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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
23/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	2029 On 06-February-25			Bond Future	134.6855	134.7125	134.6855	134.7125	8,604
23/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2285.5200	2312.4600	2.2855	2.3125	0
23/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2029 On 08-May-25			Bond Future	136.0154	136.0417	136.0154	136.0417	728
23/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1834.6000	1808.3500	1.8346	1.8084	0
23/12/2024	2029 On 07-August-25			Bond Future	138.7422	138.7675	138.7422	138.7675	0
23/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1332.1700	1357.4600	1.3322	1.3575	0
23/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2029 On 06-November-25			Bond Future	140.0228	140.0468	140.0228	140.0468	0
23/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	232.7800	256.7900	0.2328	0.2568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2029 On 05-February-26			Bond Future	142.7146	142.7373	142.7146	142.7373	0
23/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2604.6000	2627.3400	2.6046	2.6273	0
23/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2030 On 06-February-25			Bond Future	9.1206	9.1533	95.8391	95.7141	159,642
23/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	179.6100	173.1200	0.1796	0.1731	800
23/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1880.4400	1998.9100	1.8804	1.9989	0
23/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	863.6200	820.6600	0.8636	0.8207	800
23/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	637.0500	719.0500	0.6371	0.7191	0
23/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2276.0800	2183.5300	2.2761	2.1835	0
23/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	131.7600	164.1700	0.1318	0.1642	800
23/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5735.5600	5612.1300	5.7356	5.6121	0
23/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	2.5300	4.0600	0.0025	0.0041	0
23/12/2024	2030 On 08-May-25			Bond Future	9.1883	9.2234	97.7641	97.6357	0
23/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	515.4600	491.8000	0.5155	0.4918	800
23/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2397.1400	2501.8400	2.3971	2.5018	0
23/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	847.1800	810.4000	0.8472	0.8104	1,320
23/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1723.6700	1815.2500	1.7237	1.8153	0
23/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1233.7700	1183.9900	1.2338	1.1840	800
23/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1264.0300	1342.6100	1.2640	1.3426	0
23/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1803.2500	1737.6700	1.8033	1.7377	680
23/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	851.7100	914.4900	0.8517	0.9145	0
23/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3066.9700	2976.8000	3.0670	2.9768	0
23/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	400.4600	438.6500	0.4005	0.4387	0
23/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3241.3400	3148.6100	3.2413	3.1486	0
23/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	363.1600	398.7900	0.3632	0.3988	800
23/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4210.0700	4105.8000	4.2101	4.1058	1,640
23/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	212.9700	237.0600	0.2130	0.2371	0
23/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5415.9000	5302.1600	5.4159	5.3022	2,280
23/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	111.6200	126.2400	0.1116	0.1262	0
23/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9195.6100	9069.0700	9.1956	9.0691	0
23/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	8.7800	10.6000	0.0088	0.0106	1,640
23/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10532.5500	10404.8300	10.5326	10.4048	0
23/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.5700	3.2100	0.0026	0.0032	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
23/12/2024	2030 On 07-August-25			Bond Future	9.2713	9.3091	95.6902	95.5582	0
23/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4546.7600	4446.3000	4.5468	4.4463	1,054
23/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	440.8700	472.3800	0.4409	0.4724	0
23/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6380.5100	6266.8800	6.3805	6.2669	0
23/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	220.9100	239.2500	0.2209	0.2393	0
23/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9378.9500	9252.0900	9.3790	9.2521	0
23/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	44.5200	49.6300	0.0445	0.0496	1,054
23/12/2024	2030 On 06-November-25			Bond Future	9.3673	9.4082	97.5391	97.4033	0
23/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2155.4600	2089.1000	2.1555	2.0891	0
23/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1583.4400	1652.8800	1.5834	1.6529	0
23/12/2024	2030 On 05-February-26			Bond Future	9.4891	9.5335	95.3816	95.2420	0
23/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2020.7400	1957.5900	2.0207	1.9576	0
23/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	2018.0300	2094.4600	2.0180	2.0945	0
23/12/2024	2032 On 06-February-25			Bond Future	9.7652	9.8088	95.3625	95.1537	120,632
23/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	279.3500	255.2500	0.2794	0.2553	800
23/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1957.2200	2141.8800	1.9572	2.1419	0
23/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1426.6000	1333.0600	1.4266	1.3331	800
23/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	686.7800	802.0000	0.6868	0.8020	0
23/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4074.2100	3903.1000	4.0742	3.9031	0
23/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	126.0800	163.7300	0.1261	0.1637	800
23/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	8821.5000	8616.5300	8.8215	8.6165	0
23/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	6.8400	10.6300	0.0068	0.0106	0
23/12/2024	2032 On 08-May-25			Bond Future	9.8446	9.8905	93.1138	92.9000	37,405
23/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	831.7300	780.7300	0.8317	0.7807	800
23/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2841.4800	3004.2900	2.8415	3.0043	0
23/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1884.5100	1789.4200	1.8845	1.7894	800
23/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1533.3100	1652.0300	1.5333	1.6520	0
23/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5179.1400	5010.3800	5.1791	5.0104	0
23/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	370.1100	415.1600	0.3701	0.4152	0
23/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5407.9400	5236.1600	5.4079	5.2362	0
23/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	337.6600	379.6900	0.3377	0.3797	800
23/12/2024	2032 On 07-August-25			Bond Future	9.9344	9.9828	94.9576	94.7386	0
23/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9068.4500	8873.8000	9.0685	8.8738	0
23/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	242.1900	266.5500	0.2422	0.2666	0

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23/12/2024	2032 On 06-November-25			Bond Future	10.0429	10.0942	92.6313	92.4068	0
23/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3591.7000	3468.6400	3.5917	3.4686	0
23/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1956.3400	2057.7400	1.9563	2.0577	0
23/12/2024	2032 On 05-February-26			Bond Future	10.1702	10.2246	94.3871	94.1572	0
23/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	2912.8300	2806.9800	2.9128	2.8070	0
23/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2956.1600	3080.2200	2.9562	3.0802	0
23/12/2024	2033 On 06-February-25			Bond Future	129.1084	128.8497	129.1084	128.8497	6,288
23/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4168.4000	3909.7000	4.1684	3.9097	0
23/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2033 On 08-May-25			Bond Future	130.2258	129.9605	130.2258	129.9605	5,288
23/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	394.2200	659.4800	0.3942	0.6595	0
23/12/2024	2033 On 07-August-25			Bond Future	132.8366	132.5646	132.8366	132.5646	0
23/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4186.5600	3914.6000	4.1866	3.9146	0
23/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2033 On 06-November-25			Bond Future	133.9014	133.6225	133.9014	133.6225	0
23/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	761.4200	482.4700	0.7614	0.4825	0
23/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2033 On 05-February-26			Bond Future	136.4757	136.1897	136.4757	136.1897	0
23/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3595.6900	3309.7400	3.5957	3.3097	0
23/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2037 On 06-February-25			Bond Future	10.8483	10.8565	84.7176	84.6697	159,848
23/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10259.8800	10213.3000	10.2599	10.2133	0
23/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	2.9700	4.2700	0.0030	0.0043	0
23/12/2024	2037 On 08-May-25			Bond Future	10.9481	10.9567	86.4191	86.3695	3,975
23/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7424.4900	7393.9400	7.4245	7.3939	0
23/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	357.1300	376.2600	0.3571	0.3763	0
23/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	8807.3000	8771.9500	8.8073	8.7720	15,000
23/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	231.4500	245.7800	0.2315	0.2458	0
23/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12232.3800	12188.4500	12.2324	12.1885	7,500
23/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	65.8700	71.6200	0.0659	0.0716	0
23/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12456.3600	12411.9900	12.4564	12.4120	7,500
23/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	59.2900	64.6000	0.0593	0.0646	0

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23/12/2024	2037 On 07-August-25			Bond Future	11.0581	11.0673	83.8698	83.8182	15
23/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1115.1500	1115.4100	1.1152	1.1154	2,541
23/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5321.4300	5373.2900	5.3214	5.3733	0
23/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1518.4000	1516.8900	1.5184	1.5169	2,341
23/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4464.8400	4514.9300	4.4648	4.5149	0
23/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1719.5200	1717.0900	1.7195	1.7171	200
23/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4133.6900	4182.8600	4.1337	4.1829	0
23/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2883.3000	2875.2500	2.8833	2.8753	0
23/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2816.1500	2859.7000	2.8162	2.8597	2,541
23/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4045.4700	4031.9000	4.0455	4.0319	0
23/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2031.7500	2069.7800	2.0318	2.0698	2,541
23/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5548.6900	5528.5700	5.5487	5.5286	0
23/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1387.3100	1418.7900	1.3873	1.4188	2,541
23/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	6963.9000	6938.3300	6.9639	6.9383	0
23/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	988.1000	1014.1300	0.9881	1.0141	2,541
23/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10531.2200	10495.0700	10.5312	10.4951	0
23/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	434.0100	449.4600	0.4340	0.4495	0
23/12/2024	2037 On 06-November-25			Bond Future	11.1732	11.1829	85.4895	85.4359	0
23/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	4935.9200	4918.3000	4.9359	4.9183	0
23/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2453.1000	2489.1400	2.4531	2.4891	0
23/12/2024	2037 On 05-February-26			Bond Future	11.3029	11.3132	82.8519	82.7962	0
23/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3752.5000	3739.2500	3.7525	3.7393	0
23/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4314.2400	4356.7600	4.3142	4.3568	0
23/12/2024	2038 On 06-February-25			Bond Future	139.7307	139.3788	139.7307	139.3788	2,622
23/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4500.7300	4148.7800	4.5007	4.1488	0
23/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2038 On 08-May-25			Bond Future	142.5718	142.2115	142.5718	142.2115	480
23/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2891.7700	2531.4900	2.8918	2.5315	0
23/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2038 On 07-August-25			Bond Future	143.3027	142.9337	143.3027	142.9337	0
23/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3742.7400	3373.6500	3.7427	3.3737	0
23/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2038 On 06-November-25			Bond Future	146.1079	145.7298	146.1079	145.7298	0
23/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2227.9200	1849.7700	2.2279	1.8498	0

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23/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2038 On 05-February-26			Bond Future	146.7518	146.3645	146.7518	146.3645	0
23/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3551.8200	3164.4800	3.5518	3.1645	0
23/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2040 On 06-February-25			Bond Future	11.1498	11.1785	84.7850	84.6035	66,566
23/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	849.2300	819.7700	0.8492	0.8198	780
23/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1809.0100	1961.1200	1.8090	1.9611	0
23/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	3684.6800	3562.4100	3.6847	3.5624	0
23/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	295.7800	355.0800	0.2958	0.3551	780
23/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6353.6400	6191.4900	6.3536	6.1915	0
23/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	60.5000	79.9200	0.0605	0.0799	780
23/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10364.0000	10184.8400	10.3640	10.1848	0
23/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	4.3500	6.7600	0.0044	0.0068	0
23/12/2024	2040 On 08-May-25			Bond Future	11.2519	11.2817	86.4879	86.3019	3,900
23/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8350.9300	8199.5000	8.3509	8.1995	0
23/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	362.6100	397.1500	0.3626	0.3972	0
23/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	8935.2400	8779.7200	8.9352	8.7797	15,000
23/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	306.6400	337.0900	0.3066	0.3371	0
23/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12213.0500	12040.7000	12.2131	12.0407	7,500
23/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	108.5800	122.2000	0.1086	0.1222	0
23/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12542.7200	12368.9800	12.5427	12.3690	7,500
23/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	94.6100	106.8400	0.0946	0.1068	0
23/12/2024	2040 On 07-August-25			Bond Future	11.3637	11.3948	83.6892	83.4985	16
23/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11133.3700	10973.3700	11.1334	10.9734	0
23/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	466.4500	497.1100	0.4665	0.4971	0
23/12/2024	2040 On 06-November-25			Bond Future	11.4795	11.5120	85.3052	85.1097	0
23/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5028.9400	4928.4400	5.0289	4.9284	0
23/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2897.3200	2992.2600	2.8973	2.9923	0
23/12/2024	2040 On 05-February-26			Bond Future	11.6089	11.6428	82.4133	82.2130	0
23/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	3987.3300	3903.6600	3.9873	3.9037	0
23/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4694.4600	4811.0200	4.6945	4.8110	0
23/12/2024	2044 On 06-February-25			Bond Future	11.2682	11.2967	80.7044	80.5186	70,449
23/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	140.4900	140.0400	0.1405	0.1400	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
23/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4347.3400	4532.7100	4.3473	4.5327	0
23/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	984.5300	951.2800	0.9845	0.9513	8,825
23/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1762.8200	1915.3900	1.7628	1.9154	0
23/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2259.8800	2178.9600	2.2599	2.1790	0
23/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	768.5900	873.4900	0.7686	0.8735	8,825
23/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	4747.6900	4605.7500	4.7477	4.6058	422
23/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	187.6800	231.5600	0.1877	0.2316	0
23/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7476.6700	7304.5500	7.4767	7.3046	422
23/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	38.2600	51.9600	0.0383	0.0520	0
23/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10251.9300	10069.5000	10.2519	10.0695	0
23/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	6.6400	10.0300	0.0066	0.0100	0
23/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	13892.3400	13706.7500	13.8923	13.7068	0
23/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.2600	0.4900	0.0003	0.0005	422
23/12/2024	2044 On 08-May-25		Call	Bond Future	2.2000	2.2000	0.0022	0.0022	0
23/12/2024	2044 On 08-May-25			Bond Future	11.3661	11.3958	82.3253	82.1350	7,734
23/12/2024	2044 On 08-May-25		Put	Bond Future	17676.9000	17867.2100	17.6769	17.8672	0
23/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1089.1300	1051.9500	1.0891	1.0520	2,490
23/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4044.7700	4197.9000	4.0448	4.1979	0
23/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3417.8200	3324.4900	3.4178	3.3245	0
23/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1624.1200	1721.1000	1.6241	1.7211	2,490
23/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	6814.2500	6673.1900	6.8143	6.6732	0
23/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	582.9700	632.2200	0.5830	0.6322	2,490
23/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8373.5800	8218.8200	8.3736	8.2188	0
23/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	373.1000	408.6500	0.3731	0.4087	0
23/12/2024	2044 On 07-August-25			Bond Future	11.4728	11.5037	79.5695	79.3745	0
23/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11071.3600	10910.4000	11.0714	10.9104	0
23/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	539.8600	573.9000	0.5399	0.5739	0
23/12/2024	2044 On 06-November-25			Bond Future	11.5827	11.6149	81.1059	80.9061	0
23/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	4986.7600	4887.0000	4.9868	4.8870	0
23/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3169.6400	3269.7000	3.1696	3.2697	0
23/12/2024	2044 On 05-February-26			Bond Future	11.7047	11.7383	78.2595	78.0548	0
23/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4071.6200	3987.0000	4.0716	3.9870	0
23/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4964.8400	5084.8400	4.9648	5.0848	0
23/12/2024	2046 On 06-February-25			Bond Future	121.6756	122.2436	121.6756	122.2436	18,871

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7665.5900	8233.5800	7.6656	8.2336	0
23/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2046 On 08-May-25			Bond Future	121.9359	122.5144	121.9359	122.5144	0
23/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	544.3800	0.0000	0.5444	0
23/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	34.0800	0.0000	0.0341	0.0000	0
23/12/2024	2046 On 07-August-25			Bond Future	124.3802	124.9688	124.3802	124.9688	0
23/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5690.1500	6278.8400	5.6902	6.2788	0
23/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2046 On 06-November-25			Bond Future	124.5583	125.1567	124.5583	125.1567	0
23/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	851.7400	253.2800	0.8517	0.2533	0
23/12/2024	2046 On 05-February-26			Bond Future	126.9512	127.5596	126.9512	127.5596	0
23/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5301.2200	5909.6100	5.3012	5.9096	0
23/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2050 On 06-February-25			Bond Future	121.0228	121.6609	121.0228	121.6609	16,252
23/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5422.7700	6060.8700	5.4228	6.0609	0
23/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2050 On 08-May-25			Bond Future	123.4838	124.1335	123.4838	124.1335	0
23/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2323.7500	2973.5000	2.3238	2.9735	0
23/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2050 On 07-August-25			Bond Future	123.5902	124.2518	123.5902	124.2518	0
23/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	3700.2000	4361.8100	3.7002	4.3618	0
23/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2050 On 06-November-25			Bond Future	126.0095	126.6825	126.0095	126.6825	0
23/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1589.4700	2262.4800	1.5895	2.2625	0
23/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	2050 On 05-February-26			Bond Future	126.0188	126.7031	126.0188	126.7031	0
23/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3198.8200	3883.0600	3.1988	3.8831	0
23/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	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
23/12/2024	AL37 On 06-February-25			Index Future	1071.7920	1070.3400	1071.7920	1,070.3400	0
23/12/2024	AL37 On 08-May-25			Index Future	1093.3170	1091.8270	1093.3170	1,091.8270	0
23/12/2024	AL37 On 07-August-25			Index Future	1114.9750	1113.4430	1114.9750	1,113.4430	0
23/12/2024	AL37 On 06-November-25			Index Future	1136.5570	1134.9830	1136.5570	1,134.9830	0
23/12/2024	AL37 On 05-February-26			Index Future	1158.1680	1156.5510	1158.1680	1,156.5510	0
23/12/2024	AL7T On 06-February-25			Index Future	1288.7270	1286.3070	1288.7270	1,286.3070	0
23/12/2024	AL7T On 08-May-25			Index Future	1314.6090	1312.1300	1314.6090	1,312.1300	0
23/12/2024	AL7T On 07-August-25			Index Future	1340.6500	1338.1080	1340.6500	1,338.1080	0
23/12/2024	AL7T On 06-November-25			Index Future	1366.6010	1363.9940	1366.6010	1,363.9940	0
23/12/2024	AL7T On 05-February-26			Index Future	1392.5860	1389.9130	1392.5860	1,389.9130	0
23/12/2024	ALBI On 06-February-25			Index Future	1107.4820	1105.7250	1107.4820	1,105.7250	98
23/12/2024	ALBI On 08-May-25			Index Future	1129.7240	1127.9220	1129.7240	1,127.9220	0
23/12/2024	ALBI On 07-August-25			Index Future	1152.1030	1150.2540	1152.1030	1,150.2540	0
23/12/2024	ALBI On 06-November-25			Index Future	1174.4040	1172.5050	1174.4040	1,172.5050	0
23/12/2024	ALBI On 05-February-26			Index Future	1196.7350	1194.7860	1196.7350	1,194.7860	0
23/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	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
23/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	ES33 On 06-February-25			Bond Future	11.1118	11.1210	83.4085	83.3654	0
23/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9676.8900	9633.7600	9.6769	9.6338	0
23/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES33 On 08-May-25			Bond Future	11.2332	11.2429	81.3048	81.2600	0
23/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6532.7800	6488.0200	6.5328	6.4880	0
23/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES33 On 07-August-25			Bond Future	11.3655	11.3758	82.9340	82.8874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9129.3600	9082.7700	9.1294	9.0828	0
23/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES33 On 06-November-25			Bond Future	11.5202	11.5313	80.7592	80.7107	0
23/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2108.9800	2060.4200	2.1090	2.0604	0
23/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES33 On 05-February-26			Bond Future	11.6971	11.7090	82.3077	82.2572	0
23/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	887.7500	938.2900	0.8878	0.9383	0
23/12/2024	ES42 On 06-February-25			Bond Future	11.5988	11.6328	79.6419	79.4371	0
23/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11248.4200	11043.6000	11.2484	11.0436	0
23/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES42 On 08-May-25			Bond Future	11.7072	11.7426	76.9942	76.7844	0
23/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8363.2600	8153.5300	8.3633	8.1535	0
23/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES42 On 07-August-25			Bond Future	11.8206	11.8575	78.5361	78.3214	0
23/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10263.9700	10049.1900	10.2640	10.0492	0
23/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES42 On 06-November-25			Bond Future	11.9477	11.9861	75.8063	75.5863	0
23/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2472.3900	2252.3700	2.4724	2.2524	0
23/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES42 On 05-February-26			Bond Future	12.0852	12.1253	77.2574	77.0321	0
23/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1342.3700	1567.6000	1.3424	1.5676	0
23/12/2024	GOVI On 06-February-25			GOVI	1090.5850	1088.8790	1090.5850	1,088.8790	636
23/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1185850.0000	1168790.0000	118.5850	116.8790	0
23/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	GOVI On 08-May-25			GOVI	1112.4880	1110.7380	1112.4880	1,110.7380	0
23/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	904880.0000	887380.0000	90.4880	88.7380	0
23/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	GOVI On 07-August-25			GOVI	1134.5250	1132.7290	1134.5250	1,132.7290	0
23/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1235250.0000	1217290.0000	123.5250	121.7290	0
23/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	GOVI On 06-November-25			GOVI	1156.4860	1154.6420	1156.4860	1,154.6420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	444860.0000	426420.0000	44.4860	42.6420	0
23/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	GOVI On 05-February-26			GOVI	1178.4760	1176.5830	1178.4760	1,176.5830	0
23/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	284760.0000	265830.0000	28.4760	26.5830	0
23/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/12/2024	IGOV On 06-February-25			Index Future	375.5350	375.8520	375.5350	375.8520	870
23/12/2024	IGOV On 08-May-25			Index Future	383.1680	383.4890	383.1680	383.4890	8
23/12/2024	IGOV On 07-August-25			Index Future	390.8490	391.1710	390.8490	391.1710	0
23/12/2024	IGOV On 06-November-25			Index Future	398.5020	398.8270	398.5020	398.8270	0
23/12/2024	IGOV On 05-February-26			Index Future	406.1660	406.4920	406.1660	406.4920	0
23/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	8.3570	0
23/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
23/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
23/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/12/2024	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
23/12/2024	R033 On 06-February-25			Bond Future	10.0343	10.0729	103.4701	103.2592	12,187
23/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2168.6500	2057.6700	2.1687	2.0577	0
23/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	569.0900	668.9800	0.5691	0.6690	0
23/12/2024	R033 On 08-May-25			Bond Future	10.1222	10.1628	100.4999	100.2839	0
23/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2532.4500	2425.7700	2.5325	2.4258	0
23/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1434.5000	1543.8100	1.4345	1.5438	0
23/12/2024	R033 On 07-August-25			Bond Future	10.2200	10.2629	102.4897	102.2684	0
23/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2810.1200	2706.8700	2.8101	2.7069	0
23/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2243.0000	2361.1100	2.2430	2.3611	0
23/12/2024	R033 On 06-November-25			Bond Future	10.3359	10.3812	99.4257	99.1988	0
23/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3022.2700	2921.3000	3.0223	2.9213	0
23/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3052.0200	3177.9800	3.0520	3.1780	0
23/12/2024	R033 On 05-February-26			Bond Future	10.4695	10.5173	101.3095	101.0770	0
23/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3488.8900	3381.4200	3.4889	3.3814	0
23/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3389.1200	3514.1900	3.3891	3.5142	0
23/12/2024	R035 On 06-February-25			Bond Future	10.4122	10.4458	94.5725	94.3797	87,258
23/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	437.2800	417.2200	0.4373	0.4172	15,000
23/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2254.3400	2427.1400	2.2543	2.4271	0
23/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	752.1200	715.2400	0.7521	0.7152	100
23/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1631.7800	1787.7600	1.6318	1.7878	0
23/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	953.1100	905.9800	0.9531	0.9060	1,000
23/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1368.8800	1514.6100	1.3689	1.5146	0
23/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	1987.4100	1894.7100	1.9874	1.8947	0
23/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	635.3500	735.5100	0.6354	0.7355	1,100
23/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4005.4400	3855.9200	4.0054	3.8559	0
23/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	169.0800	212.4200	0.1691	0.2124	7,500
23/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	4998.3800	4832.7300	4.9984	4.8327	0
23/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	88.0800	115.2900	0.0881	0.1153	1,100
23/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10552.9400	10361.1300	10.5529	10.3611	0
23/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	1.5100	2.5600	0.0015	0.0026	0
23/12/2024	R035 On 08-May-25			Bond Future	10.4994	10.5346	91.9620	91.7645	1,004
23/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1889.2900	1817.3300	1.8893	1.8173	150
23/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2224.5500	2350.1200	2.2246	2.3501	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3629.8100	3516.9200	3.6298	3.5169	0
23/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1141.2000	1225.8400	1.1412	1.2258	150
23/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5751.8600	5606.1800	5.7519	5.6062	400
23/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	557.2100	609.0600	0.5572	0.6091	0
23/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	6821.5700	6664.1800	6.8216	6.6642	0
23/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	392.6700	432.8100	0.3927	0.4328	150
23/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7183.9900	7023.2200	7.1840	7.0232	0
23/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	349.1000	385.8600	0.3491	0.3859	0
23/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11395.6200	11209.6500	11.3956	11.2097	0
23/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	79.5900	91.1500	0.0796	0.0912	400
23/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14302.5300	14108.4800	14.3025	14.1085	0
23/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	18.3000	21.7800	0.0183	0.0218	400
23/12/2024	R035 On 07-August-25			Bond Future	10.5963	10.6331	93.7834	93.5809	0
23/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10758.2600	10582.7700	10.7583	10.5828	0
23/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	346.6300	373.5900	0.3466	0.3736	0
23/12/2024	R035 On 06-November-25			Bond Future	10.7113	10.7499	91.0896	90.8820	0
23/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4850.0600	4734.2400	4.8501	4.7342	0
23/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2271.4500	2363.2100	2.2715	2.3632	0
23/12/2024	R035 On 05-February-26			Bond Future	10.8428	10.8835	92.8168	92.6041	0
23/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3682.1800	3588.7900	3.6822	3.5888	0
23/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3959.9500	4079.2500	3.9600	4.0793	0
23/12/2024	R038 On 06-February-25			Bond Future	10.9313	10.9499	103.5874	103.4599	8,865
23/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2725.6500	2675.3800	2.7257	2.6754	0
23/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	637.7800	715.0300	0.6378	0.7150	0
23/12/2024	R038 On 08-May-25			Bond Future	11.0331	11.0526	100.1778	100.0468	2,395
23/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3306.1400	3255.8200	3.3061	3.2558	0
23/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1925.8500	2006.5700	1.9259	2.0066	0
23/12/2024	R038 On 07-August-25			Bond Future	11.1426	11.1630	102.1612	102.0264	0
23/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3603.5700	3551.7800	3.6036	3.5518	0
23/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2963.0100	3045.9700	2.9630	3.0460	0
23/12/2024	R038 On 06-November-25			Bond Future	11.2663	11.2878	98.6490	98.5104	0
23/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3116.8800	3073.9200	3.1169	3.0739	1,770
23/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4995.2400	5090.8500	4.9952	5.0909	0
23/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	3957.8300	3906.0000	3.9578	3.9060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4128.2800	4215.0200	4.1283	4.2150	0
23/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8357.4600	8271.4900	8.3575	8.2715	0
23/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1815.4800	1868.0800	1.8155	1.8681	1,770
23/12/2024	R038 On 05-February-26			Bond Future	11.4033	11.4258	100.5174	100.3749	0
23/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4761.4100	4703.0400	4.7614	4.7030	0
23/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4529.3000	4613.4500	4.5293	4.6135	0
23/12/2024	R053 On 06-February-25			Bond Future	11.2218	11.2553	107.6753	107.3826	2,019
23/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13305.8100	13018.7100	13.3058	13.0187	0
23/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	10.7700	16.4500	0.0108	0.0165	0
23/12/2024	R053 On 08-May-25			Bond Future	11.3126	11.3474	103.9705	103.6708	0
23/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	10973.1300	10730.9500	10.9731	10.7310	0
23/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	569.9000	627.3400	0.5699	0.6273	0
23/12/2024	R053 On 07-August-25			Bond Future	11.4091	11.4453	106.0288	105.7222	0
23/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14005.2400	13754.2600	14.0052	13.7543	0
23/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	810.5000	866.1800	0.8105	0.8662	0
23/12/2024	R053 On 06-November-25			Bond Future	11.5163	11.5540	102.2128	101.8989	0
23/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6240.5400	6082.0700	6.2405	6.0821	0
23/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4241.9800	4397.4300	4.2420	4.3974	0
23/12/2024	R053 On 05-February-26			Bond Future	11.6331	11.6725	104.1485	103.8272	0
23/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5181.6800	5045.0600	5.1817	5.0451	0
23/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6366.9600	6551.6000	6.3670	6.5516	0
23/12/2024	R186 On 06-February-25			Bond Future	8.3044	8.3321	105.1863	105.1383	177,864
23/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1256.7600	1212.6600	1.2568	1.2127	0
23/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	9.5400	13.4100	0.0095	0.0134	0
23/12/2024	R186 On 08-May-25			Bond Future	8.3364	8.3695	107.2995	107.2496	0
23/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	478.0200	453.2100	0.4780	0.4532	0
23/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	276.6300	301.6900	0.2766	0.3017	0
23/12/2024	R186 On 07-August-25			Bond Future	8.3985	8.4390	104.1148	104.0628	0
23/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1236.7700	1199.8400	1.2368	1.1998	1,983
23/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	189.1900	204.2200	0.1892	0.2042	0
23/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1744.6100	1702.8100	1.7446	1.7028	0
23/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	116.9600	127.1200	0.1170	0.1271	0
23/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2405.7500	2360.0500	2.4058	2.3601	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	65.7500	72.0100	0.0658	0.0720	1,983
23/12/2024	R186 On 06-November-25			Bond Future	8.5303	8.5818	106.1272	106.0729	0
23/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	282.3000	265.2500	0.2823	0.2653	0
23/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	706.0200	743.2500	0.7060	0.7433	0
23/12/2024	R186 On 05-February-26			Bond Future	8.7938	8.8626	102.8324	102.7758	0
23/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	301.2700	281.0700	0.3013	0.2811	0
23/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	601.2400	637.6300	0.6012	0.6376	0
23/12/2024	R202 On 06-February-25			Bond Future	269.5261	269.1721	269.5261	269.1721	1,914
23/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2736.1000	2382.0800	2.7361	2.3821	0
23/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R202 On 08-May-25			Bond Future	275.0067	274.6429	275.0067	274.6429	269
23/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2696.7000	2332.8600	2.6967	2.3329	0
23/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R202 On 07-August-25			Bond Future	275.2827	274.9087	275.2827	274.9087	0
23/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3682.7000	3308.6700	3.6827	3.3087	0
23/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R202 On 06-November-25			Bond Future	280.6722	280.2875	280.6722	280.2875	0
23/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5032.1900	4647.4600	5.0322	4.6475	0
23/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R202 On 05-February-26			Bond Future	280.7300	280.3342	280.7300	280.3342	0
23/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2910.0200	2514.2200	2.9100	2.5142	0
23/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R209 On 06-February-25			Bond Future	10.6344	10.6423	74.0664	74.0257	12,983
23/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8561.3100	8521.8400	8.5613	8.5218	0
23/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	2.8400	4.0600	0.0028	0.0041	0
23/12/2024	R209 On 08-May-25			Bond Future	10.7212	10.7295	72.3995	72.3574	6,367
23/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	5991.7800	5968.1100	5.9918	5.9681	0
23/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	372.0500	390.5500	0.3721	0.3906	0
23/12/2024	R209 On 07-August-25			Bond Future	10.8151	10.8239	73.8332	73.7894	0
23/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	8958.6100	8928.7600	8.9586	8.9288	0
23/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	403.6900	417.6400	0.4037	0.4176	0
23/12/2024	R209 On 06-November-25			Bond Future	10.9221	10.9314	72.1075	72.0619	0
23/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	3996.7500	3983.3400	3.9968	3.9833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2318.5300	2350.6700	2.3185	2.3507	0
23/12/2024	R209 On 05-February-26			Bond Future	11.0413	11.0511	73.4744	73.4271	0
23/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3254.1500	3243.3600	3.2542	3.2434	0
23/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3791.5600	3828.1300	3.7916	3.8281	0
23/12/2024	R210 On 06-February-25			Bond Future	244.5733	244.6627	244.5733	244.6627	991
23/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4963.2700	5052.6800	4.9633	5.0527	0
23/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R210 On 08-May-25			Bond Future	246.1906	246.2795	246.1906	246.2795	300
23/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1839.3700	1750.4600	1.8394	1.7505	0
23/12/2024	R210 On 07-August-25			Bond Future	251.1259	251.2139	251.1259	251.2139	0
23/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2685.8600	2773.8800	2.6859	2.7739	0
23/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R210 On 06-November-25			Bond Future	252.6217	252.7082	252.6217	252.7082	0
23/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	481.6800	568.1700	0.4817	0.5682	0
23/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R210 On 05-February-26			Bond Future	257.4767	257.5618	257.4767	257.5618	0
23/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4376.7400	4461.8100	4.3767	4.4618	0
23/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/12/2024	R213 On 06-February-25			Bond Future	9.5140	9.5473	91.8030	91.6636	100,765
23/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7314.0200	7178.2500	7.3140	7.1783	0
23/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7.6300	11.2600	0.0076	0.0113	0
23/12/2024	R213 On 08-May-25			Bond Future	9.5849	9.6201	90.0897	89.9467	0
23/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4072.2900	3965.7300	4.0723	3.9657	0
23/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	372.3700	408.7900	0.3724	0.4088	0
23/12/2024	R213 On 07-August-25			Bond Future	9.6677	9.7052	91.8742	91.7273	0
23/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7624.9700	7496.4100	7.6250	7.4964	0
23/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	217.8900	236.1500	0.2179	0.2362	0
23/12/2024	R213 On 06-November-25			Bond Future	9.7762	9.8162	90.0962	89.9454	0
23/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2799.7300	2722.8200	2.7997	2.7228	0
23/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1773.1800	1847.0600	1.7732	1.8471	0
23/12/2024	R213 On 05-February-26			Bond Future	9.9078	9.9506	91.8056	91.6509	0
23/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2378.9800	2309.8300	2.3790	2.3098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2443.5600	2529.1600	2.4436	2.5292	0
23/12/2024	R214 On 06-February-25			Bond Future	11.0310	11.0644	69.1951	69.0116	18,350
23/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	3943.6000	3800.0200	3.9436	3.8000	521
23/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	156.0200	196.0100	0.1560	0.1960	0
23/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6262.6000	6090.9600	6.2626	6.0910	521
23/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	30.4700	42.4000	0.0305	0.0424	0
23/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8360.6500	8180.3900	8.3607	8.1804	0
23/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	6.1400	9.4500	0.0061	0.0095	0
23/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12265.9100	12082.4300	12.2659	12.0824	0
23/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	521
23/12/2024	R214 On 08-May-25			Bond Future	11.1152	11.1498	67.2818	67.0939	3,232
23/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	6822.0400	6670.2000	6.8220	6.6702	0
23/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	354.6000	390.6000	0.3546	0.3906	0
23/12/2024	R214 On 07-August-25			Bond Future	11.2063	11.2423	68.6143	68.4220	0
23/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	8992.4700	8833.0600	8.9925	8.8331	0
23/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	465.1900	498.0600	0.4652	0.4981	0
23/12/2024	R214 On 06-November-25			Bond Future	11.3104	11.3477	66.6400	66.4432	0
23/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4257.2300	4154.3200	4.2572	4.1543	0
23/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2549.5700	2643.4900	2.5496	2.6435	0
23/12/2024	R214 On 05-February-26			Bond Future	11.4261	11.4649	67.9036	67.7021	0
23/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3314.8100	3230.4300	3.3148	3.2304	0
23/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4186.3300	4303.4500	4.1863	4.3035	0
23/12/2024	R248 On 06-February-25			Bond Future	11.2127	11.2412	83.7676	83.5748	271,827
23/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	22.8900	23.9500	0.0229	0.0240	660
23/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6648.1400	6841.9800	6.6481	6.8420	0
23/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	746.5500	722.4700	0.7466	0.7225	660
23/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2212.2600	2380.9600	2.2123	2.3810	0
23/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3580.7600	3459.7000	3.5808	3.4597	0
23/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	387.5200	459.2400	0.3875	0.4592	660
23/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9167.0500	8981.2100	9.1671	8.9812	0
23/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	15.8600	22.8000	0.0159	0.0228	0
23/12/2024	R248 On 08-May-25			Bond Future	11.3003	11.3298	81.0035	80.8061	30,311
23/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8390.6000	8233.6800	8.3906	8.2337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	443.6900	484.1200	0.4437	0.4841	0
23/12/2024	R248 On 07-August-25			Bond Future	11.3949	11.4256	82.6077	82.4055	0
23/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11150.5600	10984.6700	11.1506	10.9847	0
23/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	576.8700	613.2100	0.5769	0.6132	0
23/12/2024	R248 On 06-November-25			Bond Future	11.5019	11.5339	79.7610	79.5539	0
23/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4854.8900	4753.4700	4.8549	4.7535	0
23/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3336.1600	3441.8500	3.3362	3.4419	0
23/12/2024	R248 On 05-February-26			Bond Future	11.6206	11.6540	81.2728	81.0606	0
23/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4047.5900	3960.5800	4.0476	3.9606	0
23/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5082.3600	5207.4900	5.0824	5.2075	0
23/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0