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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
19/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	2029 On 06-February-25			Bond Future	134.6860	134.8028	134.6860	134.8028	8,604
19/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2286.0400	2402.7500	2.2860	2.4028	0
19/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2029 On 08-May-25			Bond Future	136.0155	136.1341	136.0155	136.1341	728
19/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1834.5000	1715.8900	1.8345	1.7159	0
19/12/2024	2029 On 07-August-25			Bond Future	138.7367	138.8572	138.7367	138.8572	0
19/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1326.7200	1447.2100	1.3267	1.4472	0
19/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2029 On 06-November-25			Bond Future	140.0149	140.1375	140.0149	140.1375	0
19/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	224.8500	347.4900	0.2249	0.3475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2029 On 05-February-26			Bond Future	142.7022	142.8266	142.7022	142.8266	0
19/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2592.1800	2716.6400	2.5922	2.7166	0
19/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2030 On 06-February-25			Bond Future	9.1293	9.0420	95.8059	96.1398	161,704
19/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	204.1700	282.5700	0.2042	0.2826	800
19/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1938.2100	1682.7000	1.9382	1.6827	0
19/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	902.8300	1102.7300	0.9028	1.1027	800
19/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	709.4700	575.4600	0.7095	0.5755	0
19/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2284.9500	2577.3800	2.2850	2.5774	0
19/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	173.8400	132.3600	0.1738	0.1324	800
19/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5705.0200	6037.4200	5.7050	6.0374	0
19/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5.2000	3.6900	0.0052	0.0037	0
19/12/2024	2030 On 08-May-25			Bond Future	9.1976	9.1048	97.7298	98.0701	0
19/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	542.9100	648.6800	0.5429	0.6487	800
19/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2458.8200	2224.2800	2.4588	2.2243	0
19/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	888.7600	1034.9400	0.8888	1.0349	1,320
19/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1799.4800	1605.3500	1.7995	1.6054	0
19/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1282.9200	1464.3800	1.2829	1.4644	800
19/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1347.4100	1188.5600	1.3474	1.1886	0
19/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1852.0400	2071.9200	1.8520	2.0719	680
19/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	934.7300	814.3000	0.9347	0.8143	0
19/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3097.2300	3370.1700	3.0972	3.3702	0
19/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	464.9500	397.5800	0.4650	0.3976	0
19/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3268.2000	3546.2800	3.2682	3.5463	0
19/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	424.2500	362.0200	0.4243	0.3620	800
19/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4221.8700	4522.0900	4.2219	4.5221	1,640
19/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	259.0000	218.9100	0.2590	0.2189	0
19/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5411.5700	5728.8800	5.4116	5.7289	2,280
19/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	141.5200	118.5200	0.1415	0.1185	0
19/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9163.4200	9501.5600	9.1634	9.5016	0
19/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	10.8200	8.6500	0.0108	0.0087	1,640
19/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10499.0700	10838.6600	10.4991	10.8387	0
19/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.3200	2.6000	0.0033	0.0026	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
19/12/2024	2030 On 07-August-25			Bond Future	9.2824	9.1833	95.6513	95.9980	0
19/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4570.7200	4858.5400	4.5707	4.8585	1,054
19/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	503.7300	444.8700	0.5037	0.4449	0
19/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6370.9900	6686.3000	6.3710	6.6863	0
19/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	250.2900	218.9200	0.2503	0.2189	0
19/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9345.2400	9684.3600	9.3452	9.6844	0
19/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	49.7100	42.1500	0.0497	0.0422	1,054
19/12/2024	2030 On 06-November-25			Bond Future	9.3798	9.2737	97.4977	97.8506	0
19/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2267.3900	2470.3500	2.2674	2.4704	0
19/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1736.8400	1586.8300	1.7368	1.5868	0
19/12/2024	2030 On 05-February-26			Bond Future	9.5036	9.3897	95.3362	95.6955	0
19/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2064.5300	2254.3500	2.0645	2.2544	0
19/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	2107.1900	1937.7400	2.1072	1.9377	0
19/12/2024	2032 On 06-February-25			Bond Future	9.7856	9.6992	95.2647	95.6805	121,685
19/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	365.6600	488.5500	0.3657	0.4886	800
19/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	2141.3400	1848.4200	2.1413	1.8484	0
19/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1484.0000	1753.8200	1.4840	1.7538	800
19/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	841.9900	696.0000	0.8420	0.6960	0
19/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4030.2700	4409.8200	4.0303	4.4098	0
19/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	179.9500	143.6900	0.1800	0.1437	800
19/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	8725.8400	9139.6800	8.7258	9.1397	0
19/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	8.9900	7.0200	0.0090	0.0070	0
19/12/2024	2032 On 08-May-25			Bond Future	9.8661	9.7754	93.0138	93.4376	37,405
19/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	882.4200	1032.3700	0.8824	1.0324	800
19/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2992.2500	2718.3400	2.9923	2.7183	0
19/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1934.3500	2173.9800	1.9344	2.1740	800
19/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1683.2300	1499.0000	1.6832	1.4990	0
19/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5158.1800	5521.1500	5.1582	5.5212	0
19/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	449.2300	388.3400	0.4492	0.3883	0
19/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5382.6400	5750.1100	5.3826	5.7501	0
19/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	412.4400	356.0500	0.4124	0.3561	800
19/12/2024	2032 On 07-August-25			Bond Future	9.9578	9.8626	94.8517	95.2836	0
19/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	8991.2900	9390.9800	8.9913	9.3910	0
19/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	270.9300	238.6900	0.2709	0.2387	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	2032 On 06-November-25			Bond Future	10.0680	9.9678	92.5216	92.9615	0
19/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3677.7800	3950.9900	3.6778	3.9510	0
19/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	2152.1300	1985.4300	2.1521	1.9854	0
19/12/2024	2032 On 05-February-26			Bond Future	10.1973	10.0918	94.2724	94.7202	0
19/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	2992.5800	3229.0300	2.9926	3.2290	0
19/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	3150.6600	2939.2700	3.1507	2.9393	0
19/12/2024	2033 On 06-February-25			Bond Future	129.0619	128.8813	129.0619	128.8813	6,288
19/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4121.8800	3941.2500	4.1219	3.9413	0
19/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2033 On 08-May-25			Bond Future	130.1778	129.9931	130.1778	129.9931	5,288
19/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	442.2000	626.9500	0.4422	0.6270	0
19/12/2024	2033 On 07-August-25			Bond Future	132.7823	132.5934	132.7823	132.5934	0
19/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4132.3200	3943.4000	4.1323	3.9434	0
19/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2033 On 06-November-25			Bond Future	133.8438	133.6513	133.8438	133.6513	0
19/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	703.7800	511.3100	0.7038	0.5113	0
19/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2033 On 05-February-26			Bond Future	136.4128	136.2161	136.4128	136.2161	0
19/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3532.8100	3336.0900	3.5328	3.3361	0
19/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2037 On 06-February-25			Bond Future	10.8442	10.7737	84.7419	85.1576	162,738
19/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10286.5100	10701.1500	10.2865	10.7012	0
19/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	5.2600	4.2200	0.0053	0.0042	0
19/12/2024	2037 On 08-May-25			Bond Future	10.9438	10.8707	86.4436	86.8674	3,975
19/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7533.3000	7910.5200	7.5333	7.9105	0
19/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	441.4600	394.9100	0.4415	0.3949	0
19/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	8896.1000	9287.8200	8.8961	9.2878	15,000
19/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	295.7700	263.7200	0.2958	0.2637	0
19/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12272.0100	12685.8500	12.2720	12.6859	7,500
19/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	81.0200	71.0900	0.0810	0.0711	0
19/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12494.9000	12909.6000	12.4949	12.9096	7,500
19/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	73.3500	64.2800	0.0734	0.0643	0

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19/12/2024	2037 On 07-August-25			Bond Future	11.0543	10.9784	83.8912	84.3230	15
19/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1270.1500	1408.2500	1.2702	1.4083	2,541
19/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5454.9700	5161.3000	5.4550	5.1613	0
19/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1698.2000	1865.0700	1.6982	1.8651	2,341
19/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4623.1800	4358.2800	4.6232	4.3583	0
19/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1906.4200	2085.7800	1.9064	2.0858	200
19/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4299.1300	4046.7200	4.2991	4.0467	0
19/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3086.6700	3323.8000	3.0867	3.3238	0
19/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2998.0600	2803.4200	2.9981	2.8034	2,541
19/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4244.3400	4523.2100	4.2443	4.5232	0
19/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2209.1600	2056.2600	2.2092	2.0563	2,541
19/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5726.4700	6044.9800	5.7265	6.0450	0
19/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1543.6300	1430.3700	1.5436	1.4304	2,541
19/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7117.5800	7463.6700	7.1176	7.4637	0
19/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	1120.3200	1034.6400	1.1203	1.0346	2,541
19/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10596.5400	10987.8900	10.5965	10.9879	0
19/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	477.8700	437.4500	0.4779	0.4375	0
19/12/2024	2037 On 06-November-25			Bond Future	11.1696	11.0907	85.5098	85.9496	0
19/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5174.0100	5458.4300	5.1740	5.4584	0
19/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2670.9200	2515.5800	2.6709	2.5156	0
19/12/2024	2037 On 05-February-26			Bond Future	11.2996	11.2175	82.8698	83.3176	0
19/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3982.9200	4218.0300	3.9829	4.2180	0
19/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4526.7800	4314.1600	4.5268	4.3142	0
19/12/2024	2038 On 06-February-25			Bond Future	139.4811	139.7171	139.4811	139.7171	2,622
19/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4251.0700	4487.0900	4.2511	4.4871	0
19/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2038 On 08-May-25			Bond Future	142.3165	142.5569	142.3165	142.5569	480
19/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2636.5200	2876.9100	2.6365	2.8769	0
19/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2038 On 07-August-25			Bond Future	143.0367	143.2821	143.0367	143.2821	0
19/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3476.6600	3722.1400	3.4767	3.7221	0
19/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2038 On 06-November-25			Bond Future	145.8341	146.0837	145.8341	146.0837	0
19/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1954.1300	2203.6900	1.9541	2.2037	0

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19/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2038 On 05-February-26			Bond Future	146.4685	146.7209	146.4685	146.7209	0
19/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3268.4800	3520.9300	3.2685	3.5209	0
19/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2040 On 06-February-25			Bond Future	11.1714	11.0960	84.6481	85.1282	66,551
19/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	939.2800	1151.9400	0.9393	1.1519	780
19/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	2035.9800	1768.5500	2.0360	1.7686	0
19/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	3672.0500	4077.8100	3.6721	4.0778	0
19/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	420.0700	345.7400	0.4201	0.3457	780
19/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6263.1300	6722.2000	6.2631	6.7222	0
19/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	106.9100	85.8900	0.1069	0.0859	780
19/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10233.8300	10711.6000	10.2338	10.7116	0
19/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	11.1000	8.7800	0.0111	0.0088	0
19/12/2024	2040 On 08-May-25			Bond Future	11.2743	11.1961	86.3479	86.8374	3,900
19/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8325.9900	8762.7000	8.3260	8.7627	0
19/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	477.6600	424.8600	0.4777	0.4249	0
19/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	8898.3400	9342.0500	8.8983	9.3421	15,000
19/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	409.7300	363.9300	0.4097	0.3639	0
19/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12105.1100	12577.1300	12.1051	12.5771	7,500
19/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	140.6300	123.1400	0.1406	0.1231	0
19/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12431.7900	12905.7100	12.4318	12.9057	7,500
19/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	123.6700	108.0800	0.1237	0.1081	0
19/12/2024	2040 On 07-August-25			Bond Future	11.3876	11.3065	83.5428	84.0416	16
19/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11098.9100	11546.8300	11.0989	11.5468	0
19/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	578.3500	527.4500	0.5784	0.5275	0
19/12/2024	2040 On 06-November-25			Bond Future	11.5046	11.4205	85.1544	85.6625	0
19/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5205.7700	5521.4200	5.2058	5.5214	0
19/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	3224.9300	3032.4900	3.2249	3.0325	0
19/12/2024	2040 On 05-February-26			Bond Future	11.6353	11.5480	82.2569	82.7742	0
19/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4164.0800	4431.8200	4.1641	4.4318	0
19/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	5027.5900	4777.9700	5.0276	4.7780	0
19/12/2024	2044 On 06-February-25			Bond Future	11.2896	11.2295	80.5651	80.9584	71,258
19/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	193.4700	251.5400	0.1935	0.2515	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
19/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4539.5800	4204.4300	4.5396	4.2044	0
19/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1082.6100	1267.9700	1.0826	1.2680	8,825
19/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	2000.1600	1792.3000	2.0002	1.7923	0
19/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2318.2700	2593.4900	2.3183	2.5935	0
19/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	966.2400	848.2400	0.9662	0.8482	8,825
19/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	4706.9800	5060.0600	4.7070	5.0601	422
19/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	286.2300	246.0900	0.2862	0.2461	0
19/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7372.0000	7754.3300	7.3720	7.7543	422
19/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	72.8500	61.9600	0.0729	0.0620	0
19/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10121.9800	10512.7900	10.1220	10.5128	0
19/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	15.9500	13.5400	0.0160	0.0135	0
19/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	13753.5700	14146.6700	13.7536	14.1467	0
19/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.7500	0.6300	0.0008	0.0006	422
19/12/2024	2044 On 08-May-25		Call	Bond Future	4.0200	5.3000	0.0040	0.0053	0
19/12/2024	2044 On 08-May-25			Bond Future	11.3883	11.3261	82.1830	82.5838	7,734
19/12/2024	2044 On 08-May-25		Put	Bond Future	17821.0500	17421.4700	17.8211	17.4215	0
19/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1224.7800	1366.5300	1.2248	1.3665	2,490
19/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4322.7500	4063.6400	4.3228	4.0636	0
19/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3539.5600	3799.3900	3.5396	3.7994	0
19/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1888.1900	1747.1600	1.8882	1.7472	2,490
19/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	6834.7700	7172.5500	6.8348	7.1726	0
19/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	745.8200	682.7400	0.7458	0.6827	2,490
19/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8355.1400	8712.5600	8.3551	8.7126	0
19/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	496.9900	453.5500	0.4970	0.4536	0
19/12/2024	2044 On 07-August-25			Bond Future	11.4963	11.4319	79.4209	79.8294	0
19/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11042.0400	11405.9800	11.0420	11.4060	0
19/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	659.1200	614.6100	0.6591	0.6146	0
19/12/2024	2044 On 06-November-25			Bond Future	11.6073	11.5406	80.9528	81.3689	0
19/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5193.4700	5447.5800	5.1935	5.4476	0
19/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3529.3800	3367.4500	3.5294	3.3675	0
19/12/2024	2044 On 05-February-26			Bond Future	11.7307	11.6615	78.1009	78.5246	0
19/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4278.1800	4496.9000	4.2782	4.4969	0
19/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	5329.9600	5125.0300	5.3300	5.1250	0
19/12/2024	2046 On 06-February-25			Bond Future	121.9013	122.2735	121.9013	122.2735	18,897

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7891.3300	8263.4900	7.8913	8.2635	0
19/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2046 On 08-May-25			Bond Future	122.1661	122.5453	122.1661	122.5453	0
19/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	196.1000	575.2500	0.1961	0.5753	0
19/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2046 On 07-August-25			Bond Future	124.6099	124.9962	124.6099	124.9962	0
19/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5919.9000	6306.1800	5.9199	6.3062	0
19/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2046 On 06-November-25			Bond Future	124.7903	125.1843	124.7903	125.1843	0
19/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	619.6600	225.7000	0.6197	0.2257	0
19/12/2024	2046 On 05-February-26			Bond Future	127.1839	127.5849	127.1839	127.5849	0
19/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5533.8900	5934.9000	5.5339	5.9349	0
19/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2050 On 06-February-25			Bond Future	122.0970	121.6914	122.0970	121.6914	16,264
19/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6497.0300	6091.3900	6.4970	6.0914	0
19/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2050 On 08-May-25			Bond Future	124.5792	124.1650	124.5792	124.1650	0
19/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3419.2300	3004.9800	3.4192	3.0050	0
19/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2050 On 07-August-25			Bond Future	124.7028	124.2802	124.7028	124.2802	0
19/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4812.7600	4390.1900	4.8128	4.3902	0
19/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2050 On 06-November-25			Bond Future	127.1416	126.7102	127.1416	126.7102	0
19/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2721.6400	2290.2400	2.7216	2.2902	0
19/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	2050 On 05-February-26			Bond Future	127.1690	126.7278	127.1690	126.7278	0
19/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4348.9900	3907.8100	4.3490	3.9078	0
19/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	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
19/12/2024	AL37 On 06-February-25			Index Future	1071.4460	1075.2820	1071.4460	1,075.2820	0
19/12/2024	AL37 On 08-May-25			Index Future	1092.9680	1096.8770	1092.9680	1,096.8770	0
19/12/2024	AL37 On 07-August-25			Index Future	1114.5820	1118.5650	1114.5820	1,118.5650	0
19/12/2024	AL37 On 06-November-25			Index Future	1136.1470	1140.2030	1136.1470	1,140.2030	0
19/12/2024	AL37 On 05-February-26			Index Future	1157.7250	1161.8530	1157.7250	1,161.8530	0
19/12/2024	AL7T On 06-February-25			Index Future	1287.8610	1293.6810	1287.8610	1,293.6810	0
19/12/2024	AL7T On 08-May-25			Index Future	1313.7300	1319.6630	1313.7300	1,319.6630	0
19/12/2024	AL7T On 07-August-25			Index Future	1339.7100	1345.7560	1339.7100	1,345.7560	0
19/12/2024	AL7T On 06-November-25			Index Future	1365.6310	1371.7880	1365.6310	1,371.7880	0
19/12/2024	AL7T On 05-February-26			Index Future	1391.5670	1397.8360	1391.5670	1,397.8360	0
19/12/2024	ALBI On 06-February-25			Index Future	1106.8640	1111.0450	1106.8640	1,111.0450	98
19/12/2024	ALBI On 08-May-25			Index Future	1129.0980	1133.3590	1129.0980	1,133.3590	0
19/12/2024	ALBI On 07-August-25			Index Future	1151.4270	1155.7690	1151.4270	1,155.7690	0
19/12/2024	ALBI On 06-November-25			Index Future	1173.7040	1178.1260	1173.7040	1,178.1260	0
19/12/2024	ALBI On 05-February-26			Index Future	1195.9960	1200.4960	1195.9960	1,200.4960	0
19/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	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
19/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	ES33 On 06-February-25			Bond Future	11.1198	11.0494	83.3708	83.7037	0
19/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9639.1900	9972.0700	9.6392	9.9721	0
19/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES33 On 08-May-25			Bond Future	11.2416	11.1681	81.2660	81.6053	0
19/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6493.9700	6833.3400	6.4940	6.8333	0
19/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES33 On 07-August-25			Bond Future	11.3750	11.2983	82.8910	83.2368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9086.3600	9432.2200	9.0864	9.4322	0
19/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES33 On 06-November-25			Bond Future	11.5305	11.4503	80.7138	81.0661	0
19/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2063.5800	2415.8500	2.0636	2.4159	0
19/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES33 On 05-February-26			Bond Future	11.7086	11.6245	82.2588	82.6175	0
19/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	936.6700	578.0000	0.9367	0.5780	0
19/12/2024	ES42 On 06-February-25			Bond Future	11.6056	11.5303	79.6005	80.0570	0
19/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11207.0200	11663.4900	11.2070	11.6635	0
19/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES42 On 08-May-25			Bond Future	11.7144	11.6363	76.9516	77.4172	0
19/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8320.7500	8786.2600	8.3208	8.7863	0
19/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES42 On 07-August-25			Bond Future	11.8286	11.7477	78.4895	78.9640	0
19/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10217.3100	10691.8500	10.2173	10.6919	0
19/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES42 On 06-November-25			Bond Future	11.9562	11.8723	75.7573	76.2407	0
19/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2423.3700	2906.7900	2.4234	2.9068	0
19/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES42 On 05-February-26			Bond Future	12.0945	12.0074	77.2048	77.6972	0
19/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1394.9200	902.5100	1.3949	0.9025	0
19/12/2024	GOVI On 06-February-25			GOVI	1089.9660	1094.0460	1089.9660	1,094.0460	636
19/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1179660.0000	1220460.0000	117.9660	122.0460	0
19/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	GOVI On 08-May-25			GOVI	1111.8600	1116.0180	1111.8600	1,116.0180	0
19/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	898600.0000	940180.0000	89.8600	94.0180	0
19/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	GOVI On 07-August-25			GOVI	1133.8480	1138.0850	1133.8480	1,138.0850	0
19/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1228480.0000	1270850.0000	122.8480	127.0850	0
19/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	GOVI On 06-November-25			GOVI	1155.7860	1160.1000	1155.7860	1,160.1000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	437860.0000	481000.0000	43.7860	48.1000	0
19/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	GOVI On 05-February-26			GOVI	1177.7370	1182.1280	1177.7370	1,182.1280	0
19/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	277370.0000	321280.0000	27.7370	32.1280	0
19/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/12/2024	IGOV On 06-February-25			Index Future	376.0640	376.0360	376.0640	376.0360	870
19/12/2024	IGOV On 08-May-25			Index Future	383.7100	383.6800	383.7100	383.6800	8
19/12/2024	IGOV On 07-August-25			Index Future	391.3880	391.3560	391.3880	391.3560	0
19/12/2024	IGOV On 06-November-25			Index Future	399.0490	399.0150	399.0490	399.0150	0
19/12/2024	IGOV On 05-February-26			Index Future	406.7140	406.6780	406.7140	406.6780	0
19/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	8.3570	0
19/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
19/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/12/2024	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
19/12/2024	R033 On 06-February-25			Bond Future	10.0449	9.9587	103.4118	103.8843	11,996
19/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2248.7400	2594.2200	2.2487	2.5942	0
19/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	707.4800	580.4500	0.7075	0.5805	0
19/12/2024	R033 On 08-May-25			Bond Future	10.1334	10.0431	100.4401	100.9218	0
19/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2675.2400	2974.1100	2.6752	2.9741	0
19/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1637.0400	1454.2100	1.6370	1.4542	0
19/12/2024	R033 On 07-August-25			Bond Future	10.2326	10.1380	102.4247	102.9155	0
19/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2919.3700	3198.6800	2.9194	3.1987	0
19/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2417.3300	2205.8200	2.4173	2.2058	0
19/12/2024	R033 On 06-November-25			Bond Future	10.3495	10.2502	99.3575	99.8574	0
19/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3151.5000	3418.2200	3.1515	3.4182	0
19/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3249.4900	3016.3100	3.2495	3.0163	0
19/12/2024	R033 On 05-February-26			Bond Future	10.4845	10.3801	101.2368	101.7457	0
19/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3600.4200	3874.5900	3.6004	3.8746	0
19/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3573.4300	3338.6200	3.5734	3.3386	0
19/12/2024	R035 On 06-February-25			Bond Future	10.4232	10.3475	94.5091	94.9449	87,258
19/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	520.6800	663.8600	0.5207	0.6639	15,000
19/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2401.1700	2108.5400	2.4012	2.1085	0
19/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	846.4600	1040.4500	0.8465	1.0405	100
19/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1789.5500	1547.7300	1.7896	1.5477	0
19/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1048.1200	1267.7200	1.0481	1.2677	1,000
19/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1527.3200	1311.1100	1.5273	1.3111	0
19/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2060.2000	2369.1100	2.0602	2.3691	0
19/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	771.5700	644.6700	0.7716	0.6447	1,100
19/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4014.4600	4404.3600	4.0145	4.4044	0
19/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	241.5300	195.6200	0.2415	0.1956	7,500
19/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	4983.4300	5392.1200	4.9834	5.3921	0
19/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	136.5600	109.4400	0.1366	0.1094	1,100
19/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10491.2700	10926.3500	10.4913	10.9264	0
19/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3.2700	2.5400	0.0033	0.0025	0
19/12/2024	R035 On 08-May-25			Bond Future	10.5110	10.4322	91.8970	92.3413	1,004
19/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2018.8900	2248.5900	2.0189	2.2486	150
19/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2419.1200	2204.5700	2.4191	2.2046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3728.6400	4041.0600	3.7286	4.0411	0
19/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1305.0000	1173.1700	1.3050	1.1732	150
19/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5802.1100	6172.0100	5.8021	6.1720	400
19/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	672.4300	598.0800	0.6724	0.5981	0
19/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	6850.2800	7238.9700	6.8503	7.2390	0
19/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	486.3500	430.7900	0.4864	0.4308	150
19/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7206.1700	7600.1100	7.2062	7.6001	0
19/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	436.2500	385.9400	0.4363	0.3859	0
19/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11348.6000	11779.9200	11.3486	11.7799	0
19/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	97.5400	84.6100	0.0975	0.0846	400
19/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14243.5100	14684.1400	14.2435	14.6841	0
19/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	24.2500	20.6300	0.0243	0.0206	400
19/12/2024	R035 On 07-August-25			Bond Future	10.6090	10.5270	93.7133	94.1660	0
19/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10730.6400	11145.9500	10.7306	11.1460	0
19/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	389.0800	351.6800	0.3891	0.3517	0
19/12/2024	R035 On 06-November-25			Bond Future	10.7249	10.6394	91.0164	91.4775	0
19/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5002.7600	5302.0800	5.0028	5.3021	0
19/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2497.3400	2335.5500	2.4973	2.3356	0
19/12/2024	R035 On 05-February-26			Bond Future	10.8576	10.7683	92.7393	93.2087	0
19/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3838.5300	4086.0200	3.8385	4.0860	0
19/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	4193.7800	3971.8300	4.1938	3.9718	0
19/12/2024	R038 On 06-February-25			Bond Future	10.9378	10.8674	103.5427	104.0278	8,762
19/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2833.6200	3196.7400	2.8336	3.1967	0
19/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	790.5200	668.5400	0.7905	0.6685	0
19/12/2024	R038 On 08-May-25			Bond Future	11.0399	10.9668	100.1318	100.6263	2,395
19/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3484.0200	3792.0400	3.4840	3.7920	0
19/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	2149.7500	1963.2600	2.1498	1.9633	0
19/12/2024	R038 On 07-August-25			Bond Future	11.1503	11.0743	102.1101	102.6140	0
19/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3807.2200	4094.4900	3.8072	4.0945	0
19/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	3217.7300	3001.1100	3.2177	3.0011	0
19/12/2024	R038 On 06-November-25			Bond Future	11.2747	11.1956	98.5951	99.1083	0
19/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3366.0300	3608.2000	3.3660	3.6082	1,770
19/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	5298.3200	5027.2300	5.2983	5.0272	0
19/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4210.2700	4485.4600	4.2103	4.4855	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4434.6500	4196.5800	4.4347	4.1966	0
19/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8547.3400	8933.3900	8.5473	8.9334	0
19/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	2059.2900	1932.0800	2.0593	1.9321	1,770
19/12/2024	R038 On 05-February-26			Bond Future	11.4125	11.3301	100.4592	100.9818	0
19/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4998.4900	5285.8500	4.9985	5.2859	0
19/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4824.5700	4589.3200	4.8246	4.5893	0
19/12/2024	R053 On 06-February-25			Bond Future	11.2378	11.1777	107.5347	108.0630	2,011
19/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13180.0700	13704.5200	13.1801	13.7045	0
19/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	25.6700	21.7900	0.0257	0.0218	0
19/12/2024	R053 On 08-May-25			Bond Future	11.3293	11.2670	103.8267	104.3653	0
19/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11004.4000	11480.2300	11.0044	11.4802	0
19/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	744.9300	682.1200	0.7449	0.6821	0
19/12/2024	R053 On 07-August-25			Bond Future	11.4269	11.3624	105.8779	106.4267	0
19/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14053.9300	14535.5700	14.0539	14.5356	0
19/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	1010.1000	942.9300	1.0101	0.9429	0
19/12/2024	R053 On 06-November-25			Bond Future	11.5350	11.4681	102.0570	102.6162	0
19/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6477.5500	6814.5800	6.4776	6.8146	0
19/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4634.8000	4412.7100	4.6348	4.4127	0
19/12/2024	R053 On 05-February-26			Bond Future	11.6530	11.5836	103.9863	104.5556	0
19/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5438.1000	5730.9000	5.4381	5.7309	0
19/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6785.5500	6509.0800	6.7856	6.5091	0
19/12/2024	R186 On 06-February-25			Bond Future	8.2897	8.2467	105.2118	105.2862	179,104
19/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1290.7500	1362.3300	1.2908	1.3623	0
19/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	18.0700	15.2100	0.0181	0.0152	0
19/12/2024	R186 On 08-May-25			Bond Future	8.3194	8.2694	107.3251	107.4008	0
19/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	576.5500	623.0500	0.5766	0.6231	0
19/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	349.5100	320.3600	0.3495	0.3204	0
19/12/2024	R186 On 07-August-25			Bond Future	8.3815	8.3218	104.1367	104.2135	0
19/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1297.1500	1356.8000	1.2972	1.3568	1,983
19/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	227.6600	210.5600	0.2277	0.2106	0
19/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1793.1800	1858.8900	1.7932	1.8589	0
19/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	143.6200	132.5800	0.1436	0.1326	0
19/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2433.9600	2504.8300	2.4340	2.5048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	72.0500	66.1700	0.0721	0.0662	1,983
19/12/2024	R186 On 06-November-25			Bond Future	8.5109	8.4373	106.1476	106.2254	0
19/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	339.6600	370.9000	0.3397	0.3709	0
19/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	742.9500	696.3900	0.7430	0.6964	0
19/12/2024	R186 On 05-February-26			Bond Future	8.7725	8.6767	102.8499	102.9288	0
19/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	356.5100	390.4400	0.3565	0.3904	0
19/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	638.9500	594.0400	0.6390	0.5940	0
19/12/2024	R202 On 06-February-25			Bond Future	269.6263	269.2384	269.6263	269.2384	1,914
19/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2836.3100	2448.3900	2.8363	2.4484	0
19/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R202 On 08-May-25			Bond Future	275.1078	274.7114	275.1078	274.7114	269
19/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2797.7900	2401.3600	2.7978	2.4014	0
19/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R202 On 07-August-25			Bond Future	275.3750	274.9697	275.3750	274.9697	0
19/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3774.9900	3369.7100	3.7750	3.3697	0
19/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R202 On 06-November-25			Bond Future	280.7613	280.3469	280.7613	280.3469	0
19/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5121.2600	4706.9400	5.1213	4.7069	0
19/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R202 On 05-February-26			Bond Future	280.8127	280.3872	280.8127	280.3872	0
19/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2992.7200	2567.1700	2.9927	2.5672	0
19/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R209 On 06-February-25			Bond Future	10.6400	10.5695	74.0378	74.4023	12,983
19/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8536.4500	8899.6900	8.5365	8.8997	0
19/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	6.6100	5.3000	0.0066	0.0053	0
19/12/2024	R209 On 08-May-25			Bond Future	10.7270	10.6540	72.3701	72.7417	6,367
19/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6047.8300	6371.6900	6.0478	6.3717	0
19/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	457.5400	409.7700	0.4575	0.4098	0
19/12/2024	R209 On 07-August-25			Bond Future	10.8218	10.7461	73.8002	74.1789	0
19/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	8977.7500	9318.1800	8.9778	9.3182	0
19/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	455.8600	417.5400	0.4559	0.4175	0
19/12/2024	R209 On 06-November-25			Bond Future	10.9292	10.8507	72.0725	72.4583	0
19/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4166.6900	4407.1600	4.1667	4.4072	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2523.4400	2378.1300	2.5234	2.3781	0
19/12/2024	R209 On 05-February-26			Bond Future	11.0492	10.9677	73.4364	73.8292	0
19/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3417.4600	3621.8000	3.4175	3.6218	0
19/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3992.8700	3804.4100	3.9929	3.8044	0
19/12/2024	R210 On 06-February-25			Bond Future	244.6409	244.6582	244.6409	244.6582	991
19/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5030.8800	5048.1700	5.0309	5.0482	0
19/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R210 On 08-May-25			Bond Future	246.2588	246.2756	246.2588	246.2756	300
19/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1771.2000	1754.4000	1.7712	1.7544	0
19/12/2024	R210 On 07-August-25			Bond Future	251.1853	251.2015	251.1853	251.2015	0
19/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2745.3400	2761.5400	2.7453	2.7615	0
19/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R210 On 06-November-25			Bond Future	252.6781	252.6944	252.6781	252.6944	0
19/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	538.1000	554.4100	0.5381	0.5544	0
19/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R210 On 05-February-26			Bond Future	257.5264	257.5420	257.5264	257.5420	0
19/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4426.4200	4442.0100	4.4264	4.4420	0
19/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/12/2024	R213 On 06-February-25			Bond Future	9.5240	9.4373	91.7612	92.1255	101,282
19/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7275.4800	7637.4100	7.2755	7.6374	0
19/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	10.8700	8.4900	0.0109	0.0085	0
19/12/2024	R213 On 08-May-25			Bond Future	9.5954	9.5042	90.0468	90.4181	0
19/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4097.6400	4408.3300	4.0976	4.4083	0
19/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	440.5900	379.9600	0.4406	0.3800	0
19/12/2024	R213 On 07-August-25			Bond Future	9.6798	9.5835	91.8267	92.2051	0
19/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7606.7800	7955.1900	7.6068	7.9552	0
19/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	247.1300	217.1900	0.2471	0.2172	0
19/12/2024	R213 On 06-November-25			Bond Future	9.7894	9.6876	90.0462	90.4315	0
19/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2894.2600	3125.4700	2.8943	3.1255	0
19/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1917.7100	1763.6200	1.9177	1.7636	0
19/12/2024	R213 On 05-February-26			Bond Future	9.9227	9.8146	91.7518	92.1440	0
19/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2466.9900	2673.4800	2.4670	2.6735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2585.4100	2399.6400	2.5854	2.3996	0
19/12/2024	R214 On 06-February-25			Bond Future	11.0367	10.9613	69.1634	69.5802	18,350
19/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	3980.8700	4355.9700	3.9809	4.3560	521
19/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	224.9800	183.3300	0.2250	0.1833	0
19/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6254.7800	6660.5900	6.2548	6.6606	521
19/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	54.3400	43.4000	0.0543	0.0434	0
19/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8336.4000	8750.3200	8.3364	8.7503	0
19/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	13.5800	10.7500	0.0136	0.0108	0
19/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12234.3800	12651.0700	12.2344	12.6511	0
19/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.2400	0.1800	0.0002	0.0002	521
19/12/2024	R214 On 08-May-25			Bond Future	11.1212	11.0433	67.2492	67.6741	3,232
19/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	6846.7900	7224.6700	6.8468	7.2247	0
19/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	411.9000	364.8500	0.4119	0.3649	0
19/12/2024	R214 On 07-August-25			Bond Future	11.2131	11.1326	68.5784	69.0115	0
19/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9057.4600	9441.1800	9.0575	9.4412	0
19/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	566.1400	516.7600	0.5661	0.5168	0
19/12/2024	R214 On 06-November-25			Bond Future	11.3176	11.2344	66.6021	67.0432	0
19/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4465.2400	4739.6600	4.4652	4.7397	0
19/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2795.4900	2628.7600	2.7955	2.6288	0
19/12/2024	R214 On 05-February-26			Bond Future	11.4339	11.3478	67.8628	68.3120	0
19/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3517.6200	3747.6800	3.5176	3.7477	0
19/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4429.9700	4210.7600	4.4300	4.2108	0
19/12/2024	R248 On 06-February-25			Bond Future	11.2289	11.1688	83.6578	84.0667	271,827
19/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	42.6800	60.8200	0.0427	0.0608	660
19/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6777.7200	6386.9100	6.7777	6.3869	0
19/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	864.2800	1029.8300	0.8643	1.0298	660
19/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2439.7800	2196.3800	2.4398	2.1964	0
19/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3617.5000	3954.5500	3.6175	3.9546	0
19/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	534.0500	462.1500	0.5341	0.4622	660
19/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9076.0600	9479.7100	9.0761	9.4797	0
19/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	34.6600	29.3600	0.0347	0.0294	0
19/12/2024	R248 On 08-May-25			Bond Future	11.3171	11.2549	80.8912	81.3081	30,311
19/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8415.2200	8782.8400	8.4152	8.7828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	580.5500	531.2700	0.5806	0.5313	0
19/12/2024	R248 On 07-August-25			Bond Future	11.4128	11.3485	82.4898	82.9147	0
19/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11180.6100	11556.6700	11.1806	11.5567	0
19/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	724.7900	675.9800	0.7248	0.6760	0
19/12/2024	R248 On 06-November-25			Bond Future	11.5207	11.4542	79.6394	80.0720	0
19/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5072.1700	5332.3100	5.0722	5.3323	0
19/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3675.0400	3502.5200	3.6750	3.5025	0
19/12/2024	R248 On 05-February-26			Bond Future	11.6405	11.5715	81.1462	81.5867	0
19/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4274.4300	4499.9900	4.2744	4.5000	0
19/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5435.7900	5220.7700	5.4358	5.2208	0
19/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0