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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
27/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	2029 On 06-February-25			Bond Future	134.7038	134.6765	134.7038	134.6765	8,604
27/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2303.8100	2276.5100	2.3038	2.2765	0
27/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2029 On 08-May-25			Bond Future	136.0272	136.0066	136.0272	136.0066	728
27/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1822.8000	1843.3900	1.8228	1.8434	0
27/12/2024	2029 On 07-August-25			Bond Future	138.7562	138.7337	138.7562	138.7337	0
27/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1346.1600	1323.7200	1.3462	1.3237	0
27/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2029 On 06-November-25			Bond Future	140.0433	140.0146	140.0433	140.0146	0
27/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	253.3300	224.6400	0.2533	0.2246	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2029 On 05-February-26			Bond Future	142.7414	142.7068	142.7414	142.7068	0
27/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2631.3900	2596.8000	2.6314	2.5968	0
27/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2030 On 06-February-25			Bond Future	9.0419	9.0531	96.1402	96.0971	159,872
27/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	213.6300	225.3800	0.2136	0.2254	800
27/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1613.3400	1668.1700	1.6133	1.6682	0
27/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1016.5400	1005.0300	1.0165	1.0050	800
27/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	488.8500	520.4200	0.4889	0.5204	0
27/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2534.4000	2499.4300	2.5344	2.4994	0
27/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	88.9600	97.0700	0.0890	0.0971	800
27/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6035.4400	5992.6000	6.0354	5.9926	0
27/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	1.2900	1.5300	0.0013	0.0015	0
27/12/2024	2030 On 08-May-25			Bond Future	9.1058	9.1164	98.0663	98.0276	0
27/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	584.2000	588.3000	0.5842	0.5883	800
27/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2163.6900	2206.4500	2.1637	2.2065	0
27/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	961.5800	951.0800	0.9616	0.9511	1,320
27/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1535.8800	1564.0400	1.5359	1.5640	0
27/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1387.2500	1366.0200	1.3873	1.3660	800
27/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1115.3200	1132.7500	1.1153	1.1328	0
27/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1999.9300	1967.3100	1.9999	1.9673	680
27/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	746.2000	752.2400	0.7462	0.7522	0
27/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3314.6100	3275.5300	3.3146	3.2755	0
27/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	345.9100	345.4900	0.3459	0.3455	0
27/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3493.0800	3454.1800	3.4931	3.4542	0
27/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	312.7100	312.4700	0.3127	0.3125	800
27/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4481.9900	4441.3800	4.4820	4.4414	1,640
27/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	182.7000	180.7500	0.1827	0.1808	0
27/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5701.5100	5661.1900	5.7015	5.6612	2,280
27/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	95.0400	93.3800	0.0950	0.0934	0
27/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9494.6800	9457.2800	9.4947	9.4573	0
27/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	5.6600	6.9200	0.0057	0.0069	1,640
27/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10833.7100	10795.4800	10.8337	10.7955	0
27/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	1.5400	1.9700	0.0015	0.0020	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
27/12/2024	2030 On 07-August-25			Bond Future	9.1827	9.1943	95.9998	95.9593	0
27/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4780.9900	4768.4600	4.7810	4.7685	1,054
27/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	365.4700	393.4600	0.3655	0.3935	0
27/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6647.0000	6623.8700	6.6470	6.6239	0
27/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	177.7700	195.1600	0.1778	0.1952	0
27/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9676.9900	9641.6100	9.6770	9.6416	0
27/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	32.9300	38.0700	0.0329	0.0381	1,054
27/12/2024	2030 On 06-November-25			Bond Future	9.2711	9.2848	97.8594	97.8138	0
27/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2349.0300	2309.1600	2.3490	2.3092	0
27/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1456.7600	1462.4400	1.4568	1.4624	0
27/12/2024	2030 On 05-February-26			Bond Future	9.3844	9.4003	95.7121	95.6619	0
27/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2155.9200	2164.5400	2.1559	2.1645	0
27/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1822.7100	1881.5000	1.8227	1.8815	0
27/12/2024	2032 On 06-February-25			Bond Future	9.6913	9.7031	95.7184	95.6618	120,697
27/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	321.0800	345.1700	0.3211	0.3452	800
27/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1643.0100	1723.6600	1.6430	1.7237	0
27/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1611.9800	1608.2700	1.6120	1.6083	800
27/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	516.2200	569.0700	0.5162	0.5691	0
27/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4386.9900	4344.5500	4.3870	4.3446	0
27/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	82.9200	97.0400	0.0829	0.0970	800
27/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9174.3800	9118.8200	9.1744	9.1188	0
27/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	3.7800	4.7800	0.0038	0.0048	0
27/12/2024	2032 On 08-May-25			Bond Future	9.7681	9.7793	93.4721	93.4195	37,405
27/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	911.1000	928.3600	0.9111	0.9284	800
27/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2562.6400	2632.4300	2.5626	2.6324	0
27/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2039.8000	2048.2600	2.0398	2.0483	800
27/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1330.3900	1391.3800	1.3304	1.3914	0
27/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5461.4300	5438.5300	5.4614	5.4385	0
27/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	294.1900	323.8200	0.2942	0.3238	0
27/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5695.4700	5670.8000	5.6955	5.6708	0
27/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	266.9800	294.8400	0.2670	0.2948	800
27/12/2024	2032 On 07-August-25			Bond Future	9.8536	9.8656	95.3244	95.2697	0
27/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9391.3500	9355.2500	9.3914	9.3553	0
27/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	198.3200	216.8800	0.1983	0.2169	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	2032 On 06-November-25			Bond Future	9.9569	9.9705	93.0096	92.9497	0
27/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3768.8100	3784.6800	3.7688	3.7847	0
27/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1755.1600	1830.8400	1.7552	1.8308	0
27/12/2024	2032 On 05-February-26			Bond Future	10.0786	10.0937	94.7766	94.7121	0
27/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3129.0200	3078.8500	3.1290	3.0789	0
27/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2782.8300	2797.2200	2.7828	2.7972	0
27/12/2024	2033 On 06-February-25			Bond Future	129.0768	129.1005	129.0768	129.1005	6,288
27/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4136.8000	4160.5200	4.1368	4.1605	0
27/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2033 On 08-May-25			Bond Future	130.1869	130.2181	130.1869	130.2181	5,288
27/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	433.0600	401.8700	0.4331	0.4019	0
27/12/2024	2033 On 07-August-25			Bond Future	132.7988	132.8292	132.7988	132.8292	0
27/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4148.8400	4179.2300	4.1488	4.1792	0
27/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2033 On 06-November-25			Bond Future	133.8691	133.8944	133.8691	133.8944	0
27/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	729.0500	754.4100	0.7291	0.7544	0
27/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2033 On 05-February-26			Bond Future	136.4483	136.4691	136.4483	136.4691	0
27/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3568.2800	3589.0900	3.5683	3.5891	0
27/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2037 On 06-February-25			Bond Future	10.7742	10.7710	85.1550	85.1739	155,404
27/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10695.4100	10714.9400	10.6954	10.7149	0
27/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	1.1400	1.7800	0.0011	0.0018	0
27/12/2024	2037 On 08-May-25			Bond Future	10.8718	10.8677	86.8609	86.8848	3,975
27/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7821.7100	7836.5700	7.8217	7.8366	0
27/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	312.6200	303.5100	0.3126	0.3035	0
27/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9218.7500	9236.4500	9.2188	9.2365	15,000
27/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	201.1700	194.9000	0.2012	0.1949	0
27/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12655.6600	12686.1000	12.6557	12.6861	7,500
27/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	47.4200	53.8900	0.0474	0.0539	0
27/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12881.2100	12911.1400	12.8812	12.9111	7,500
27/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	42.4100	48.3700	0.0424	0.0484	0

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27/12/2024	2037 On 07-August-25			Bond Future	10.9786	10.9745	84.3216	84.3450	15
27/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1190.2000	1249.6200	1.1902	1.2496	2,541
27/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4944.6800	4980.6500	4.9447	4.9807	0
27/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1619.5500	1684.8000	1.6196	1.6848	2,341
27/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4114.1900	4155.9900	4.1142	4.1560	0
27/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1833.4200	1900.0900	1.8334	1.9001	200
27/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3795.7900	3839.0100	3.7958	3.8390	0
27/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3059.8400	3130.7600	3.0598	3.1308	0
27/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2540.8900	2588.3600	2.5409	2.5884	2,541
27/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4273.5100	4342.0800	4.2735	4.3421	0
27/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1807.9900	1853.1100	1.8080	1.8531	2,541
27/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5826.8900	5892.0900	5.8269	5.8921	0
27/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1213.7100	1255.4600	1.2137	1.2555	2,541
27/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7279.6000	7339.7400	7.2796	7.3397	0
27/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	852.0000	888.6900	0.8520	0.8887	2,541
27/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10912.2700	10957.9200	10.9123	10.9579	0
27/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	363.2600	385.4600	0.3633	0.3855	0
27/12/2024	2037 On 06-November-25			Bond Future	11.0899	11.0863	85.9541	85.9743	0
27/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5217.3200	5240.8100	5.2173	5.2408	0
27/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2269.8800	2273.1700	2.2699	2.2732	0
27/12/2024	2037 On 05-February-26			Bond Future	11.2154	11.2123	83.3292	83.3464	0
27/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3854.4200	4000.6200	3.8544	4.0006	0
27/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3938.9400	4067.9400	3.9389	4.0679	0
27/12/2024	2038 On 06-February-25			Bond Future	139.8468	139.8733	139.8468	139.8733	2,622
27/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4616.8400	4643.2500	4.6168	4.6433	0
27/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2038 On 08-May-25			Bond Future	142.6832	142.7177	142.6832	142.7177	480
27/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3003.2200	3037.7000	3.0032	3.0377	0
27/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2038 On 07-August-25			Bond Future	143.4185	143.4521	143.4185	143.4521	0
27/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3858.5000	3892.1400	3.8585	3.8921	0
27/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2038 On 06-November-25			Bond Future	146.2326	146.2609	146.2326	146.2609	0
27/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2352.5800	2380.9200	2.3526	2.3809	0

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27/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2038 On 05-February-26			Bond Future	146.8842	146.9076	146.8842	146.9076	0
27/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3684.2400	3707.6100	3.6842	3.7076	0
27/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2040 On 06-February-25			Bond Future	11.0553	11.0674	85.3886	85.3108	66,566
27/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1087.2200	1056.4600	1.0872	1.0565	780
27/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1443.3800	1490.4500	1.4434	1.4905	0
27/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4193.4400	4128.5800	4.1934	4.1286	0
27/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	200.9200	213.8900	0.2009	0.2139	780
27/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6932.7700	6858.9200	6.9328	6.8589	0
27/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	36.0100	39.9900	0.0360	0.0400	780
27/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10965.4000	10887.9800	10.9654	10.8880	0
27/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	2.1300	2.5400	0.0021	0.0025	0
27/12/2024	2040 On 08-May-25			Bond Future	11.1546	11.1664	87.0992	87.0246	3,900
27/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8875.0900	8830.3600	8.8751	8.8304	0
27/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	275.3900	305.3400	0.2754	0.3053	0
27/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9470.7200	9422.5600	9.4707	9.4226	15,000
27/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	230.7400	257.2600	0.2307	0.2573	0
27/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12792.8600	12730.1400	12.7929	12.7301	7,500
27/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	77.0100	88.9700	0.0770	0.0890	0
27/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13125.9900	13062.0200	13.1260	13.0620	7,500
27/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	66.5000	77.2100	0.0665	0.0772	0
27/12/2024	2040 On 07-August-25			Bond Future	11.2625	11.2749	84.3139	84.2367	16
27/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11701.1500	11625.2600	11.7012	11.6253	0
27/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	409.5000	410.7600	0.4095	0.4108	0
27/12/2024	2040 On 06-November-25			Bond Future	11.3738	11.3874	85.9462	85.8638	0
27/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5291.0100	5369.4100	5.2910	5.3694	0
27/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2518.3900	2679.1900	2.5184	2.6792	0
27/12/2024	2040 On 05-February-26			Bond Future	11.4984	11.5130	83.0702	82.9829	0
27/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4221.7400	4272.9100	4.2217	4.2729	0
27/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4271.9500	4410.4500	4.2720	4.4105	0
27/12/2024	2044 On 06-February-25			Bond Future	11.1840	11.1961	81.2575	81.1779	70,449
27/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	171.2100	185.9700	0.1712	0.1860	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
27/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3824.9500	3919.3000	3.8250	3.9193	0
27/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1167.1200	1179.9100	1.1671	1.1799	8,825
27/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1392.3000	1484.6800	1.3923	1.4847	0
27/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2591.2600	2576.8700	2.5913	2.5769	0
27/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	546.8600	612.0600	0.5469	0.6121	8,825
27/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5225.2000	5171.3500	5.2252	5.1714	422
27/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	112.0800	137.8200	0.1121	0.1378	0
27/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8010.4000	7937.9400	8.0104	7.9379	422
27/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	18.8800	26.0100	0.0189	0.0260	0
27/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10801.0700	10723.0000	10.8011	10.7230	0
27/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	2.6700	4.1900	0.0027	0.0042	0
27/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14445.2600	14365.7400	14.4453	14.3657	0
27/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.0700	0.1400	0.0001	0.0001	422
27/12/2024	2044 On 08-May-25		Call	Bond Future	2.3100	2.9000	0.0023	0.0029	0
27/12/2024	2044 On 08-May-25			Bond Future	11.2796	11.2914	82.8853	82.8086	7,734
27/12/2024	2044 On 08-May-25		Put	Bond Future	17116.9900	17194.3100	17.1170	17.1943	0
27/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1279.3400	1240.4900	1.2793	1.2405	2,490
27/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3674.9600	3712.8400	3.6750	3.7128	0
27/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3801.1700	3721.3700	3.8012	3.7214	0
27/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1447.4500	1444.3800	1.4475	1.4444	2,490
27/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7301.5300	7219.4400	7.3015	7.2194	0
27/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	510.2300	504.8700	0.5102	0.5049	2,490
27/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8884.4700	8803.8000	8.8845	8.8038	0
27/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	323.9700	320.0300	0.3240	0.3200	0
27/12/2024	2044 On 07-August-25			Bond Future	11.3829	11.3953	80.1418	80.0626	0
27/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11555.9800	11508.8900	11.5560	11.5089	0
27/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	452.1800	484.3000	0.4522	0.4843	0
27/12/2024	2044 On 06-November-25			Bond Future	11.4890	11.5024	81.6932	81.6089	0
27/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5188.8800	5285.2300	5.1889	5.2852	0
27/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2784.4300	2965.1000	2.7844	2.9651	0
27/12/2024	2044 On 05-February-26			Bond Future	11.6069	11.6213	78.8615	78.7724	0
27/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4220.8000	4325.7600	4.2208	4.3258	0
27/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4511.9400	4706.0300	4.5119	4.7060	0
27/12/2024	2046 On 06-February-25			Bond Future	122.0094	122.5794	122.0094	122.5794	18,843

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7999.4300	8569.4200	7.9994	8.5694	0
27/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2046 On 08-May-25			Bond Future	122.2705	122.8587	122.2705	122.8587	0
27/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	300.5000	888.6700	0.3005	0.8887	0
27/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2046 On 07-August-25			Bond Future	124.7232	125.3218	124.7232	125.3218	0
27/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6033.1700	6631.8200	6.0332	6.6318	0
27/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2046 On 06-November-25			Bond Future	124.9136	125.5185	124.9136	125.5185	0
27/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	108.5200	0.0000	0.1085	0
27/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	496.3600	0.0000	0.4964	0.0000	0
27/12/2024	2046 On 05-February-26			Bond Future	127.3188	127.9306	127.3188	127.9306	0
27/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5668.8000	6280.6400	5.6688	6.2806	0
27/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2050 On 06-February-25			Bond Future	121.4032	122.0432	121.4032	122.0432	16,223
27/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5803.2200	6443.1500	5.8032	6.4432	0
27/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2050 On 08-May-25			Bond Future	123.8657	124.5251	123.8657	124.5251	0
27/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2705.7000	3365.1000	2.7057	3.3651	0
27/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2050 On 07-August-25			Bond Future	123.9817	124.6530	123.9817	124.6530	0
27/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4091.6900	4763.0400	4.0917	4.7630	0
27/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2050 On 06-November-25			Bond Future	126.4144	127.0937	126.4144	127.0937	0
27/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1994.4100	2673.7400	1.9944	2.6737	0
27/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	2050 On 05-February-26			Bond Future	126.4360	127.1236	126.4360	127.1236	0
27/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3616.0200	4303.5600	3.6160	4.3036	0
27/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	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
27/12/2024	AL37 On 06-February-25			Index Future	1075.3020	1074.7680	1075.3020	1,074.7680	0
27/12/2024	AL37 On 08-May-25			Index Future	1096.8450	1096.3560	1096.8450	1,096.3560	0
27/12/2024	AL37 On 07-August-25			Index Future	1118.5920	1118.0780	1118.5920	1,118.0780	0
27/12/2024	AL37 On 06-November-25			Index Future	1140.2990	1139.7250	1140.2990	1,139.7250	0
27/12/2024	AL37 On 05-February-26			Index Future	1162.0320	1161.4000	1162.0320	1,161.4000	0
27/12/2024	AL7T On 06-February-25			Index Future	1294.2800	1293.8040	1294.2800	1,293.8040	0
27/12/2024	AL7T On 08-May-25			Index Future	1320.2110	1319.7920	1320.2110	1,319.7920	0
27/12/2024	AL7T On 07-August-25			Index Future	1346.3860	1345.9400	1346.3860	1,345.9400	0
27/12/2024	AL7T On 06-November-25			Index Future	1372.5140	1371.9990	1372.5140	1,371.9990	0
27/12/2024	AL7T On 05-February-26			Index Future	1398.6730	1398.0920	1398.6730	1,398.0920	0
27/12/2024	ALBI On 06-February-25			Index Future	1112.3520	1111.8760	1112.3520	1,111.8760	98
27/12/2024	ALBI On 08-May-25			Index Future	1134.6380	1134.2100	1134.6380	1,134.2100	0
27/12/2024	ALBI On 07-August-25			Index Future	1157.1340	1156.6810	1157.1340	1,156.6810	0
27/12/2024	ALBI On 06-November-25			Index Future	1179.5890	1179.0760	1179.5890	1,179.0760	0
27/12/2024	ALBI On 05-February-26			Index Future	1202.0710	1201.5000	1202.0710	1,201.5000	0
27/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	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
27/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	ES33 On 06-February-25			Bond Future	11.0365	11.0390	83.7649	83.7530	0
27/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10033.3400	10021.4200	10.0333	10.0214	0
27/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES33 On 08-May-25			Bond Future	11.1554	11.1571	81.6643	81.6566	0
27/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6892.2700	6884.5700	6.8923	6.8846	0
27/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES33 On 07-August-25			Bond Future	11.2839	11.2859	83.3020	83.2931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9497.3500	9488.4800	9.4974	9.4885	0
27/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES33 On 06-November-25			Bond Future	11.4339	11.4367	81.1383	81.1258	0
27/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2488.0900	2475.5300	2.4881	2.4755	0
27/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES33 On 05-February-26			Bond Future	11.6058	11.6095	82.6976	82.6816	0
27/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	497.8300	513.8500	0.4978	0.5139	0
27/12/2024	ES42 On 06-February-25			Bond Future	11.5141	11.5214	80.1555	80.1113	0
27/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11762.0300	11717.8300	11.7620	11.7178	0
27/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES42 On 08-May-25			Bond Future	11.6202	11.6269	77.5141	77.4734	0
27/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8883.2100	8842.4800	8.8832	8.8425	0
27/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES42 On 07-August-25			Bond Future	11.7302	11.7374	79.0678	79.0252	0
27/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10795.5800	10753.0700	10.7956	10.7531	0
27/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES42 On 06-November-25			Bond Future	11.8531	11.8611	76.3521	76.3053	0
27/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3018.1700	2971.4300	3.0182	2.9714	0
27/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES42 On 05-February-26			Bond Future	11.9863	11.9952	77.8170	77.7663	0
27/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	782.7100	833.4300	0.7827	0.8334	0
27/12/2024	GOVI On 06-February-25			GOVI	1095.3400	1094.8620	1095.3400	1,094.8620	636
27/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1233400.0000	1228620.0000	123.3400	122.8620	0
27/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	GOVI On 08-May-25			GOVI	1117.2850	1116.8540	1117.2850	1,116.8540	0
27/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	952850.0000	948540.0000	95.2850	94.8540	0
27/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	GOVI On 07-August-25			GOVI	1139.4370	1138.9820	1139.4370	1,138.9820	0
27/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1284370.0000	1279820.0000	128.4370	127.9820	0
27/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	GOVI On 06-November-25			GOVI	1161.5490	1161.0340	1161.5490	1,161.0340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	495490.0000	490340.0000	49.5490	49.0340	0
27/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	GOVI On 05-February-26			GOVI	1183.6870	1183.1140	1183.6870	1,183.1140	0
27/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	336870.0000	331140.0000	33.6870	33.1140	0
27/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/12/2024	IGOV On 06-February-25			Index Future	375.8980	377.6220	375.8980	377.6220	870
27/12/2024	IGOV On 08-May-25			Index Future	383.5210	385.3000	383.5210	385.3000	8
27/12/2024	IGOV On 07-August-25			Index Future	391.2160	393.0240	391.2160	393.0240	0
27/12/2024	IGOV On 06-November-25			Index Future	398.8960	400.7220	398.8960	400.7220	0
27/12/2024	IGOV On 05-February-26			Index Future	406.5850	408.4300	406.5850	408.4300	0
27/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	8.3570	0
27/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
27/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/12/2024	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
27/12/2024	R033 On 06-February-25			Bond Future	9.9550	9.9669	103.9044	103.8390	12,187
27/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2443.1300	2426.1600	2.4431	2.4262	0
27/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	409.2900	457.6600	0.4093	0.4577	0
27/12/2024	R033 On 08-May-25			Bond Future	10.0402	10.0516	100.9376	100.8765	0
27/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2807.5700	2756.8400	2.8076	2.7568	0
27/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1271.8300	1282.2100	1.2718	1.2822	0
27/12/2024	R033 On 07-August-25			Bond Future	10.1337	10.1459	102.9378	102.8743	0
27/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3017.8300	3019.9700	3.0178	3.0200	0
27/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2002.6900	2068.3300	2.0027	2.0683	0
27/12/2024	R033 On 06-November-25			Bond Future	10.2443	10.2580	99.8872	99.8181	0
27/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3207.8500	3223.1000	3.2079	3.2231	0
27/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2776.0700	2860.4300	2.7761	2.8604	0
27/12/2024	R033 On 05-February-26			Bond Future	10.3723	10.3875	101.7842	101.7098	0
27/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3681.8400	3697.1500	3.6818	3.6972	0
27/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3107.4300	3197.1100	3.1074	3.1971	0
27/12/2024	R035 On 06-February-25			Bond Future	10.3380	10.3398	94.9999	94.9893	87,258
27/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	542.0400	546.4600	0.5420	0.5465	15,000
27/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1931.7200	1946.7700	1.9317	1.9468	0
27/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	909.1400	911.6600	0.9091	0.9117	100
27/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1361.4200	1374.5700	1.3614	1.3746	0
27/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1137.3500	1139.2100	1.1374	1.1392	1,000
27/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1125.7400	1138.2300	1.1257	1.1382	0
27/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2270.7300	2269.8300	2.2707	2.2698	0
27/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	491.2900	501.0200	0.4913	0.5010	1,100
27/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4381.6500	4376.3600	4.3817	4.3764	0
27/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	117.9100	123.2500	0.1179	0.1233	7,500
27/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5396.0800	5389.0800	5.3961	5.3891	0
27/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	58.4000	62.0300	0.0584	0.0620	1,100
27/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10979.4000	10969.0700	10.9794	10.9691	0
27/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	0.5900	0.8900	0.0006	0.0009	0
27/12/2024	R035 On 08-May-25			Bond Future	10.4230	10.4241	92.3933	92.3874	1,004
27/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2044.2700	2095.1400	2.0443	2.0951	150
27/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1948.2700	2004.9700	1.9483	2.0050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3878.3100	3921.1900	3.8783	3.9212	0
27/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	958.4400	1007.1500	0.9584	1.0072	150
27/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6075.3000	6102.7000	6.0753	6.1027	400
27/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	449.3900	482.6200	0.4494	0.4826	0
27/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7170.4900	7191.6800	7.1705	7.1917	0
27/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	310.3300	337.3500	0.3103	0.3374	150
27/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7540.1400	7559.4600	7.5401	7.5595	0
27/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	273.9900	299.1400	0.2740	0.2991	0
27/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11804.5300	11807.5400	11.8045	11.8075	0
27/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	57.2400	66.0800	0.0572	0.0661	400
27/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14727.4500	14724.3000	14.7275	14.7243	0
27/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	11.9600	14.6400	0.0120	0.0146	400
27/12/2024	R035 On 07-August-25			Bond Future	10.5164	10.5177	94.2245	94.2175	0
27/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11140.5500	11153.8200	11.1406	11.1538	0
27/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	287.7700	308.0200	0.2878	0.3080	0
27/12/2024	R035 On 06-November-25			Bond Future	10.6272	10.6292	91.5437	91.5326	0
27/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5017.4300	5131.2400	5.0174	5.1312	0
27/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	1984.7300	2109.6500	1.9847	2.1097	0
27/12/2024	R035 On 05-February-26			Bond Future	10.7542	10.7570	93.2835	93.2685	0
27/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3728.7600	3911.6900	3.7288	3.9117	0
27/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3539.8100	3737.6900	3.5398	3.7377	0
27/12/2024	R038 On 06-February-25			Bond Future	10.8518	10.8539	104.1356	104.1216	8,871
27/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3118.4200	3112.1200	3.1184	3.1121	0
27/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	482.3400	490.1000	0.4823	0.4901	0
27/12/2024	R038 On 08-May-25			Bond Future	10.9513	10.9526	100.7318	100.7229	2,395
27/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3580.4500	3631.7800	3.5805	3.6318	0
27/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1646.2100	1706.3800	1.6462	1.7064	0
27/12/2024	R038 On 07-August-25			Bond Future	11.0573	11.0588	102.7277	102.7175	0
27/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3942.5000	3908.1600	3.9425	3.9082	0
27/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2735.4500	2711.3100	2.7355	2.7113	0
27/12/2024	R038 On 06-November-25			Bond Future	11.1767	11.1790	99.2313	99.2165	0
27/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3288.3900	3369.7700	3.2884	3.3698	1,770
27/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4584.4400	4680.5700	4.5844	4.6806	0
27/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4168.6400	4249.3700	4.1686	4.2494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3756.7800	3852.2600	3.7568	3.8523	0
27/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8723.3800	8779.6300	8.7234	8.7796	0
27/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1599.0900	1670.0900	1.5991	1.6701	1,770
27/12/2024	R038 On 05-February-26			Bond Future	11.3092	11.3122	101.1152	101.0961	0
27/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5103.0500	5068.7700	5.1031	5.0688	0
27/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4273.1700	4257.9100	4.2732	4.2579	0
27/12/2024	R053 On 06-February-25			Bond Future	11.1478	11.1497	108.3271	108.3107	2,019
27/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13951.5500	13937.2600	13.9516	13.9373	0
27/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	4.7400	6.8400	0.0047	0.0068	0
27/12/2024	R053 On 08-May-25			Bond Future	11.2366	11.2379	104.6298	104.6189	0
27/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11522.5700	11543.6000	11.5226	11.5436	0
27/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	459.9500	491.8900	0.4600	0.4919	0
27/12/2024	R053 On 07-August-25			Bond Future	11.3302	11.3316	106.7029	106.6905	0
27/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14622.5600	14584.2100	14.6226	14.5842	0
27/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	753.7300	727.7600	0.7537	0.7278	0
27/12/2024	R053 On 06-November-25			Bond Future	11.4339	11.4359	102.9050	102.8879	0
27/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6588.3500	6635.0300	6.5884	6.6350	0
27/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3897.6100	3961.4400	3.8976	3.9614	0
27/12/2024	R053 On 05-February-26			Bond Future	11.5471	11.5497	104.8583	104.8367	0
27/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5581.6500	5521.6900	5.5817	5.5217	0
27/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6057.0800	6018.7800	6.0571	6.0188	0
27/12/2024	R186 On 06-February-25			Bond Future	8.2613	8.2614	105.2610	105.2608	177,864
27/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1326.4000	1328.4700	1.3264	1.3285	0
27/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	4.5400	6.7600	0.0045	0.0068	0
27/12/2024	R186 On 08-May-25			Bond Future	8.2896	8.2859	107.3702	107.3758	0
27/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	547.5100	522.8000	0.5475	0.5228	0
27/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	275.4100	245.1100	0.2754	0.2451	0
27/12/2024	R186 On 07-August-25			Bond Future	8.3412	8.3377	104.1885	104.1930	0
27/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1306.0500	1296.8900	1.3061	1.2969	1,983
27/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	184.7700	171.1100	0.1848	0.1711	0
27/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1814.8000	1811.1700	1.8148	1.8112	0
27/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	113.4500	105.3200	0.1135	0.1053	0
27/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2477.8900	2477.1700	2.4779	2.4772	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.1900	58.9700	0.0642	0.0590	1,983
27/12/2024	R186 On 06-November-25			Bond Future	8.4545	8.4544	106.2072	106.2073	0
27/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	298.0600	311.4800	0.2981	0.3115	0
27/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	641.7300	655.0600	0.6417	0.6551	0
27/12/2024	R186 On 05-February-26			Bond Future	8.6892	8.6941	102.9185	102.9145	0
27/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	342.4500	334.2600	0.3425	0.3343	0
27/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	556.3500	552.1400	0.5564	0.5521	0
27/12/2024	R202 On 06-February-25			Bond Future	269.3592	269.7113	269.3592	269.7113	1,914
27/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2569.1600	2921.2600	2.5692	2.9213	0
27/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R202 On 08-May-25			Bond Future	274.8226	275.1965	274.8226	275.1965	269
27/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2512.6200	2886.5200	2.5126	2.8865	0
27/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R202 On 07-August-25			Bond Future	275.0991	275.4774	275.0991	275.4774	0
27/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3499.1400	3877.4000	3.4991	3.8774	0
27/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R202 On 06-November-25			Bond Future	280.4978	280.8719	280.4978	280.8719	0
27/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4857.7900	5231.8700	4.8578	5.2319	0
27/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R202 On 05-February-26			Bond Future	280.5627	280.9334	280.5627	280.9334	0
27/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2742.6700	3113.3800	2.7427	3.1134	0
27/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R209 On 06-February-25			Bond Future	10.5606	10.5623	74.4487	74.4397	12,983
27/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8942.2000	8933.4600	8.9422	8.9335	0
27/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	1.4800	1.7300	0.0015	0.0017	0
27/12/2024	R209 On 08-May-25			Bond Future	10.6454	10.6464	72.7857	72.7805	6,367
27/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6301.4400	6321.2700	6.3014	6.3213	0
27/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	295.5700	320.5600	0.2956	0.3206	0
27/12/2024	R209 On 07-August-25			Bond Future	10.7363	10.7375	74.2281	74.2220	0
27/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9286.4100	9305.0500	9.2864	9.3051	0
27/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	336.5800	361.3500	0.3366	0.3614	0
27/12/2024	R209 On 06-November-25			Bond Future	10.8396	10.8415	72.5135	72.5041	0
27/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4200.6300	4236.6100	4.2006	4.2366	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2116.3900	2161.7500	2.1164	2.1618	0
27/12/2024	R209 On 05-February-26			Bond Future	10.9549	10.9574	73.8913	73.8789	0
27/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3276.2900	3455.6200	3.2763	3.4556	0
27/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3396.8100	3588.5300	3.3968	3.5885	0
27/12/2024	R210 On 06-February-25			Bond Future	244.5062	244.5559	244.5062	244.5559	991
27/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4896.1600	4945.8500	4.8962	4.9459	0
27/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R210 On 08-May-25			Bond Future	246.1097	246.1736	246.1097	246.1736	300
27/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1920.2900	1856.3800	1.9203	1.8564	0
27/12/2024	R210 On 07-August-25			Bond Future	251.0469	251.1094	251.0469	251.1094	0
27/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2606.8800	2669.3900	2.6069	2.6694	0
27/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R210 On 06-November-25			Bond Future	252.5525	252.6056	252.5525	252.6056	0
27/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	412.5100	465.6200	0.4125	0.4656	0
27/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R210 On 05-February-26			Bond Future	257.4169	257.4615	257.4169	257.4615	0
27/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4316.8600	4361.4600	4.3169	4.3615	0
27/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/12/2024	R213 On 06-February-25			Bond Future	9.4349	9.4466	92.1355	92.0864	100,765
27/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7643.0800	7594.9800	7.6431	7.5950	0
27/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	4.2100	5.2400	0.0042	0.0052	0
27/12/2024	R213 On 08-May-25			Bond Future	9.5027	9.5138	90.4243	90.3791	0
27/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4333.6200	4311.7700	4.3336	4.3118	0
27/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	299.1300	322.4700	0.2991	0.3225	0
27/12/2024	R213 On 07-August-25			Bond Future	9.5806	9.5925	92.2167	92.1695	0
27/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7935.1200	7895.4700	7.9351	7.8955	0
27/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	185.5000	193.0000	0.1855	0.1930	0
27/12/2024	R213 On 06-November-25			Bond Future	9.6828	9.6965	90.4496	90.3977	0
27/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2949.1600	2975.6400	2.9492	2.9756	0
27/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1569.1800	1647.5800	1.5692	1.6476	0
27/12/2024	R213 On 05-February-26			Bond Future	9.8076	9.8231	92.1697	92.1133	0
27/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2547.5000	2535.6900	2.5475	2.5357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2248.0400	2292.6300	2.2480	2.2926	0
27/12/2024	R214 On 06-February-25			Bond Future	10.9470	10.9538	69.6599	69.6217	18,350
27/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4345.1100	4326.0400	4.3451	4.3260	521
27/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	92.7300	111.9100	0.0927	0.1119	0
27/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6711.7900	6678.7800	6.7118	6.6788	521
27/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	14.8600	20.1000	0.0149	0.0201	0
27/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8821.7900	8784.8300	8.8218	8.7848	0
27/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	2.4800	3.7700	0.0025	0.0038	0
27/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12730.6500	12692.4200	12.7307	12.6924	0
27/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	521
27/12/2024	R214 On 08-May-25			Bond Future	11.0290	11.0355	67.7525	67.7172	3,232
27/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7216.4900	7205.4400	7.2165	7.2054	0
27/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	278.3600	302.6100	0.2784	0.3026	0
27/12/2024	R214 On 07-August-25			Bond Future	11.1171	11.1239	69.0954	69.0585	0
27/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9431.0000	9385.0700	9.4310	9.3851	0
27/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	422.6500	413.5600	0.4227	0.4136	0
27/12/2024	R214 On 06-November-25			Bond Future	11.2175	11.2251	67.1336	67.0931	0
27/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4430.7200	4531.1700	4.4307	4.5312	0
27/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2229.4700	2370.3900	2.2295	2.3704	0
27/12/2024	R214 On 05-February-26			Bond Future	11.3293	11.3376	68.4095	68.3656	0
27/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3435.2700	3541.2800	3.4353	3.5413	0
27/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3800.9400	3950.8200	3.8009	3.9508	0
27/12/2024	R248 On 06-February-25			Bond Future	11.1387	11.1456	84.2725	84.2248	271,827
27/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	26.0300	31.8200	0.0260	0.0318	660
27/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6146.3400	6199.8400	6.1463	6.1998	0
27/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	871.0900	899.2200	0.8711	0.8992	660
27/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1831.8600	1907.7000	1.8319	1.9077	0
27/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3960.1800	3950.3300	3.9602	3.9503	0
27/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	262.0000	299.8600	0.2620	0.2999	660
27/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9663.6400	9618.9900	9.6636	9.6190	0
27/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	7.5100	10.5700	0.0075	0.0106	0
27/12/2024	R248 On 08-May-25			Bond Future	11.2244	11.2309	81.5144	81.4701	30,311
27/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8816.4700	8799.9400	8.8165	8.7999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	358.5800	386.3500	0.3586	0.3864	0
27/12/2024	R248 On 07-August-25			Bond Future	11.3161	11.3230	83.1300	83.0839	0
27/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11633.2900	11570.6800	11.6333	11.5707	0
27/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	537.2700	520.7800	0.5373	0.5208	0
27/12/2024	R248 On 06-November-25			Bond Future	11.4197	11.4274	80.2973	80.2468	0
27/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5065.6800	5137.1200	5.0657	5.1371	0
27/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3010.6100	3132.5600	3.0106	3.1326	0
27/12/2024	R248 On 05-February-26			Bond Future	11.5348	11.5433	81.8227	81.7681	0
27/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4244.2800	4289.8700	4.2443	4.2899	0
27/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4729.0600	4829.2900	4.7291	4.8293	0
27/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0