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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
18/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	2029 On 06-February-25			Bond Future	134.8028	134.9108	134.8028	134.9108	8,604
18/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2402.7500	2510.8100	2.4028	2.5108	0
18/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2029 On 08-May-25			Bond Future	136.1341	136.2432	136.1341	136.2432	728
18/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1715.8900	1606.8400	1.7159	1.6068	0
18/12/2024	2029 On 07-August-25			Bond Future	138.8572	138.9669	138.8572	138.9669	0
18/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1447.2100	1556.8800	1.4472	1.5569	0
18/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2029 On 06-November-25			Bond Future	140.1375	140.2476	140.1375	140.2476	0
18/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	347.4900	457.6400	0.3475	0.4576	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2029 On 05-February-26			Bond Future	142.8266	142.9372	142.8266	142.9372	0
18/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2716.6400	2827.1800	2.7166	2.8272	0
18/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2030 On 06-February-25			Bond Future	9.0420	8.9867	96.1398	96.3521	161,304
18/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	282.5700	344.6900	0.2826	0.3447	800
18/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1682.7000	1532.4700	1.6827	1.5325	0
18/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1102.7300	1243.2600	1.1027	1.2433	800
18/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	575.4600	503.6400	0.5755	0.5036	0
18/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2577.3800	2769.5800	2.5774	2.7696	0
18/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	132.3600	112.2100	0.1324	0.1122	800
18/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6037.4200	6249.1500	6.0374	6.2492	0
18/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3.6900	3.0700	0.0037	0.0031	0
18/12/2024	2030 On 08-May-25			Bond Future	9.1048	9.0461	98.0701	98.2859	0
18/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	648.6800	724.1500	0.6487	0.7242	800
18/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2224.2800	2083.9900	2.2243	2.0840	0
18/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1034.9400	1136.6500	1.0349	1.1367	1,320
18/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1605.3500	1491.3000	1.6054	1.4913	0
18/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1464.3800	1588.2700	1.4644	1.5883	800
18/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1188.5600	1096.6900	1.1886	1.0967	0
18/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2071.9200	2219.2900	2.0719	2.2193	680
18/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	814.3000	745.9100	0.8143	0.7459	0
18/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3370.1700	3548.8200	3.3702	3.5488	0
18/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	397.5800	360.4700	0.3976	0.3605	0
18/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3546.2800	3727.8800	3.5463	3.7279	0
18/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	362.0200	327.8600	0.3620	0.3279	800
18/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4522.0900	4716.2400	4.5221	4.7162	1,640
18/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	218.9100	197.3000	0.2189	0.1973	0
18/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5728.8800	5932.4700	5.7289	5.9325	2,280
18/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	118.5200	106.3500	0.1185	0.1064	0
18/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9501.5600	9716.2500	9.5016	9.7163	0
18/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	8.6500	7.5800	0.0087	0.0076	1,640
18/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10838.6600	11054.0800	10.8387	11.0541	0
18/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.6000	2.2600	0.0026	0.0023	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	2030 On 07-August-25			Bond Future	9.1833	9.1209	95.9980	96.2169	0
18/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4858.5400	5044.3000	4.8585	5.0443	1,054
18/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	444.8700	411.7000	0.4449	0.4117	0
18/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6686.3000	6887.8800	6.6863	6.8879	0
18/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	218.9200	201.5700	0.2189	0.2016	0
18/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9684.3600	9899.2800	9.6844	9.8993	0
18/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	42.1500	38.1400	0.0422	0.0381	1,054
18/12/2024	2030 On 06-November-25			Bond Future	9.2737	9.2073	97.8506	98.0725	0
18/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2470.3500	2604.0000	2.4704	2.6040	0
18/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1586.8300	1498.5700	1.5868	1.4986	0
18/12/2024	2030 On 05-February-26			Bond Future	9.3897	9.3187	95.6955	95.9204	0
18/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2254.3500	2379.0900	2.2544	2.3791	0
18/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1937.7400	1837.5800	1.9377	1.8376	0
18/12/2024	2032 On 06-February-25			Bond Future	9.6992	9.6348	95.6805	95.9919	121,706
18/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	488.5500	599.3000	0.4886	0.5993	800
18/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1848.4200	1647.7200	1.8484	1.6477	0
18/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1753.8200	1972.3100	1.7538	1.9723	800
18/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	696.0000	603.0400	0.6960	0.6030	0
18/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4409.8200	4699.8800	4.4098	4.6999	0
18/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	143.6900	122.3000	0.1437	0.1223	800
18/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9139.6800	9450.0700	9.1397	9.4501	0
18/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7.0200	5.9600	0.0070	0.0060	0
18/12/2024	2032 On 08-May-25			Bond Future	9.7754	9.7080	93.4376	93.7545	37,405
18/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1032.3700	1156.3200	1.0324	1.1563	800
18/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2718.3400	2525.4200	2.7183	2.5254	0
18/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2173.9800	2364.7200	2.1740	2.3647	800
18/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1499.0000	1372.8700	1.4990	1.3729	0
18/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5521.1500	5798.2900	5.5212	5.7983	0
18/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	388.3400	348.6100	0.3883	0.3486	0
18/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5750.1100	6030.2700	5.7501	6.0303	0
18/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	356.0500	319.3400	0.3561	0.3193	800
18/12/2024	2032 On 07-August-25			Bond Future	9.8626	9.7920	95.2836	95.6057	0
18/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9390.9800	9691.8300	9.3910	9.6918	0
18/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	238.6900	217.4400	0.2387	0.2174	0

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18/12/2024	2032 On 06-November-25			Bond Future	9.9678	9.8938	92.9615	93.2886	0
18/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3950.9900	4161.7300	3.9510	4.1617	0
18/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1985.4300	1869.0700	1.9854	1.8691	0
18/12/2024	2032 On 05-February-26			Bond Future	10.0918	10.0140	94.7202	95.0524	0
18/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3229.0300	3412.0100	3.2290	3.4120	0
18/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2939.2700	2790.0900	2.9393	2.7901	0
18/12/2024	2033 On 06-February-25			Bond Future	128.8813	129.0932	128.8813	129.0932	6,288
18/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3941.2500	4153.1900	3.9413	4.1532	0
18/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2033 On 08-May-25			Bond Future	129.9931	130.2081	129.9931	130.2081	5,288
18/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	626.9500	411.8600	0.6270	0.4119	0
18/12/2024	2033 On 07-August-25			Bond Future	132.5934	132.8114	132.5934	132.8114	0
18/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	3943.4000	4161.3900	3.9434	4.1614	0
18/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2033 On 06-November-25			Bond Future	133.6513	133.8719	133.6513	133.8719	0
18/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	511.3100	731.9000	0.5113	0.7319	0
18/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2033 On 05-February-26			Bond Future	136.2161	136.4394	136.2161	136.4394	0
18/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3336.0900	3559.3500	3.3361	3.5594	0
18/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2037 On 06-February-25			Bond Future	10.7737	10.6950	85.1576	85.6259	162,738
18/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10701.1500	11168.4800	10.7012	11.1685	0
18/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4.2200	3.2500	0.0042	0.0033	0
18/12/2024	2037 On 08-May-25			Bond Future	10.8707	10.7890	86.8674	87.3443	3,975
18/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7910.5200	8339.8700	7.9105	8.3399	0
18/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	394.9100	347.3500	0.3949	0.3474	0
18/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9287.8200	9732.1100	9.2878	9.7321	15,000
18/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	263.7200	231.1000	0.2637	0.2311	0
18/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12685.8500	13152.8200	12.6859	13.1528	7,500
18/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	71.0900	61.1500	0.0711	0.0612	0
18/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12909.6000	13377.4400	12.9096	13.3774	7,500
18/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	64.2800	55.2100	0.0643	0.0552	0

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18/12/2024	2037 On 07-August-25			Bond Future	10.9784	10.8936	84.3230	84.8084	15
18/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1408.2500	1574.3600	1.4083	1.5744	2,541
18/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5161.3000	4842.0200	5.1613	4.8420	0
18/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1865.0700	2063.8900	1.8651	2.0639	2,341
18/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4358.2800	4071.7100	4.3583	4.0717	0
18/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2085.7800	2298.6800	2.0858	2.2987	200
18/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4046.7200	3774.2300	4.0467	3.7742	0
18/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3323.8000	3601.0000	3.3238	3.6010	0
18/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2803.4200	2595.2300	2.8034	2.5952	2,541
18/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4523.2100	4846.0900	4.5232	4.8461	0
18/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2056.2600	1893.7500	2.0563	1.8938	2,541
18/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6044.9800	6410.7300	6.0450	6.4107	0
18/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1430.3700	1310.7300	1.4304	1.3107	2,541
18/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7463.6700	7858.9600	7.4637	7.8590	0
18/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	1034.6400	944.5400	1.0346	0.9445	2,541
18/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10987.8900	11431.2100	10.9879	11.4312	0
18/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	437.4500	395.3800	0.4375	0.3954	0
18/12/2024	2037 On 06-November-25			Bond Future	11.0907	11.0028	85.9496	86.4432	0
18/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5458.4300	5785.7200	5.4584	5.7857	0
18/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2515.5800	2349.1800	2.5156	2.3492	0
18/12/2024	2037 On 05-February-26			Bond Future	11.2175	11.1263	83.3176	83.8195	0
18/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4218.0300	4489.9000	4.2180	4.4899	0
18/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4314.1600	4084.0400	4.3142	4.0840	0
18/12/2024	2038 On 06-February-25			Bond Future	139.7171	139.4402	139.7171	139.4402	2,622
18/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4487.0900	4210.2400	4.4871	4.2102	0
18/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2038 On 08-May-25			Bond Future	142.5569	142.2731	142.5569	142.2731	480
18/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2876.9100	2593.0600	2.8769	2.5931	0
18/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2038 On 07-August-25			Bond Future	143.2821	142.9910	143.2821	142.9910	0
18/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3722.1400	3430.9900	3.7221	3.4310	0
18/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2038 On 06-November-25			Bond Future	146.0837	145.7851	146.0837	145.7851	0
18/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2203.6900	1905.0800	2.2037	1.9051	0

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18/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2038 On 05-February-26			Bond Future	146.7209	146.4148	146.7209	146.4148	0
18/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3520.9300	3214.7800	3.5209	3.2148	0
18/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2040 On 06-February-25			Bond Future	11.0960	11.0021	85.1282	85.7315	66,623
18/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1151.9400	1452.0900	1.1519	1.4521	780
18/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1768.5500	1465.4000	1.7686	1.4654	0
18/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4077.8100	4602.4500	4.0778	4.6025	0
18/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	345.7400	267.0800	0.3457	0.2671	780
18/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6722.2000	7303.7900	6.7222	7.3038	0
18/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	85.8900	64.1800	0.0859	0.0642	780
18/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10711.6000	11312.5200	10.7116	11.3125	0
18/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	8.7800	6.4000	0.0088	0.0064	0
18/12/2024	2040 On 08-May-25			Bond Future	11.1961	11.0989	86.8374	87.4520	3,900
18/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8762.7000	9317.4000	8.7627	9.3174	0
18/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	424.8600	364.9400	0.4249	0.3649	0
18/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9342.0500	9904.7700	9.3421	9.9048	15,000
18/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	363.9300	312.0300	0.3639	0.3120	0
18/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12577.1300	13172.2000	12.5771	13.1722	7,500
18/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	123.1400	103.5900	0.1231	0.1036	0
18/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12905.7100	13502.9400	12.9057	13.5029	7,500
18/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	108.0800	90.6900	0.1081	0.0907	0
18/12/2024	2040 On 07-August-25			Bond Future	11.3065	11.2057	84.0416	84.6675	16
18/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11546.8300	12113.7300	11.5468	12.1137	0
18/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	527.4500	468.4800	0.5275	0.4685	0
18/12/2024	2040 On 06-November-25			Bond Future	11.4205	11.3161	85.6625	86.2993	0
18/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5521.4200	5928.4400	5.5214	5.9284	0
18/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	3032.4900	2802.6700	3.0325	2.8027	0
18/12/2024	2040 On 05-February-26			Bond Future	11.5480	11.4398	82.7742	83.4220	0
18/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4431.8200	4778.7600	4.4318	4.7788	0
18/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4777.9700	4477.1200	4.7780	4.4771	0
18/12/2024	2044 On 06-February-25			Bond Future	11.2295	11.1253	80.9584	81.6466	71,263
18/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	251.5400	375.0400	0.2515	0.3750	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4204.4300	3639.6700	4.2044	3.6397	0
18/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1267.9700	1620.6500	1.2680	1.6207	8,825
18/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1792.3000	1456.7200	1.7923	1.4567	0
18/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2593.4900	3095.2700	2.5935	3.0953	0
18/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	848.2400	661.7600	0.8482	0.6618	8,825
18/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5060.0600	5685.4700	5.0601	5.6855	422
18/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	246.0900	183.2400	0.2461	0.1832	0
18/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7754.3300	8425.3000	7.7543	8.4253	422
18/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	61.9600	44.6700	0.0620	0.0447	0
18/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10512.7900	11197.0800	10.5128	11.1971	0
18/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	13.5400	9.5700	0.0135	0.0096	0
18/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14146.6700	14834.7200	14.1467	14.8347	0
18/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.6300	0.4200	0.0006	0.0004	422
18/12/2024	2044 On 08-May-25		Call	Bond Future	5.3000	8.2300	0.0053	0.0082	0
18/12/2024	2044 On 08-May-25			Bond Future	11.3261	11.2184	82.5838	83.2851	7,734
18/12/2024	2044 On 08-May-25		Put	Bond Future	17421.4700	16723.1200	17.4215	16.7231	0
18/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1366.5300	1632.6500	1.3665	1.6327	2,490
18/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4063.6400	3628.4800	4.0636	3.6285	0
18/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3799.3900	4268.1000	3.7994	4.2681	0
18/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1747.1600	1514.5900	1.7472	1.5146	2,490
18/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7172.5500	7770.4800	7.1726	7.7705	0
18/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	682.7400	579.3900	0.6827	0.5794	2,490
18/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8712.5600	9342.6400	8.7126	9.3426	0
18/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	453.5500	382.3500	0.4536	0.3824	0
18/12/2024	2044 On 07-August-25			Bond Future	11.4319	11.3204	79.8294	80.5436	0
18/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11405.9800	12046.0700	11.4060	12.0461	0
18/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	614.6100	540.4300	0.6146	0.5404	0
18/12/2024	2044 On 06-November-25			Bond Future	11.5406	11.4253	81.3689	82.0958	0
18/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5447.5800	5901.0600	5.4476	5.9011	0
18/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3367.4500	3093.9800	3.3675	3.0940	0
18/12/2024	2044 On 05-February-26			Bond Future	11.6615	11.5421	78.5246	79.2642	0
18/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4496.9000	4888.7900	4.4969	4.8888	0
18/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	5125.0300	4777.2500	5.1250	4.7773	0
18/12/2024	2046 On 06-February-25			Bond Future	122.2735	121.9306	122.2735	121.9306	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
18/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8263.4900	7920.5900	8.2635	7.9206	0
18/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2046 On 08-May-25			Bond Future	122.5453	122.1943	122.5453	122.1943	0
18/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	575.2500	224.2500	0.5753	0.2243	0
18/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2046 On 07-August-25			Bond Future	124.9962	124.6367	124.9962	124.6367	0
18/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6306.1800	5946.7000	6.3062	5.9467	0
18/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2046 On 06-November-25			Bond Future	125.1843	124.8162	125.1843	124.8162	0
18/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	225.7000	593.8000	0.2257	0.5938	0
18/12/2024	2046 On 05-February-26			Bond Future	127.5849	127.2083	127.5849	127.2083	0
18/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5934.9000	5558.2800	5.9349	5.5583	0
18/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2050 On 06-February-25			Bond Future	121.6914	123.8510	121.6914	123.8510	16,185
18/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6091.3900	8251.0200	6.0914	8.2510	0
18/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2050 On 08-May-25			Bond Future	124.1650	126.3674	124.1650	126.3674	0
18/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3004.9800	5207.4400	3.0050	5.2074	0
18/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2050 On 07-August-25			Bond Future	124.2802	126.5251	124.2802	126.5251	0
18/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4390.1900	6635.0900	4.3902	6.6351	0
18/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2050 On 06-November-25			Bond Future	126.7102	128.9976	126.7102	128.9976	0
18/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2290.2400	4577.6400	2.2902	4.5776	0
18/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	2050 On 05-February-26			Bond Future	126.7278	129.0576	126.7278	129.0576	0
18/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3907.8100	6237.6000	3.9078	6.2376	0
18/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	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
18/12/2024	AL37 On 06-February-25			Index Future	1075.2820	1077.8570	1075.2820	1,077.8570	0
18/12/2024	AL37 On 08-May-25			Index Future	1096.8770	1099.5010	1096.8770	1,099.5010	0
18/12/2024	AL37 On 07-August-25			Index Future	1118.5650	1121.2370	1118.5650	1,121.2370	0
18/12/2024	AL37 On 06-November-25			Index Future	1140.2030	1142.9220	1140.2030	1,142.9220	0
18/12/2024	AL37 On 05-February-26			Index Future	1161.8530	1164.6200	1161.8530	1,164.6200	0
18/12/2024	AL7T On 06-February-25			Index Future	1293.6810	1299.1110	1293.6810	1,299.1110	0
18/12/2024	AL7T On 08-May-25			Index Future	1319.6630	1325.1980	1319.6630	1,325.1980	0
18/12/2024	AL7T On 07-August-25			Index Future	1345.7560	1351.3960	1345.7560	1,351.3960	0
18/12/2024	AL7T On 06-November-25			Index Future	1371.7880	1377.5320	1371.7880	1,377.5320	0
18/12/2024	AL7T On 05-February-26			Index Future	1397.8360	1403.6840	1397.8360	1,403.6840	0
18/12/2024	ALBI On 06-February-25			Index Future	1111.0450	1116.5730	1111.0450	1,116.5730	98
18/12/2024	ALBI On 08-May-25			Index Future	1133.3590	1138.9950	1133.3590	1,138.9950	0
18/12/2024	ALBI On 07-August-25			Index Future	1155.7690	1161.5120	1155.7690	1,161.5120	0
18/12/2024	ALBI On 06-November-25			Index Future	1178.1260	1183.9750	1178.1260	1,183.9750	0
18/12/2024	ALBI On 05-February-26			Index Future	1200.4960	1206.4530	1200.4960	1,206.4530	0
18/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	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
18/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	ES33 On 06-February-25			Bond Future	11.0494	10.9713	83.7037	84.0753	0
18/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9972.0700	10343.7300	9.9721	10.3437	0
18/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES33 On 08-May-25			Bond Future	11.1681	11.0867	81.6053	81.9838	0
18/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6833.3400	7211.8200	6.8333	7.2118	0
18/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES33 On 07-August-25			Bond Future	11.2983	11.2134	83.2368	83.6220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9432.2200	9817.3500	9.4322	9.8174	0
18/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES33 On 06-November-25			Bond Future	11.4503	11.3616	81.0661	81.4577	0
18/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2415.8500	2807.4600	2.4159	2.8075	0
18/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES33 On 05-February-26			Bond Future	11.6245	11.5317	82.6175	83.0155	0
18/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	578.0000	179.9300	0.5780	0.1799	0
18/12/2024	ES42 On 06-February-25			Bond Future	11.5303	11.4316	80.0570	80.6616	0
18/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11663.4900	12268.0800	11.6635	12.2681	0
18/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES42 On 08-May-25			Bond Future	11.6363	11.5341	77.4172	78.0332	0
18/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8786.2600	9402.3500	8.7863	9.4024	0
18/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES42 On 07-August-25			Bond Future	11.7477	11.6419	78.9640	79.5916	0
18/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10691.8500	11319.4000	10.6919	11.3194	0
18/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES42 On 06-November-25			Bond Future	11.8723	11.7626	76.2407	76.8795	0
18/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2906.7900	3545.6100	2.9068	3.5456	0
18/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES42 On 05-February-26			Bond Future	12.0074	11.8937	77.6972	78.3473	0
18/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	902.5100	252.4500	0.9025	0.2525	0
18/12/2024	GOVI On 06-February-25			GOVI	1094.0460	1099.3910	1094.0460	1,099.3910	636
18/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1220460.0000	1273910.0000	122.0460	127.3910	0
18/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	GOVI On 08-May-25			GOVI	1116.0180	1121.4680	1116.0180	1,121.4680	0
18/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	940180.0000	994680.0000	94.0180	99.4680	0
18/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	GOVI On 07-August-25			GOVI	1138.0850	1143.6380	1138.0850	1,143.6380	0
18/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1270850.0000	1326380.0000	127.0850	132.6380	0
18/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	GOVI On 06-November-25			GOVI	1160.1000	1165.7560	1160.1000	1,165.7560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	481000.0000	537560.0000	48.1000	53.7560	0
18/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	GOVI On 05-February-26			GOVI	1182.1280	1187.8880	1182.1280	1,187.8880	0
18/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	321280.0000	378880.0000	32.1280	37.8880	0
18/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/12/2024	IGOV On 06-February-25			Index Future	376.0360	375.7450	376.0360	375.7450	870
18/12/2024	IGOV On 08-May-25			Index Future	383.6800	383.3820	383.6800	383.3820	8
18/12/2024	IGOV On 07-August-25			Index Future	391.3560	391.0510	391.3560	391.0510	0
18/12/2024	IGOV On 06-November-25			Index Future	399.0150	398.7020	399.0150	398.7020	0
18/12/2024	IGOV On 05-February-26			Index Future	406.6780	406.3570	406.6780	406.3570	0
18/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
18/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
18/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
18/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/12/2024	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
18/12/2024	R033 On 06-February-25			Bond Future	9.9587	9.8946	103.8843	104.2373	11,996
18/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2594.2200	2867.9400	2.5942	2.8679	0
18/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	580.4500	501.2200	0.5805	0.5012	0
18/12/2024	R033 On 08-May-25			Bond Future	10.0431	9.9762	100.9218	101.2809	0
18/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2974.1100	3209.1900	2.9741	3.2092	0
18/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1454.2100	1330.1900	1.4542	1.3302	0
18/12/2024	R033 On 07-August-25			Bond Future	10.1380	10.0680	102.9155	103.2806	0
18/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3198.6800	3416.9300	3.1987	3.4169	0
18/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2205.8200	2058.9900	2.2058	2.0590	0
18/12/2024	R033 On 06-November-25			Bond Future	10.2502	10.1770	99.8574	100.2282	0
18/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3418.2200	3625.3100	3.4182	3.6253	0
18/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3016.3100	2852.5500	3.0163	2.8526	0
18/12/2024	R033 On 05-February-26			Bond Future	10.3801	10.3034	101.7457	102.1224	0
18/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3874.5900	4085.8900	3.8746	4.0859	0
18/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3338.6200	3173.3100	3.3386	3.1733	0
18/12/2024	R035 On 06-February-25			Bond Future	10.3475	10.2736	94.9449	95.3730	87,058
18/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	663.8600	827.4500	0.6639	0.8275	15,000
18/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2108.5400	1844.0500	2.1085	1.8441	0
18/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1040.4500	1254.5100	1.0405	1.2545	100
18/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1547.7300	1333.7100	1.5477	1.3337	0
18/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1267.7200	1506.4100	1.2677	1.5064	1,000
18/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1311.1100	1121.7200	1.3111	1.1217	0
18/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2369.1100	2690.1500	2.3691	2.6902	0
18/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	644.6700	537.6300	0.6447	0.5376	1,100
18/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4404.3600	4795.3600	4.4044	4.7954	0
18/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	195.6200	158.5400	0.1956	0.1585	7,500
18/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5392.1200	5798.6400	5.3921	5.7986	0
18/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	109.4400	87.8800	0.1094	0.0879	1,100
18/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10926.3500	11353.8700	10.9264	11.3539	0
18/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2.5400	1.9800	0.0025	0.0020	0
18/12/2024	R035 On 08-May-25			Bond Future	10.4322	10.3555	92.3413	92.7772	1,004
18/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2248.5900	2487.7700	2.2486	2.4878	150
18/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2204.5700	2007.8800	2.2046	2.0079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4041.0600	4358.4600	4.0411	4.3585	0
18/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1173.1700	1054.7000	1.1732	1.0547	150
18/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6172.0100	6542.1100	6.1720	6.5421	400
18/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	598.0800	532.3100	0.5981	0.5323	0
18/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7238.9700	7626.0000	7.2390	7.6260	0
18/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	430.7900	381.9500	0.4308	0.3820	150
18/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7600.1100	7991.8400	7.6001	7.9918	0
18/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	385.9400	341.8000	0.3859	0.3418	0
18/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11779.9200	12204.7300	11.7799	12.2047	0
18/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	84.6100	73.5500	0.0846	0.0736	400
18/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14684.1400	15116.9900	14.6841	15.1170	0
18/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	20.6300	17.6100	0.0206	0.0176	400
18/12/2024	R035 On 07-August-25			Bond Future	10.5270	10.4472	94.1660	94.6094	0
18/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11145.9500	11556.0000	11.1460	11.5560	0
18/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	351.6800	318.3200	0.3517	0.3183	0
18/12/2024	R035 On 06-November-25			Bond Future	10.6394	10.5564	91.4775	91.9283	0
18/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5302.0800	5602.9400	5.3021	5.6029	0
18/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2335.5500	2185.6200	2.3356	2.1856	0
18/12/2024	R035 On 05-February-26			Bond Future	10.7683	10.6818	93.2087	93.6669	0
18/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4086.0200	4336.0600	4.0860	4.3361	0
18/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3971.8300	3763.6700	3.9718	3.7637	0
18/12/2024	R038 On 06-February-25			Bond Future	10.8674	10.7888	104.0278	104.5735	8,743
18/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3196.7400	3623.3700	3.1967	3.6234	0
18/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	668.5400	549.4600	0.6685	0.5495	0
18/12/2024	R038 On 08-May-25			Bond Future	10.9668	10.8852	100.6263	101.1821	2,395
18/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3792.0400	4152.4700	3.7920	4.1525	0
18/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1963.2600	1767.9000	1.9633	1.7679	0
18/12/2024	R038 On 07-August-25			Bond Future	11.0743	10.9897	102.6140	103.1796	0
18/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4094.4900	4429.3500	4.0945	4.4294	0
18/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	3001.1100	2770.3500	3.0011	2.7704	0
18/12/2024	R038 On 06-November-25			Bond Future	11.1956	11.1076	99.1083	99.6836	0
18/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3608.2000	3890.6400	3.6082	3.8906	1,770
18/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	5027.2300	4734.4100	5.0272	4.7344	0
18/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4485.4600	4804.4800	4.4855	4.8045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4196.5800	3940.3400	4.1966	3.9403	0
18/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8933.3900	9373.3600	8.9334	9.3734	0
18/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1932.0800	1796.7900	1.9321	1.7968	1,770
18/12/2024	R038 On 05-February-26			Bond Future	11.3301	11.2387	100.9818	101.5667	0
18/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5285.8500	5617.0400	5.2859	5.6170	0
18/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4589.3200	4335.6600	4.5893	4.3357	0
18/12/2024	R053 On 06-February-25			Bond Future	11.1777	11.0734	108.0630	108.9897	2,011
18/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13704.5200	14624.8700	13.7045	14.6249	0
18/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	21.7900	15.4200	0.0218	0.0154	0
18/12/2024	R053 On 08-May-25			Bond Future	11.2670	11.1592	104.3653	105.3096	0
18/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11480.2300	12320.9500	11.4802	12.3210	0
18/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	682.1200	578.5300	0.6821	0.5785	0
18/12/2024	R053 On 07-August-25			Bond Future	11.3624	11.2509	106.4267	107.3886	0
18/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14535.5700	15385.2100	14.5356	15.3852	0
18/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	942.9300	830.7100	0.9429	0.8307	0
18/12/2024	R053 On 06-November-25			Bond Future	11.4681	11.3527	102.6162	103.5951	0
18/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6814.5800	7418.9300	6.8146	7.4189	0
18/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4412.7100	4038.0900	4.4127	4.0381	0
18/12/2024	R053 On 05-February-26			Bond Future	11.5836	11.4640	104.5556	105.5519	0
18/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5730.9000	6258.2100	5.7309	6.2582	0
18/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6509.0800	6040.1100	6.5091	6.0401	0
18/12/2024	R186 On 06-February-25			Bond Future	8.2467	8.1822	105.2862	105.3982	179,104
18/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1362.3300	1470.5300	1.3623	1.4705	0
18/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	15.2100	11.3900	0.0152	0.0114	0
18/12/2024	R186 On 08-May-25			Bond Future	8.2694	8.1944	107.4008	107.5141	0
18/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	623.0500	695.4600	0.6231	0.6955	0
18/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	320.3600	279.4100	0.3204	0.2794	0
18/12/2024	R186 On 07-August-25			Bond Future	8.3218	8.2328	104.2135	104.3279	0
18/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1356.8000	1447.2200	1.3568	1.4472	1,983
18/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	210.5600	186.5400	0.2106	0.1865	0
18/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1858.8900	1957.8300	1.8589	1.9578	0
18/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	132.5800	117.0800	0.1326	0.1171	0
18/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2504.8300	2611.0300	2.5048	2.6110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	66.1700	57.9300	0.0662	0.0579	1,983
18/12/2024	R186 On 06-November-25			Bond Future	8.4373	8.3282	106.2254	106.3408	0
18/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	370.9000	420.2200	0.3709	0.4202	0
18/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	696.3900	630.3500	0.6964	0.6304	0
18/12/2024	R186 On 05-February-26			Bond Future	8.6767	8.5358	102.9288	103.0450	0
18/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	390.4400	443.9000	0.3904	0.4439	0
18/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	594.0400	531.2400	0.5940	0.5312	0
18/12/2024	R202 On 06-February-25			Bond Future	269.2384	269.2873	269.2384	269.2873	1,914
18/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2448.3900	2497.2500	2.4484	2.4973	0
18/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R202 On 08-May-25			Bond Future	274.7114	274.7588	274.7114	274.7588	269
18/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2401.3600	2448.7500	2.4014	2.4488	0
18/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R202 On 07-August-25			Bond Future	274.9697	275.0151	274.9697	275.0151	0
18/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3369.7100	3415.0500	3.3697	3.4151	0
18/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R202 On 06-November-25			Bond Future	280.3469	280.3896	280.3469	280.3896	0
18/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4706.9400	4749.6100	4.7069	4.7496	0
18/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R202 On 05-February-26			Bond Future	280.3872	280.4275	280.3872	280.4275	0
18/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2567.1700	2607.5400	2.5672	2.6075	0
18/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R209 On 06-February-25			Bond Future	10.5695	10.4906	74.4023	74.8138	12,983
18/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8899.6900	9309.8900	8.8997	9.3099	0
18/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5.3000	4.0800	0.0053	0.0041	0
18/12/2024	R209 On 08-May-25			Bond Future	10.6540	10.5723	72.7417	73.1608	6,367
18/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6371.6900	6741.7900	6.3717	6.7418	0
18/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	409.7700	360.8000	0.4098	0.3608	0
18/12/2024	R209 On 07-August-25			Bond Future	10.7461	10.6615	74.1789	74.6054	0
18/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9318.1800	9704.7000	9.3182	9.7047	0
18/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	417.5400	377.5700	0.4175	0.3776	0
18/12/2024	R209 On 06-November-25			Bond Future	10.8507	10.7631	72.4583	72.8921	0
18/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4407.1600	4684.9100	4.4072	4.6849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2378.1300	2222.0800	2.3781	2.2221	0
18/12/2024	R209 On 05-February-26			Bond Future	10.9677	10.8769	73.8292	74.2704	0
18/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3621.8000	3858.6600	3.6218	3.8587	0
18/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3804.4100	3600.1000	3.8044	3.6001	0
18/12/2024	R210 On 06-February-25			Bond Future	244.6582	244.7100	244.6582	244.7100	991
18/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5048.1700	5099.9800	5.0482	5.1000	0
18/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R210 On 08-May-25			Bond Future	246.2756	246.3262	246.2756	246.3262	300
18/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1754.4000	1703.7800	1.7544	1.7038	0
18/12/2024	R210 On 07-August-25			Bond Future	251.2015	251.2504	251.2015	251.2504	0
18/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2761.5400	2810.4100	2.7615	2.8104	0
18/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R210 On 06-November-25			Bond Future	252.6944	252.7412	252.6944	252.7412	0
18/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	554.4100	601.1500	0.5544	0.6012	0
18/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R210 On 05-February-26			Bond Future	257.5420	257.5867	257.5420	257.5867	0
18/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4442.0100	4486.6600	4.4420	4.4867	0
18/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/12/2024	R213 On 06-February-25			Bond Future	9.4373	9.3778	92.1255	92.3769	99,784
18/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7637.4100	7887.6000	7.6374	7.8876	0
18/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8.4900	7.3400	0.0085	0.0073	0
18/12/2024	R213 On 08-May-25			Bond Future	9.5042	9.4417	90.4181	90.6737	0
18/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4408.3300	4627.5800	4.4083	4.6276	0
18/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	379.9600	343.6200	0.3800	0.3436	0
18/12/2024	R213 On 07-August-25			Bond Future	9.5835	9.5177	92.2051	92.4647	0
18/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7955.1900	8196.7800	7.9552	8.1968	0
18/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	217.1900	199.1300	0.2172	0.1991	0
18/12/2024	R213 On 06-November-25			Bond Future	9.6876	9.6182	90.4315	90.6950	0
18/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3125.4700	3290.1500	3.1255	3.2902	0
18/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1763.6200	1664.7800	1.7636	1.6648	0
18/12/2024	R213 On 05-February-26			Bond Future	9.8146	9.7413	92.1440	92.4114	0
18/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2673.4800	2820.7200	2.6735	2.8207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2399.6400	2279.5000	2.3996	2.2795	0
18/12/2024	R214 On 06-February-25			Bond Future	10.9613	10.8622	69.5802	70.1339	18,356
18/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4355.9700	4863.5800	4.3560	4.8636	521
18/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	183.3300	137.2700	0.1833	0.1373	0
18/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6660.5900	7202.3500	6.6606	7.2024	521
18/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	43.4000	31.4900	0.0434	0.0315	0
18/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8750.3200	9300.9100	8.7503	9.3009	0
18/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	10.7500	7.6700	0.0108	0.0077	0
18/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12651.0700	13204.6800	12.6511	13.2047	0
18/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.1800	0.1200	0.0002	0.0001	521
18/12/2024	R214 On 08-May-25			Bond Future	11.0433	10.9411	67.6741	68.2383	3,232
18/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7224.6700	7732.6600	7.2247	7.7327	0
18/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	364.8500	308.6800	0.3649	0.3087	0
18/12/2024	R214 On 07-August-25			Bond Future	11.1326	11.0271	69.0115	69.5860	0
18/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9441.1800	9955.1800	9.4412	9.9552	0
18/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	516.7600	456.2200	0.5168	0.4562	0
18/12/2024	R214 On 06-November-25			Bond Future	11.2344	11.1254	67.0432	67.6280	0
18/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4739.6600	5114.0300	4.7397	5.1140	0
18/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2628.7600	2418.3300	2.6288	2.4183	0
18/12/2024	R214 On 05-February-26			Bond Future	11.3478	11.2351	68.3120	68.9071	0
18/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3747.6800	4063.3600	3.7477	4.0634	0
18/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4210.7600	3931.3600	4.2108	3.9314	0
18/12/2024	R248 On 06-February-25			Bond Future	11.1688	11.0697	84.0667	84.7479	271,855
18/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	60.8200	101.3500	0.0608	0.1014	660
18/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6386.9100	5746.2600	6.3869	5.7463	0
18/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1029.8300	1334.3900	1.0298	1.3344	660
18/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2196.3800	1819.7600	2.1964	1.8198	0
18/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3954.5500	4528.6800	3.9546	4.5287	0
18/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	462.1500	355.1000	0.4622	0.3551	660
18/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9479.7100	10152.7900	9.4797	10.1528	0
18/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	29.3600	21.2600	0.0294	0.0213	0
18/12/2024	R248 On 08-May-25			Bond Future	11.2549	11.1526	81.3081	82.0022	30,311
18/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8782.8400	9399.8500	8.7828	9.3999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	531.2700	454.1600	0.5313	0.4542	0
18/12/2024	R248 On 07-August-25			Bond Future	11.3485	11.2427	82.9147	83.6217	0
18/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11556.6700	12186.2600	11.5567	12.1863	0
18/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	675.9800	598.6100	0.6760	0.5986	0
18/12/2024	R248 On 06-November-25			Bond Future	11.4542	11.3448	80.0720	80.7917	0
18/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5332.3100	5774.9800	5.3323	5.7750	0
18/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3502.5200	3225.5500	3.5025	3.2256	0
18/12/2024	R248 On 05-February-26			Bond Future	11.5715	11.4582	81.5867	82.3190	0
18/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4499.9900	4885.1800	4.5000	4.8852	0
18/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5220.7700	4873.7100	5.2208	4.8737	0
18/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0