5.0382	0
29/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R210 On 08-May-25			Bond Future	246.0573	246.3697	246.0573	246.3697	300
29/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1972.7200	1660.3300	1.9727	1.6603	0
29/11/2024	R210 On 07-August-25			Bond Future	250.9770	251.3431	250.9770	251.3431	0
29/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2536.9800	2903.0700	2.5370	2.9031	0
29/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R210 On 06-November-25			Bond Future	252.4615	252.8870	252.4615	252.8870	0
29/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	321.4700	746.9900	0.3215	0.7470	0
29/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R210 On 05-February-26			Bond Future	257.3001	257.2954	257.3001	257.2954	0
29/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4200.1200	4195.3700	4.2001	4.1954	0
29/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/11/2024	R213 On 06-February-25			Bond Future	9.3410	9.3898	92.5324	92.3260	74,381
29/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	8046.3100	7843.9600	8.0463	7.8440	0
29/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	10.5600	14.5900	0.0106	0.0146	0
29/11/2024	R213 On 08-May-25			Bond Future	9.4010	9.4438	90.8405	90.6649	0
29/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4793.3800	4684.2400	4.7934	4.6842	0
29/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	342.6300	409.1600	0.3426	0.4092	0
29/11/2024	R213 On 07-August-25			Bond Future	9.4747	9.5155	92.6351	92.4733	0
29/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8381.7200	8255.3700	8.3817	8.2554	0
29/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	213.6800	249.1000	0.2137	0.2491	0
29/11/2024	R213 On 06-November-25			Bond Future	9.5721	9.6105	90.8707	90.7245	0
29/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3412.2000	3425.0200	3.4122	3.4250	0
29/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1611.1200	1770.1000	1.6111	1.7701	0
29/11/2024	R213 On 05-February-26			Bond Future	9.6925	9.7773	92.5897	92.2801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2965.5900	2830.6300	2.9656	2.8306	0
29/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2246.0500	2420.7800	2.2461	2.4208	0
29/11/2024	R214 On 06-February-25			Bond Future	10.7168	10.7667	70.9583	70.6740	18,407
29/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5701.7900	5476.8900	5.7018	5.4769	521
29/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	151.0400	210.4800	0.1510	0.2105	0
29/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	8039.1500	7778.4600	8.0392	7.7785	521
29/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	43.8500	67.5000	0.0439	0.0675	0
29/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	10131.4700	9856.5500	10.1315	9.8566	0
29/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	13.7900	23.2100	0.0138	0.0232	0
29/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	14029.4500	13745.6900	14.0295	13.7457	0
29/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.4500	1.0300	0.0005	0.0010	521
29/11/2024	R214 On 08-May-25			Bond Future	10.7899	10.8366	69.0855	68.8220	3,232
29/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8577.2000	8350.9600	8.5772	8.3510	0
29/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	306.0000	343.2800	0.3060	0.3433	0
29/11/2024	R214 On 07-August-25			Bond Future	10.8708	10.9167	70.4502	70.1946	0
29/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10764.8500	10571.2300	10.7649	10.5712	0
29/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	401.7200	463.6900	0.4017	0.4637	0
29/11/2024	R214 On 06-November-25			Bond Future	10.9637	11.0085	68.5104	68.2639	0
29/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5797.7300	5707.0700	5.7977	5.7071	0
29/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2219.6700	2375.4900	2.2197	2.3755	0
29/11/2024	R214 On 05-February-26			Bond Future	11.0678	11.1369	69.8055	69.4324	0
29/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4591.1200	4424.6300	4.5911	4.4246	0
29/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3560.7500	3767.3600	3.5608	3.7674	0
29/11/2024	R248 On 06-February-25			Bond Future	10.9147	10.9544	85.8338	85.5532	274,236
29/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	308.4800	327.6200	0.3085	0.3276	660
29/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	4867.4900	5167.2600	4.8675	5.1673	0
29/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2121.4900	2072.0900	2.1215	2.0721	660
29/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1520.9600	1752.1900	1.5210	1.7522	0
29/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5603.2200	5425.4300	5.6032	5.4254	0
29/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	343.7400	446.5800	0.3437	0.4466	660
29/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	11249.3700	10986.8000	11.2494	10.9868	0
29/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	31.9400	50.0000	0.0319	0.0500	0
29/11/2024	R248 On 08-May-25			Bond Future	10.9914	11.0278	83.1174	82.8631	16,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10463.9900	10293.1200	10.4640	10.2931	0
29/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	403.1600	486.5500	0.4032	0.4866	0
29/11/2024	R248 On 07-August-25			Bond Future	11.0760	11.1113	84.7590	84.5155	0
29/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13253.6900	13078.1700	13.2537	13.0782	0
29/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	528.7100	596.6500	0.5287	0.5967	0
29/11/2024	R248 On 06-November-25			Bond Future	11.1719	11.2060	81.9526	81.7213	0
29/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6612.5300	6544.7400	6.6125	6.5447	0
29/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	2902.1200	3065.7000	2.9021	3.0657	0
29/11/2024	R248 On 05-February-26			Bond Future	11.2791	11.3366	83.5011	83.1186	0
29/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5670.1100	5419.0900	5.6701	5.4191	0
29/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4476.5100	4608.0300	4.4765	4.6080	0
29/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0