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INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	2029 On 06-February-25			Bond Future	134.9199	134.9124	134.9199	134.9124	8,604
13/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2519.8500	2512.4300	2.5199	2.5124	0
13/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2029 On 08-May-25			Bond Future	136.2520	136.2568	136.2520	136.2568	728
13/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1598.0400	1593.1600	1.5980	1.5932	0
13/12/2024	2029 On 07-August-25			Bond Future	138.9754	138.9858	138.9754	138.9858	0
13/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1565.3800	1575.7900	1.5654	1.5758	0
13/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2029 On 06-November-25			Bond Future	140.2557	140.2890	140.2557	140.2890	0
13/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	465.7000	498.9800	0.4657	0.4990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2029 On 05-February-26			Bond Future	142.9449	142.9988	142.9449	142.9988	0
13/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2834.8600	2888.7600	2.8349	2.8888	0
13/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2030 On 06-February-25			Bond Future	8.9302	8.8768	96.5696	96.7758	164,375
13/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	437.5100	513.5300	0.4375	0.5135	800
13/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1407.8000	1277.6300	1.4078	1.2776	0
13/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1416.1100	1563.2100	1.4161	1.5632	800
13/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	459.0000	399.9100	0.4590	0.3999	0
13/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2979.8900	3168.7400	2.9799	3.1687	0
13/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	105.0300	87.6900	0.1050	0.0877	800
13/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6466.8900	6672.4000	6.4669	6.6724	0
13/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3.3200	2.6400	0.0033	0.0026	0
13/12/2024	2030 On 08-May-25			Bond Future	8.9860	8.9267	98.5075	98.7268	0
13/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	820.0500	906.0700	0.8201	0.9061	800
13/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1958.3300	1825.0500	1.9583	1.8251	0
13/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1260.6100	1375.1500	1.2606	1.3752	1,320
13/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1393.7000	1288.9400	1.3937	1.2889	0
13/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1734.6000	1869.3100	1.7346	1.8693	800
13/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1021.4600	936.8700	1.0215	0.9369	0
13/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2387.9600	2546.2600	2.3880	2.5463	680
13/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	693.0200	632.0200	0.6930	0.6320	0
13/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3744.8200	3931.8800	3.7448	3.9319	0
13/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	334.9100	302.6700	0.3349	0.3027	0
13/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3926.2900	4115.9700	3.9263	4.1160	0
13/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	304.7100	275.0900	0.3047	0.2751	800
13/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4924.4300	5125.4200	4.9244	5.1254	1,640
13/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	183.9300	165.6200	0.1839	0.1656	0
13/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6147.4100	6356.7200	6.1474	6.3567	2,280
13/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	99.7300	89.7400	0.0997	0.0897	0
13/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9937.4800	10155.9600	9.9375	10.1560	0
13/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	7.2500	6.4300	0.0073	0.0064	1,640
13/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11275.5700	11494.6100	11.2756	11.4946	0
13/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.1900	1.9300	0.0022	0.0019	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
13/12/2024	2030 On 07-August-25			Bond Future	9.0567	8.9923	96.4425	96.6699	0
13/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5245.1000	5443.9300	5.2451	5.4439	1,054
13/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	386.9300	358.2700	0.3869	0.3583	0
13/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7101.6600	7314.4700	7.1017	7.3145	0
13/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	189.7800	175.1000	0.1898	0.1751	0
13/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10122.5600	10346.8100	10.1226	10.3468	0
13/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	35.8500	32.6100	0.0359	0.0326	1,054
13/12/2024	2030 On 06-November-25			Bond Future	9.1389	9.0651	98.3021	98.5500	0
13/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2754.9700	2874.0700	2.7550	2.8741	0
13/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1420.0200	1291.1500	1.4200	1.2912	0
13/12/2024	2030 On 05-February-26			Bond Future	9.2452	9.1614	96.1538	96.4206	0
13/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2519.9500	2712.6800	2.5200	2.7127	0
13/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1744.9900	1670.9700	1.7450	1.6710	0
13/12/2024	2032 On 06-February-25			Bond Future	9.5841	9.5422	96.2378	96.4422	116,824
13/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	727.7600	814.2000	0.7278	0.8142	800
13/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1530.2500	1412.3300	1.5303	1.4123	0
13/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2183.3000	2319.1500	2.1833	2.3192	800
13/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	568.1000	499.5900	0.5681	0.4996	0
13/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4945.5600	5125.5200	4.9456	5.1255	0
13/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	122.0500	97.6500	0.1221	0.0977	800
13/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9696.9300	9898.9700	9.6969	9.8990	0
13/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	6.8900	4.5700	0.0069	0.0046	0
13/12/2024	2032 On 08-May-25			Bond Future	9.6549	9.6090	94.0051	94.2223	37,405
13/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1279.8500	1310.1600	1.2799	1.3102	800
13/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2398.3600	2211.4700	2.3984	2.2115	0
13/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2541.1900	2607.6100	2.5412	2.6076	800
13/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1298.7500	1147.9700	1.2988	1.1480	0
13/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6031.8600	6185.6100	6.0319	6.1856	0
13/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	331.5900	268.1400	0.3316	0.2681	0
13/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6265.5200	6423.3000	6.2655	6.4233	0
13/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	304.0000	244.5800	0.3040	0.2446	800
13/12/2024	2032 On 07-August-25			Bond Future	9.7362	9.6872	95.8609	96.0861	0
13/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9937.4300	10142.4600	9.9374	10.1425	0
13/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	207.9100	187.7500	0.2079	0.1878	0

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13/12/2024	2032 On 06-November-25			Bond Future	9.8352	9.7801	93.5483	93.7935	0
13/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4346.2100	4513.0100	4.3462	4.5130	0
13/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1793.8200	1715.4400	1.7938	1.7154	0
13/12/2024	2032 On 05-February-26			Bond Future	9.9523	9.8910	95.3166	95.5799	0
13/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3573.4300	3713.4100	3.5734	3.7134	0
13/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2687.2600	2563.9400	2.6873	2.5639	0
13/12/2024	2033 On 06-February-25			Bond Future	129.4796	129.4030	129.4796	129.4030	6,288
13/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4539.6100	4463.0000	4.5396	4.4630	0
13/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2033 On 08-May-25			Bond Future	130.6021	130.5358	130.6021	130.5358	5,288
13/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	17.9100	84.2300	0.0179	0.0842	0
13/12/2024	2033 On 07-August-25			Bond Future	133.2127	133.1503	133.2127	133.1503	0
13/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4562.7300	4500.2500	4.5627	4.5003	0
13/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2033 On 06-November-25			Bond Future	134.2805	134.2385	134.2805	134.2385	0
13/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1140.5400	1098.5200	1.1405	1.0985	0
13/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2033 On 05-February-26			Bond Future	136.8552	136.8315	136.8552	136.8315	0
13/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3975.1900	3951.5100	3.9752	3.9515	0
13/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2037 On 06-February-25			Bond Future	10.6346	10.6394	85.9873	85.9580	163,028
13/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11530.2000	11501.2600	11.5302	11.5013	0
13/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	3.6400	3.9300	0.0036	0.0039	0
13/12/2024	2037 On 08-May-25			Bond Future	10.7264	10.7301	87.7127	87.6908	3,975
13/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8688.2600	8665.4400	8.6883	8.6654	0
13/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	327.3900	326.4400	0.3274	0.3264	0
13/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10088.1300	10065.2800	10.0881	10.0653	15,000
13/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	218.7700	217.7900	0.2188	0.2178	0
13/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13518.4400	13496.0500	13.5184	13.4961	7,500
13/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	58.4200	57.9000	0.0584	0.0579	0
13/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13743.3500	13721.0000	13.7434	13.7210	7,500
13/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	52.7700	52.2900	0.0528	0.0523	0

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13/12/2024	2037 On 07-August-25			Bond Future	10.8285	10.8318	85.1837	85.1648	15
13/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1729.9700	1710.8000	1.7300	1.7108	2,541
13/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4622.3300	4622.0700	4.6223	4.6221	0
13/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2246.2800	2225.3900	2.2463	2.2254	2,341
13/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3878.8000	3876.8200	3.8788	3.8768	0
13/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2492.3500	2470.8400	2.4924	2.4708	200
13/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3592.6000	3590.0000	3.5926	3.5900	0
13/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3844.3400	3818.2500	3.8443	3.8183	0
13/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2463.2700	2456.0900	2.4633	2.4561	2,541
13/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5122.8400	5095.7100	5.1228	5.0957	0
13/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1795.2000	1786.9800	1.7952	1.7870	2,541
13/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6717.2800	6689.2700	6.7173	6.6893	0
13/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1241.9800	1232.8800	1.2420	1.2329	2,541
13/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8185.0100	8158.1400	8.1850	8.1581	0
13/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	895.2900	887.3300	0.8953	0.8873	2,541
13/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11786.3200	11762.4600	11.7863	11.7625	0
13/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	375.1900	370.2400	0.3752	0.3702	0
13/12/2024	2037 On 06-November-25			Bond Future	10.9353	10.9362	86.8254	86.8203	0
13/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6062.8000	6071.6100	6.0628	6.0716	0
13/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2244.0800	2258.0000	2.2441	2.2580	0
13/12/2024	2037 On 05-February-26			Bond Future	11.0560	11.0547	84.2086	84.2158	0
13/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4723.5600	4711.9900	4.7236	4.7120	0
13/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3928.6700	3909.8700	3.9287	3.9099	0
13/12/2024	2038 On 06-February-25			Bond Future	140.1323	140.1523	140.1323	140.1523	2,622
13/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4902.3000	4922.3100	4.9023	4.9223	0
13/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2038 On 08-May-25			Bond Future	142.9789	143.0123	142.9789	143.0123	480
13/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3298.8800	3332.2900	3.2989	3.3323	0
13/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2038 On 07-August-25			Bond Future	143.7104	143.7501	143.7104	143.7501	0
13/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4150.4400	4190.1000	4.1504	4.1901	0
13/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2038 On 06-November-25			Bond Future	146.5179	146.5820	146.5179	146.5820	0
13/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2637.9000	2702.0100	2.6379	2.7020	0

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13/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2038 On 05-February-26			Bond Future	147.1612	147.2473	147.1612	147.2473	0
13/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3961.2100	4047.2800	3.9612	4.0473	0
13/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2040 On 06-February-25			Bond Future	10.9418	10.9519	86.1223	86.0565	66,623
13/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1714.4800	1683.0000	1.7145	1.6830	780
13/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1337.0300	1371.2600	1.3370	1.3713	0
13/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4976.5300	4921.6500	4.9765	4.9217	0
13/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	250.4000	261.2300	0.2504	0.2612	780
13/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7693.5700	7631.5500	7.6936	7.6316	0
13/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	63.2000	66.8900	0.0632	0.0669	780
13/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11703.8800	11638.7600	11.7039	11.6388	0
13/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	7.0000	7.5900	0.0070	0.0076	0
13/12/2024	2040 On 08-May-25			Bond Future	11.0365	11.0457	87.8503	87.7912	3,900
13/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9695.7400	9637.5000	9.6957	9.6375	0
13/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	344.9300	345.8100	0.3449	0.3458	0
13/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10286.5100	10227.9800	10.2865	10.2280	15,000
13/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	295.4200	296.0100	0.2954	0.2960	0
13/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13565.7900	13506.5200	13.5658	13.5065	7,500
13/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	98.8300	98.6800	0.0988	0.0987	0
13/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13897.1900	13837.9000	13.8972	13.8379	7,500
13/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	86.5900	86.4200	0.0866	0.0864	0
13/12/2024	2040 On 07-August-25			Bond Future	11.1409	11.1500	85.0734	85.0165	16
13/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12496.2600	12435.7400	12.4963	12.4357	0
13/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	445.1500	441.4600	0.4452	0.4415	0
13/12/2024	2040 On 06-November-25			Bond Future	11.2490	11.2561	86.7126	86.6690	0
13/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6220.5300	6206.5600	6.2205	6.2066	0
13/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2681.4200	2711.1400	2.6814	2.7111	0
13/12/2024	2040 On 05-February-26			Bond Future	11.3701	11.3754	83.8428	83.8107	0
13/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5030.4200	4993.3300	5.0304	4.9933	0
13/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4307.9800	4303.0200	4.3080	4.3030	0
13/12/2024	2044 On 06-February-25			Bond Future	11.0600	11.0701	82.0836	82.0155	71,323
13/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	509.1900	498.7200	0.5092	0.4987	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
13/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3336.8900	3394.5100	3.3369	3.3945	0
13/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1919.0400	1887.7800	1.9190	1.8878	8,825
13/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1318.1800	1355.0100	1.3182	1.3550	0
13/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3472.7800	3427.9000	3.4728	3.4279	0
13/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	602.3400	625.5500	0.6023	0.6256	8,825
13/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6111.1000	6052.5100	6.1111	6.0525	422
13/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	171.9400	181.4400	0.1719	0.1814	0
13/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8861.6800	8796.7600	8.8617	8.7968	422
13/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	44.1200	47.2900	0.0441	0.0473	0
13/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11634.5700	11567.3800	11.6346	11.5674	0
13/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	10.1300	11.0300	0.0101	0.0110	0
13/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15271.7300	15203.7100	15.2717	15.2037	0
13/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.5000	0.5700	0.0005	0.0006	422
13/12/2024	2044 On 08-May-25		Call	Bond Future	11.9300	11.5200	0.0119	0.0115	0
13/12/2024	2044 On 08-May-25			Bond Future	11.1508	11.1601	83.7305	83.6687	7,734
13/12/2024	2044 On 08-May-25		Put	Bond Future	16281.3900	16342.8100	16.2814	16.3428	0
13/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1846.4000	1816.6300	1.8464	1.8166	2,490
13/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3396.8000	3428.8600	3.3968	3.4289	0
13/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4607.1700	4557.6500	4.6072	4.5577	0
13/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1408.2300	1420.5400	1.4082	1.4205	2,490
13/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8176.6400	8119.3700	8.1766	8.1194	0
13/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	540.1200	544.6800	0.5401	0.5447	2,490
13/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9763.3400	9704.3400	9.7633	9.7043	0
13/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	357.6200	360.4500	0.3576	0.3605	0
13/12/2024	2044 On 07-August-25			Bond Future	11.2504	11.2596	80.9975	80.9377	0
13/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12470.0100	12407.4600	12.4700	12.4075	0
13/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	510.4700	507.7300	0.5105	0.5077	0
13/12/2024	2044 On 06-November-25			Bond Future	11.3529	11.3603	82.5582	82.5108	0
13/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6220.3800	6207.4800	6.2204	6.2075	0
13/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2950.9400	2985.4700	2.9509	2.9855	0
13/12/2024	2044 On 05-February-26			Bond Future	11.4670	11.4729	79.7350	79.6984	0
13/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5167.1000	5129.1100	5.1671	5.1291	0
13/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4584.7900	4583.3900	4.5848	4.5834	0
13/12/2024	2046 On 06-February-25			Bond Future	122.8533	123.0547	122.8533	123.0547	18,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8843.2600	9044.7400	8.8433	9.0447	0
13/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2046 On 08-May-25			Bond Future	123.1354	123.3521	123.1354	123.3521	0
13/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1165.4100	1382.0900	1.1654	1.3821	0
13/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2046 On 07-August-25			Bond Future	125.5963	125.8222	125.5963	125.8222	0
13/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6906.3400	7132.2000	6.9063	7.1322	0
13/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2046 On 06-November-25			Bond Future	125.7941	126.0449	125.7941	126.0449	0
13/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	384.0900	634.8600	0.3841	0.6349	0
13/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2046 On 05-February-26			Bond Future	128.2044	128.4779	128.2044	128.4779	0
13/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6554.3700	6827.9100	6.5544	6.8279	0
13/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2050 On 06-February-25			Bond Future	122.3443	122.3616	122.3443	122.3616	16,185
13/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6744.2600	6761.5900	6.7443	6.7616	0
13/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2050 On 08-May-25			Bond Future	124.8296	124.8588	124.8296	124.8588	0
13/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3669.5500	3698.8000	3.6696	3.6988	0
13/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2050 On 07-August-25			Bond Future	124.9561	124.9907	124.9561	124.9907	0
13/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	5066.0900	5100.6800	5.0661	5.1007	0
13/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2050 On 06-November-25			Bond Future	127.3972	127.4530	127.3972	127.4530	0
13/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2977.1900	3033.0200	2.9772	3.0330	0
13/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	2050 On 05-February-26			Bond Future	127.4257	127.5005	127.4257	127.5005	0
13/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4605.7400	4680.4600	4.6057	4.6805	0
13/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	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
13/12/2024	AL37 On 06-February-25			Index Future	1080.1820	1082.2710	1080.1820	1,082.2710	0
13/12/2024	AL37 On 08-May-25			Index Future	1101.8610	1104.0920	1101.8610	1,104.0920	0
13/12/2024	AL37 On 07-August-25			Index Future	1123.6280	1125.9470	1123.6280	1,125.9470	0
13/12/2024	AL37 On 06-November-25			Index Future	1145.3410	1147.8900	1145.3410	1,147.8900	0
13/12/2024	AL37 On 05-February-26			Index Future	1167.0670	1169.8280	1167.0670	1,169.8280	0
13/12/2024	AL7T On 06-February-25			Index Future	1303.0970	1304.3430	1303.0970	1,304.3430	0
13/12/2024	AL7T On 08-May-25			Index Future	1329.2490	1330.6410	1329.2490	1,330.6410	0
13/12/2024	AL7T On 07-August-25			Index Future	1355.5080	1356.9800	1355.5080	1,356.9800	0
13/12/2024	AL7T On 06-November-25			Index Future	1381.7020	1383.4260	1381.7020	1,383.4260	0
13/12/2024	AL7T On 05-February-26			Index Future	1407.9120	1409.8660	1407.9120	1,409.8660	0
13/12/2024	ALBI On 06-February-25			Index Future	1120.0840	1120.7720	1120.0840	1,120.7720	98
13/12/2024	ALBI On 08-May-25			Index Future	1142.5640	1143.3690	1142.5640	1,143.3690	0
13/12/2024	ALBI On 07-August-25			Index Future	1165.1340	1166.0020	1165.1340	1,166.0020	0
13/12/2024	ALBI On 06-November-25			Index Future	1187.6500	1188.7250	1187.6500	1,188.7250	0
13/12/2024	ALBI On 05-February-26			Index Future	1210.1790	1211.4440	1210.1790	1,211.4440	0
13/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	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
13/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	ES33 On 06-February-25			Bond Future	10.9162	10.9109	84.3391	84.3644	0
13/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10607.5400	10632.8000	10.6075	10.6328	0
13/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES33 On 08-May-25			Bond Future	11.0291	11.0220	82.2527	82.2861	0
13/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7480.7400	7514.0900	7.4807	7.5141	0
13/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES33 On 07-August-25			Bond Future	11.1533	11.1451	83.8959	83.9331	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10091.2800	10128.4700	10.0913	10.1285	0
13/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES33 On 06-November-25			Bond Future	11.2988	11.2872	81.7366	81.7882	0
13/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3086.4100	3137.9200	3.0864	3.1379	0
13/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES33 On 05-February-26			Bond Future	11.4659	11.4511	83.2995	83.3637	0
13/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	104.0000	168.2100	0.1040	0.1682	0
13/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES42 On 06-February-25			Bond Future	11.3663	11.3715	81.0655	81.0335	0
13/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12671.9800	12640.0600	12.6720	12.6401	0
13/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES42 On 08-May-25			Bond Future	11.4665	11.4706	78.4451	78.4199	0
13/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9814.2400	9789.0500	9.8142	9.7891	0
13/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES42 On 07-August-25			Bond Future	11.5719	11.5757	80.0114	79.9887	0
13/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11739.1900	11716.4900	11.7392	11.7165	0
13/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES42 On 06-November-25			Bond Future	11.6900	11.6917	77.3072	77.2972	0
13/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3973.2900	3963.3000	3.9733	3.9633	0
13/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	ES42 On 05-February-26			Bond Future	11.8184	11.8183	78.7828	78.7838	0
13/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	183.0700	184.0600	0.1831	0.1841	0
13/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	GOVI On 06-February-25			GOVI	1102.7960	1103.5280	1102.7960	1,103.5280	636
13/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1307960.0000	1315280.0000	130.7960	131.5280	0
13/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	GOVI On 08-May-25			GOVI	1124.9280	1125.7770	1124.9280	1,125.7770	0
13/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1029280.0000	1037770.0000	102.9280	103.7770	0
13/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	GOVI On 07-August-25			GOVI	1147.1500	1148.0620	1147.1500	1,148.0620	0
13/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1361500.0000	1370620.0000	136.1500	137.0620	0
13/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	GOVI On 06-November-25			GOVI	1169.3180	1170.4360	1169.3180	1,170.4360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	573180.0000	584360.0000	57.3180	58.4360	0
13/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	GOVI On 05-February-26			GOVI	1191.4990	1192.8050	1191.4990	1,192.8050	0
13/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	414990.0000	428050.0000	41.4990	42.8050	0
13/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/12/2024	IGOV On 06-February-25			Index Future	377.2880	377.4710	377.2880	377.4710	870
13/12/2024	IGOV On 08-May-25			Index Future	384.9520	385.1730	384.9520	385.1730	8
13/12/2024	IGOV On 07-August-25			Index Future	392.6460	392.8880	392.6460	392.8880	0
13/12/2024	IGOV On 06-November-25			Index Future	400.3220	400.6330	400.3220	400.6330	0
13/12/2024	IGOV On 05-February-26			Index Future	408.0030	408.3760	408.0030	408.3760	0
13/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
13/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
13/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R033 On 06-February-25			Bond Future	9.8441	9.7818	104.5167	104.8628	11,980
13/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3123.3600	3383.9500	3.1234	3.3840	0
13/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	477.2300	391.6800	0.4772	0.3917	0
13/12/2024	R033 On 08-May-25			Bond Future	9.9234	9.8563	101.5656	101.9282	0
13/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3423.8000	3613.1300	3.4238	3.6131	0
13/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1260.0900	1086.8400	1.2601	1.0868	0
13/12/2024	R033 On 07-August-25			Bond Future	10.0127	9.9417	103.5705	103.9442	0
13/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3613.4700	3832.1600	3.6135	3.8322	0
13/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1965.6000	1810.6300	1.9656	1.8106	0
13/12/2024	R033 On 06-November-25			Bond Future	10.1190	10.0412	100.5234	100.9212	0
13/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3810.6600	4060.2900	3.8107	4.0603	0
13/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2742.7500	2594.5600	2.7428	2.5946	0
13/12/2024	R033 On 05-February-26			Bond Future	10.2425	10.1577	102.4227	102.8425	0
13/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4272.5600	4520.1600	4.2726	4.5202	0
13/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3059.6700	2887.4100	3.0597	2.8874	0
13/12/2024	R035 On 06-February-25			Bond Future	10.2131	10.2127	95.7258	95.7279	86,932
13/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1017.4700	1024.2400	1.0175	1.0242	15,000
13/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1681.3100	1685.9200	1.6813	1.6859	0
13/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1487.1800	1494.5300	1.4872	1.4945	100
13/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1213.6200	1218.8100	1.2136	1.2188	0
13/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1758.2400	1765.7000	1.7582	1.7657	1,000
13/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1020.7900	1026.0900	1.0208	1.0261	0
13/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2998.1300	3005.0700	2.9981	3.0051	0
13/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	492.8500	497.6300	0.4929	0.4976	1,100
13/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5139.3700	5144.3500	5.1394	5.1444	0
13/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	149.7900	152.6100	0.1498	0.1526	7,500
13/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6148.2200	6152.4000	6.1482	6.1524	0
13/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	84.7000	86.7200	0.0847	0.0867	1,100
13/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11706.9100	11709.2000	11.7069	11.7092	0
13/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2.2600	2.3900	0.0023	0.0024	0
13/12/2024	R035 On 08-May-25			Bond Future	10.2925	10.2906	93.1367	93.1474	1,002
13/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2719.6500	2724.2100	2.7197	2.7242	150
13/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1880.2600	1874.0600	1.8803	1.8741	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4649.3700	4656.4400	4.6494	4.6564	0
13/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	986.1100	982.4200	0.9861	0.9824	150
13/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6868.2900	6876.7300	6.8683	6.8767	400
13/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	498.9900	496.6700	0.4990	0.4967	0
13/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7962.4600	7971.4300	7.9625	7.9714	0
13/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	358.9100	357.1200	0.3589	0.3571	150
13/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8331.0300	8339.9800	8.3310	8.3400	0
13/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	321.4900	319.6800	0.3215	0.3197	0
13/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12560.6500	12570.8000	12.5607	12.5708	0
13/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	69.9700	69.3600	0.0700	0.0694	400
13/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15475.8000	15486.3800	15.4758	15.4864	0
13/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	16.9200	16.7400	0.0169	0.0167	400
13/12/2024	R035 On 07-August-25			Bond Future	10.3816	10.3790	94.9757	94.9903	0
13/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11905.1800	11917.0000	11.9052	11.9170	0
13/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	301.2100	298.4500	0.3012	0.2985	0
13/12/2024	R035 On 06-November-25			Bond Future	10.4881	10.4826	92.3013	92.3314	0
13/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5874.0900	5917.2500	5.8741	5.9173	0
13/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2083.8100	2096.8300	2.0838	2.0968	0
13/12/2024	R035 On 05-February-26			Bond Future	10.6105	10.6023	94.0466	94.0905	0
13/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4564.7900	4509.8600	4.5648	4.5099	0
13/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3612.7500	3513.8400	3.6128	3.5138	0
13/12/2024	R038 On 06-February-25			Bond Future	10.7285	10.7283	104.9953	104.9965	8,112
13/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4002.5700	4010.1900	4.0026	4.0102	0
13/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	506.8300	513.2500	0.5068	0.5133	0
13/12/2024	R038 On 08-May-25			Bond Future	10.8225	10.8210	101.6121	101.6228	2,395
13/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4471.3100	4396.2500	4.4713	4.3963	0
13/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1656.7700	1570.9700	1.6568	1.5710	0
13/12/2024	R038 On 07-August-25			Bond Future	10.9246	10.9224	103.6178	103.6326	0
13/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4721.9500	4719.0200	4.7220	4.7190	0
13/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2624.8000	2607.0900	2.6248	2.6071	0
13/12/2024	R038 On 06-November-25			Bond Future	11.0400	11.0351	100.1297	100.1617	0
13/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4139.5500	4185.1200	4.1396	4.1851	1,770
13/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4537.1800	4550.8000	4.5372	4.5508	0
13/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5081.5800	5128.8300	5.0816	5.1288	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3771.3000	3786.6000	3.7713	3.7866	0
13/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9738.3700	9781.8700	9.7384	9.7819	0
13/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1715.6600	1727.2100	1.7157	1.7272	1,770
13/12/2024	R038 On 05-February-26			Bond Future	11.1683	11.1610	102.0209	102.0678	0
13/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5900.6900	5920.9700	5.9007	5.9210	0
13/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4165.0900	4138.4400	4.1651	4.1384	0
13/12/2024	R053 On 06-February-25			Bond Future	11.0131	11.0182	109.5327	109.4869	2,011
13/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15168.8600	15124.2800	15.1689	15.1243	0
13/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	16.5000	17.6700	0.0165	0.0177	0
13/12/2024	R053 On 08-May-25			Bond Future	11.0968	11.1010	105.8631	105.8263	0
13/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12842.9200	12807.3200	12.8429	12.8073	0
13/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	547.0100	548.2200	0.5470	0.5482	0
13/12/2024	R053 On 07-August-25			Bond Future	11.1864	11.1902	107.9526	107.9192	0
13/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15908.1900	15869.3900	15.9082	15.8694	0
13/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	789.6600	784.3200	0.7897	0.7843	0
13/12/2024	R053 On 06-November-25			Bond Future	11.2859	11.2878	104.1696	104.1531	0
13/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7813.6000	7763.0600	7.8136	7.7631	0
13/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3858.2600	3824.2200	3.8583	3.8242	0
13/12/2024	R053 On 05-February-26			Bond Future	11.3947	11.3949	106.1368	106.1349	0
13/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6604.9600	6561.7200	6.6050	6.5617	0
13/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5801.9200	5760.5500	5.8019	5.7606	0
13/12/2024	R186 On 06-February-25			Bond Future	8.1497	8.0633	105.4548	105.6051	178,649
13/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1527.5400	1674.6400	1.5275	1.6746	0
13/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	11.8300	8.6400	0.0118	0.0086	0
13/12/2024	R186 On 08-May-25			Bond Future	8.1565	8.0490	107.5715	107.7346	0
13/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	738.8000	851.6900	0.7388	0.8517	0
13/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	265.3700	215.1300	0.2654	0.2151	0
13/12/2024	R186 On 07-August-25			Bond Future	8.1877	8.0557	104.3860	104.5565	0
13/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1497.3100	1634.4700	1.4973	1.6345	1,983
13/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	178.5000	145.2100	0.1785	0.1452	0
13/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2011.3700	2159.3600	2.0114	2.1594	0
13/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	112.4900	90.0300	0.1125	0.0900	0
13/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2667.1000	2825.1900	2.6671	2.8252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	55.8700	43.5100	0.0559	0.0435	1,983
13/12/2024	R186 On 06-November-25			Bond Future	8.2727	8.0925	106.3996	106.5907	0
13/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	449.6900	513.0200	0.4497	0.5130	0
13/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	601.0000	473.2000	0.6010	0.4732	0
13/12/2024	R186 On 05-February-26			Bond Future	8.4637	8.2103	103.1046	103.3142	0
13/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	475.0200	580.4800	0.4750	0.5805	0
13/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	502.8400	398.6600	0.5028	0.3987	0
13/12/2024	R202 On 06-February-25			Bond Future	269.9113	270.3555	269.9113	270.3555	1,914
13/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3121.3200	3565.4800	3.1213	3.5655	0
13/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R202 On 08-May-25			Bond Future	275.3946	275.8729	275.3946	275.8729	269
13/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3084.6000	3562.8700	3.0846	3.5629	0
13/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R202 On 07-August-25			Bond Future	275.6627	276.1610	275.6627	276.1610	0
13/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4062.6900	4561.0000	4.0627	4.5610	0
13/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R202 On 06-November-25			Bond Future	281.0490	281.6024	281.0490	281.6024	0
13/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5408.9500	5962.4400	5.4090	5.9624	0
13/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R202 On 05-February-26			Bond Future	281.0983	281.7019	281.0983	281.7019	0
13/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3278.2900	3881.8600	3.2783	3.8819	0
13/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R209 On 06-February-25			Bond Future	10.4353	10.4299	75.1038	75.1320	12,993
13/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9600.4400	9628.7400	9.6004	9.6287	0
13/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	4.5900	4.6500	0.0046	0.0047	0
13/12/2024	R209 On 08-May-25			Bond Future	10.5150	10.5081	73.4564	73.4920	6,367
13/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7019.0300	7047.1200	7.0190	7.0471	0
13/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	342.4800	334.8900	0.3425	0.3349	0
13/12/2024	R209 On 07-August-25			Bond Future	10.6022	10.5945	74.9066	74.9458	0
13/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9989.0000	10009.4800	9.9890	10.0095	0
13/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	360.7100	341.9300	0.3607	0.3419	0
13/12/2024	R209 On 06-November-25			Bond Future	10.7016	10.6912	73.1987	73.2510	0
13/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4902.1200	4946.1200	4.9021	4.9461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2132.6100	2124.3900	2.1326	2.1244	0
13/12/2024	R209 On 05-February-26			Bond Future	10.8130	10.8000	74.5826	74.6463	0
13/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4046.0000	4068.7400	4.0460	4.0687	0
13/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3475.2600	3434.3200	3.4753	3.4343	0
13/12/2024	R210 On 06-February-25			Bond Future	244.6520	244.8013	244.6520	244.8013	991
13/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5042.0000	5191.3400	5.0420	5.1913	0
13/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R210 On 08-May-25			Bond Future	246.2663	246.4412	246.2663	246.4412	300
13/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1763.6600	1588.7600	1.7637	1.5888	0
13/12/2024	R210 On 07-August-25			Bond Future	251.1884	251.3766	251.1884	251.3766	0
13/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2748.4300	2936.6400	2.7484	2.9366	0
13/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R210 On 06-November-25			Bond Future	252.6769	252.9098	252.6769	252.9098	0
13/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	536.8900	769.7500	0.5369	0.7698	0
13/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R210 On 05-February-26			Bond Future	257.5201	257.7935	257.5201	257.7935	0
13/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4420.1300	4693.4800	4.4201	4.6935	0
13/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2024	R213 On 06-February-25			Bond Future	9.3269	9.2898	92.5922	92.7498	99,784
13/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8103.9200	8258.9300	8.1039	8.2589	0
13/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8.3500	5.7100	0.0084	0.0057	0
13/12/2024	R213 On 08-May-25			Bond Future	9.3882	9.3470	90.8931	91.0622	0
13/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4828.8600	4943.4800	4.8289	4.9435	0
13/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	325.5300	271.0100	0.3255	0.2710	0
13/12/2024	R213 On 07-August-25			Bond Future	9.4613	9.4170	92.6881	92.8641	0
13/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8410.9800	8574.7100	8.4110	8.5747	0
13/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	189.9900	177.6800	0.1900	0.1777	0
13/12/2024	R213 On 06-November-25			Bond Future	9.5586	9.5078	90.9223	91.1167	0
13/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3446.6500	3580.8500	3.4467	3.5809	0
13/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1594.0000	1533.7600	1.5940	1.5338	0
13/12/2024	R213 On 05-February-26			Bond Future	9.6781	9.6205	92.6427	92.8538	0
13/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2961.1300	3091.9300	2.9611	3.0919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2188.6700	2108.2900	2.1887	2.1083	0
13/12/2024	R214 On 06-February-25			Bond Future	10.7968	10.8018	70.5028	70.4744	18,356
13/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5223.7700	5199.6800	5.2238	5.1997	521
13/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	128.5700	132.8000	0.1286	0.1328	0
13/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7570.8700	7543.9900	7.5709	7.5440	521
13/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	31.1200	32.5600	0.0311	0.0326	0
13/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9670.2100	9642.3800	9.6702	9.6424	0
13/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	8.0800	8.5700	0.0081	0.0086	0
13/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13573.6000	13545.3000	13.5736	13.5453	0
13/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.1500	0.1700	0.0002	0.0002	521
13/12/2024	R214 On 08-May-25			Bond Future	10.8736	10.8777	68.6144	68.5918	3,232
13/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8087.9500	8063.9700	8.0880	8.0640	0
13/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	287.8400	286.5300	0.2878	0.2865	0
13/12/2024	R214 On 07-August-25			Bond Future	10.9574	10.9611	69.9693	69.9489	0
13/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10312.4100	10285.3900	10.3124	10.2854	0
13/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	430.1500	423.5700	0.4302	0.4236	0
13/12/2024	R214 On 06-November-25			Bond Future	11.0535	11.0552	68.0185	68.0089	0
13/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5389.0900	5394.4200	5.3891	5.3944	0
13/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2302.9400	2317.8600	2.3029	2.3179	0
13/12/2024	R214 On 05-February-26			Bond Future	11.1607	11.1607	69.3046	69.3046	0
13/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4298.0600	4282.2500	4.2981	4.2823	0
13/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3768.5400	3752.7300	3.7685	3.7527	0
13/12/2024	R248 On 06-February-25			Bond Future	11.0094	11.0094	85.1673	85.1675	272,105
13/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	154.0800	156.3400	0.1541	0.1563	660
13/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5379.5600	5381.6800	5.3796	5.3817	0
13/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1596.5900	1603.4100	1.5966	1.6034	660
13/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1662.5300	1669.2100	1.6625	1.6692	0
13/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4924.5800	4929.3400	4.9246	4.9293	0
13/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	331.5700	336.1900	0.3316	0.3362	660
13/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10573.0500	10573.9500	10.5731	10.5740	0
13/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	22.0900	22.8500	0.0221	0.0229	0
13/12/2024	R248 On 08-May-25			Bond Future	11.0904	11.0893	82.4298	82.4375	30,311
13/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9802.3700	9806.2500	9.8024	9.8063	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	429.1100	425.2600	0.4291	0.4253	0
13/12/2024	R248 On 07-August-25			Bond Future	11.1784	11.1768	84.0573	84.0684	0
13/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12592.3000	12594.1600	12.5923	12.5942	0
13/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	569.0000	559.7700	0.5690	0.5598	0
13/12/2024	R248 On 06-November-25			Bond Future	11.2782	11.2745	81.2354	81.2602	0
13/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6078.7300	6089.2900	6.0787	6.0893	0
13/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3085.5400	3071.3200	3.0855	3.0713	0
13/12/2024	R248 On 05-February-26			Bond Future	11.3892	11.3836	82.7708	82.8077	0
13/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5151.4300	5146.4000	5.1514	5.1464	0
13/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4688.1100	4646.2200	4.6881	4.6462	0
13/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0