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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
20/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	2029 On 06-February-25			Bond Future	134.7125	134.6860	134.7125	134.6860	8,604
20/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2312.4600	2286.0400	2.3125	2.2860	0
20/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2029 On 08-May-25			Bond Future	136.0417	136.0155	136.0417	136.0155	728
20/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1808.3500	1834.5000	1.8084	1.8345	0
20/12/2024	2029 On 07-August-25			Bond Future	138.7675	138.7367	138.7675	138.7367	0
20/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1357.4600	1326.7200	1.3575	1.3267	0
20/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2029 On 06-November-25			Bond Future	140.0468	140.0149	140.0468	140.0149	0
20/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	256.7900	224.8500	0.2568	0.2249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2029 On 05-February-26			Bond Future	142.7373	142.7022	142.7373	142.7022	0
20/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2627.3400	2592.1800	2.6273	2.5922	0
20/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2030 On 06-February-25			Bond Future	9.1533	9.1293	95.7141	95.8059	159,642
20/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	173.1200	204.1700	0.1731	0.2042	800
20/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1998.9100	1938.2100	1.9989	1.9382	0
20/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	820.6600	902.8300	0.8207	0.9028	800
20/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	719.0500	709.4700	0.7191	0.7095	0
20/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2183.5300	2284.9500	2.1835	2.2850	0
20/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	164.1700	173.8400	0.1642	0.1738	800
20/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5612.1300	5705.0200	5.6121	5.7050	0
20/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	4.0600	5.2000	0.0041	0.0052	0
20/12/2024	2030 On 08-May-25			Bond Future	9.2234	9.1976	97.6357	97.7298	0
20/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	491.8000	542.9100	0.4918	0.5429	800
20/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2501.8400	2458.8200	2.5018	2.4588	0
20/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	810.4000	888.7600	0.8104	0.8888	1,320
20/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1815.2500	1799.4800	1.8153	1.7995	0
20/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1183.9900	1282.9200	1.1840	1.2829	800
20/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1342.6100	1347.4100	1.3426	1.3474	0
20/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1737.6700	1852.0400	1.7377	1.8520	680
20/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	914.4900	934.7300	0.9145	0.9347	0
20/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	2976.8000	3097.2300	2.9768	3.0972	0
20/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	438.6500	464.9500	0.4387	0.4650	0
20/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3148.6100	3268.2000	3.1486	3.2682	0
20/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	398.7900	424.2500	0.3988	0.4243	800
20/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4105.8000	4221.8700	4.1058	4.2219	1,640
20/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	237.0600	259.0000	0.2371	0.2590	0
20/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5302.1600	5411.5700	5.3022	5.4116	2,280
20/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	126.2400	141.5200	0.1262	0.1415	0
20/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9069.0700	9163.4200	9.0691	9.1634	0
20/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	10.6000	10.8200	0.0106	0.0108	1,640
20/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10404.8300	10499.0700	10.4048	10.4991	0
20/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.2100	3.3200	0.0032	0.0033	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
20/12/2024	2030 On 07-August-25			Bond Future	9.3091	9.2824	95.5582	95.6513	0
20/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4446.3000	4570.7200	4.4463	4.5707	1,054
20/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	472.3800	503.7300	0.4724	0.5037	0
20/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6266.8800	6370.9900	6.2669	6.3710	0
20/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	239.2500	250.2900	0.2393	0.2503	0
20/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9252.0900	9345.2400	9.2521	9.3452	0
20/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	49.6300	49.7100	0.0496	0.0497	1,054
20/12/2024	2030 On 06-November-25			Bond Future	9.4082	9.3798	97.4033	97.4977	0
20/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2089.1000	2267.3900	2.0891	2.2674	0
20/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1652.8800	1736.8400	1.6529	1.7368	0
20/12/2024	2030 On 05-February-26			Bond Future	9.5335	9.5036	95.2420	95.3362	0
20/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	1957.5900	2064.5300	1.9576	2.0645	0
20/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	2094.4600	2107.1900	2.0945	2.1072	0
20/12/2024	2032 On 06-February-25			Bond Future	9.8088	9.7856	95.1537	95.2647	120,632
20/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	255.2500	365.6600	0.2553	0.3657	800
20/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	2141.8800	2141.3400	2.1419	2.1413	0
20/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1333.0600	1484.0000	1.3331	1.4840	800
20/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	802.0000	841.9900	0.8020	0.8420	0
20/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	3903.1000	4030.2700	3.9031	4.0303	0
20/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	163.7300	179.9500	0.1637	0.1800	800
20/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	8616.5300	8725.8400	8.6165	8.7258	0
20/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	10.6300	8.9900	0.0106	0.0090	0
20/12/2024	2032 On 08-May-25			Bond Future	9.8905	9.8661	92.9000	93.0138	37,405
20/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	780.7300	882.4200	0.7807	0.8824	800
20/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	3004.2900	2992.2500	3.0043	2.9923	0
20/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1789.4200	1934.3500	1.7894	1.9344	800
20/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1652.0300	1683.2300	1.6520	1.6832	0
20/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5010.3800	5158.1800	5.0104	5.1582	0
20/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	415.1600	449.2300	0.4152	0.4492	0
20/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5236.1600	5382.6400	5.2362	5.3826	0
20/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	379.6900	412.4400	0.3797	0.4124	800
20/12/2024	2032 On 07-August-25			Bond Future	9.9828	9.9578	94.7386	94.8517	0
20/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	8873.8000	8991.2900	8.8738	8.9913	0
20/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	266.5500	270.9300	0.2666	0.2709	0

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20/12/2024	2032 On 06-November-25			Bond Future	10.0942	10.0680	92.4068	92.5216	0
20/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3468.6400	3677.7800	3.4686	3.6778	0
20/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	2057.7400	2152.1300	2.0577	2.1521	0
20/12/2024	2032 On 05-February-26			Bond Future	10.2246	10.1973	94.1572	94.2724	0
20/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	2806.9800	2992.5800	2.8070	2.9926	0
20/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	3080.2200	3150.6600	3.0802	3.1507	0
20/12/2024	2033 On 06-February-25			Bond Future	128.8497	129.0619	128.8497	129.0619	6,288
20/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3909.7000	4121.8800	3.9097	4.1219	0
20/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2033 On 08-May-25			Bond Future	129.9605	130.1778	129.9605	130.1778	5,288
20/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	659.4800	442.2000	0.6595	0.4422	0
20/12/2024	2033 On 07-August-25			Bond Future	132.5646	132.7823	132.5646	132.7823	0
20/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	3914.6000	4132.3200	3.9146	4.1323	0
20/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2033 On 06-November-25			Bond Future	133.6225	133.8438	133.6225	133.8438	0
20/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	482.4700	703.7800	0.4825	0.7038	0
20/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2033 On 05-February-26			Bond Future	136.1897	136.4128	136.1897	136.4128	0
20/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3309.7400	3532.8100	3.3097	3.5328	0
20/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2037 On 06-February-25			Bond Future	10.8565	10.8442	84.6697	84.7419	160,018
20/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10213.3000	10286.5100	10.2133	10.2865	0
20/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4.2700	5.2600	0.0043	0.0053	0
20/12/2024	2037 On 08-May-25			Bond Future	10.9567	10.9438	86.3695	86.4436	3,975
20/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7393.9400	7533.3000	7.3939	7.5333	0
20/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	376.2600	441.4600	0.3763	0.4415	0
20/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	8771.9500	8896.1000	8.7720	8.8961	15,000
20/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	245.7800	295.7700	0.2458	0.2958	0
20/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12188.4500	12272.0100	12.1885	12.2720	7,500
20/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	71.6200	81.0200	0.0716	0.0810	0
20/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12411.9900	12494.9000	12.4120	12.4949	7,500
20/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	64.6000	73.3500	0.0646	0.0734	0

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20/12/2024	2037 On 07-August-25			Bond Future	11.0673	11.0543	83.8182	83.8912	15
20/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1115.4100	1270.1500	1.1154	1.2702	2,541
20/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5373.2900	5454.9700	5.3733	5.4550	0
20/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1516.8900	1698.2000	1.5169	1.6982	2,341
20/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4514.9300	4623.1800	4.5149	4.6232	0
20/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1717.0900	1906.4200	1.7171	1.9064	200
20/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4182.8600	4299.1300	4.1829	4.2991	0
20/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2875.2500	3086.6700	2.8753	3.0867	0
20/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2859.7000	2998.0600	2.8597	2.9981	2,541
20/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4031.9000	4244.3400	4.0319	4.2443	0
20/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2069.7800	2209.1600	2.0698	2.2092	2,541
20/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5528.5700	5726.4700	5.5286	5.7265	0
20/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1418.7900	1543.6300	1.4188	1.5436	2,541
20/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	6938.3300	7117.5800	6.9383	7.1176	0
20/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	1014.1300	1120.3200	1.0141	1.1203	2,541
20/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10495.0700	10596.5400	10.4951	10.5965	0
20/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	449.4600	477.8700	0.4495	0.4779	0
20/12/2024	2037 On 06-November-25			Bond Future	11.1829	11.1696	85.4359	85.5098	0
20/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	4918.3000	5174.0100	4.9183	5.1740	0
20/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2489.1400	2670.9200	2.4891	2.6709	0
20/12/2024	2037 On 05-February-26			Bond Future	11.3132	11.2996	82.7962	82.8698	0
20/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3739.2500	3982.9200	3.7393	3.9829	0
20/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4356.7600	4526.7800	4.3568	4.5268	0
20/12/2024	2038 On 06-February-25			Bond Future	139.3788	139.4811	139.3788	139.4811	2,622
20/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4148.7800	4251.0700	4.1488	4.2511	0
20/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2038 On 08-May-25			Bond Future	142.2115	142.3165	142.2115	142.3165	480
20/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2531.4900	2636.5200	2.5315	2.6365	0
20/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2038 On 07-August-25			Bond Future	142.9337	143.0367	142.9337	143.0367	0
20/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3373.6500	3476.6600	3.3737	3.4767	0
20/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2038 On 06-November-25			Bond Future	145.7298	145.8341	145.7298	145.8341	0
20/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1849.7700	1954.1300	1.8498	1.9541	0

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20/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2038 On 05-February-26			Bond Future	146.3645	146.4685	146.3645	146.4685	0
20/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3164.4800	3268.4800	3.1645	3.2685	0
20/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2040 On 06-February-25			Bond Future	11.1785	11.1714	84.6035	84.6481	66,569
20/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	819.7700	939.2800	0.8198	0.9393	780
20/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1961.1200	2035.9800	1.9611	2.0360	0
20/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	3562.4100	3672.0500	3.5624	3.6721	0
20/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	355.0800	420.0700	0.3551	0.4201	780
20/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6191.4900	6263.1300	6.1915	6.2631	0
20/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	79.9200	106.9100	0.0799	0.1069	780
20/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10184.8400	10233.8300	10.1848	10.2338	0
20/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	6.7600	11.1000	0.0068	0.0111	0
20/12/2024	2040 On 08-May-25			Bond Future	11.2817	11.2743	86.3019	86.3479	3,900
20/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8199.5000	8325.9900	8.1995	8.3260	0
20/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	397.1500	477.6600	0.3972	0.4777	0
20/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	8779.7200	8898.3400	8.7797	8.8983	15,000
20/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	337.0900	409.7300	0.3371	0.4097	0
20/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12040.7000	12105.1100	12.0407	12.1051	7,500
20/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	122.2000	140.6300	0.1222	0.1406	0
20/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12368.9800	12431.7900	12.3690	12.4318	7,500
20/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	106.8400	123.6700	0.1068	0.1237	0
20/12/2024	2040 On 07-August-25			Bond Future	11.3948	11.3876	83.4985	83.5428	16
20/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	10973.3700	11098.9100	10.9734	11.0989	0
20/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	497.1100	578.3500	0.4971	0.5784	0
20/12/2024	2040 On 06-November-25			Bond Future	11.5120	11.5046	85.1097	85.1544	0
20/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	4928.4400	5205.7700	4.9284	5.2058	0
20/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2992.2600	3224.9300	2.9923	3.2249	0
20/12/2024	2040 On 05-February-26			Bond Future	11.6428	11.6353	82.2130	82.2569	0
20/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	3903.6600	4164.0800	3.9037	4.1641	0
20/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4811.0200	5027.5900	4.8110	5.0276	0
20/12/2024	2044 On 06-February-25			Bond Future	11.2967	11.2896	80.5186	80.5651	70,449
20/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	140.0400	193.4700	0.1400	0.1935	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
20/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4532.7100	4539.5800	4.5327	4.5396	0
20/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	951.2800	1082.6100	0.9513	1.0826	8,825
20/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1915.3900	2000.1600	1.9154	2.0002	0
20/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2178.9600	2318.2700	2.1790	2.3183	0
20/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	873.4900	966.2400	0.8735	0.9662	8,825
20/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	4605.7500	4706.9800	4.6058	4.7070	422
20/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	231.5600	286.2300	0.2316	0.2862	0
20/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7304.5500	7372.0000	7.3046	7.3720	422
20/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	51.9600	72.8500	0.0520	0.0729	0
20/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10069.5000	10121.9800	10.0695	10.1220	0
20/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	10.0300	15.9500	0.0100	0.0160	0
20/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	13706.7500	13753.5700	13.7068	13.7536	0
20/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.4900	0.7500	0.0005	0.0008	422
20/12/2024	2044 On 08-May-25		Call	Bond Future	2.2000	4.0200	0.0022	0.0040	0
20/12/2024	2044 On 08-May-25			Bond Future	11.3958	11.3883	82.1350	82.1830	7,734
20/12/2024	2044 On 08-May-25		Put	Bond Future	17867.2100	17821.0500	17.8672	17.8211	0
20/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1051.9500	1224.7800	1.0520	1.2248	2,490
20/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4197.9000	4322.7500	4.1979	4.3228	0
20/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3324.4900	3539.5600	3.3245	3.5396	0
20/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1721.1000	1888.1900	1.7211	1.8882	2,490
20/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	6673.1900	6834.7700	6.6732	6.8348	0
20/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	632.2200	745.8200	0.6322	0.7458	2,490
20/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8218.8200	8355.1400	8.2188	8.3551	0
20/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	408.6500	496.9900	0.4087	0.4970	0
20/12/2024	2044 On 07-August-25			Bond Future	11.5037	11.4963	79.3745	79.4209	0
20/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	10910.4000	11042.0400	10.9104	11.0420	0
20/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	573.9000	659.1200	0.5739	0.6591	0
20/12/2024	2044 On 06-November-25			Bond Future	11.6149	11.6073	80.9061	80.9528	0
20/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	4887.0000	5193.4700	4.8870	5.1935	0
20/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3269.7000	3529.3800	3.2697	3.5294	0
20/12/2024	2044 On 05-February-26			Bond Future	11.7383	11.7307	78.0548	78.1009	0
20/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	3987.0000	4278.1800	3.9870	4.2782	0
20/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	5084.8400	5329.9600	5.0848	5.3300	0
20/12/2024	2046 On 06-February-25			Bond Future	122.2436	121.9013	122.2436	121.9013	18,871

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8233.5800	7891.3300	8.2336	7.8913	0
20/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2046 On 08-May-25			Bond Future	122.5144	122.1661	122.5144	122.1661	0
20/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	544.3800	196.1000	0.5444	0.1961	0
20/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2046 On 07-August-25			Bond Future	124.9688	124.6099	124.9688	124.6099	0
20/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6278.8400	5919.9000	6.2788	5.9199	0
20/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2046 On 06-November-25			Bond Future	125.1567	124.7903	125.1567	124.7903	0
20/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	253.2800	619.6600	0.2533	0.6197	0
20/12/2024	2046 On 05-February-26			Bond Future	127.5596	127.1839	127.5596	127.1839	0
20/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5909.6100	5533.8900	5.9096	5.5339	0
20/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2050 On 06-February-25			Bond Future	121.6609	122.0970	121.6609	122.0970	16,252
20/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6060.8700	6497.0300	6.0609	6.4970	0
20/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2050 On 08-May-25			Bond Future	124.1335	124.5792	124.1335	124.5792	0
20/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2973.5000	3419.2300	2.9735	3.4192	0
20/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2050 On 07-August-25			Bond Future	124.2518	124.7028	124.2518	124.7028	0
20/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4361.8100	4812.7600	4.3618	4.8128	0
20/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2050 On 06-November-25			Bond Future	126.6825	127.1416	126.6825	127.1416	0
20/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2262.4800	2721.6400	2.2625	2.7216	0
20/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	2050 On 05-February-26			Bond Future	126.7031	127.1690	126.7031	127.1690	0
20/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3883.0600	4348.9900	3.8831	4.3490	0
20/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	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
20/12/2024	AL37 On 06-February-25			Index Future	1070.3400	1071.4460	1070.3400	1,071.4460	0
20/12/2024	AL37 On 08-May-25			Index Future	1091.8270	1092.9680	1091.8270	1,092.9680	0
20/12/2024	AL37 On 07-August-25			Index Future	1113.4430	1114.5820	1113.4430	1,114.5820	0
20/12/2024	AL37 On 06-November-25			Index Future	1134.9830	1136.1470	1134.9830	1,136.1470	0
20/12/2024	AL37 On 05-February-26			Index Future	1156.5510	1157.7250	1156.5510	1,157.7250	0
20/12/2024	AL7T On 06-February-25			Index Future	1286.3070	1287.8610	1286.3070	1,287.8610	0
20/12/2024	AL7T On 08-May-25			Index Future	1312.1300	1313.7300	1312.1300	1,313.7300	0
20/12/2024	AL7T On 07-August-25			Index Future	1338.1080	1339.7100	1338.1080	1,339.7100	0
20/12/2024	AL7T On 06-November-25			Index Future	1363.9940	1365.6310	1363.9940	1,365.6310	0
20/12/2024	AL7T On 05-February-26			Index Future	1389.9130	1391.5670	1389.9130	1,391.5670	0
20/12/2024	ALBI On 06-February-25			Index Future	1105.7250	1106.8640	1105.7250	1,106.8640	98
20/12/2024	ALBI On 08-May-25			Index Future	1127.9220	1129.0980	1127.9220	1,129.0980	0
20/12/2024	ALBI On 07-August-25			Index Future	1150.2540	1151.4270	1150.2540	1,151.4270	0
20/12/2024	ALBI On 06-November-25			Index Future	1172.5050	1173.7040	1172.5050	1,173.7040	0
20/12/2024	ALBI On 05-February-26			Index Future	1194.7860	1195.9960	1194.7860	1,195.9960	0
20/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	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
20/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	ES33 On 06-February-25			Bond Future	11.1210	11.1198	83.3654	83.3708	0
20/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9633.7600	9639.1900	9.6338	9.6392	0
20/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES33 On 08-May-25			Bond Future	11.2429	11.2416	81.2600	81.2660	0
20/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6488.0200	6493.9700	6.4880	6.4940	0
20/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES33 On 07-August-25			Bond Future	11.3758	11.3750	82.8874	82.8910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9082.7700	9086.3600	9.0828	9.0864	0
20/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES33 On 06-November-25			Bond Future	11.5313	11.5305	80.7107	80.7138	0
20/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2060.4200	2063.5800	2.0604	2.0636	0
20/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES33 On 05-February-26			Bond Future	11.7090	11.7086	82.2572	82.2588	0
20/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	938.2900	936.6700	0.9383	0.9367	0
20/12/2024	ES42 On 06-February-25			Bond Future	11.6328	11.6056	79.4371	79.6005	0
20/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11043.6000	11207.0200	11.0436	11.2070	0
20/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES42 On 08-May-25			Bond Future	11.7426	11.7144	76.7844	76.9516	0
20/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8153.5300	8320.7500	8.1535	8.3208	0
20/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES42 On 07-August-25			Bond Future	11.8575	11.8286	78.3214	78.4895	0
20/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10049.1900	10217.3100	10.0492	10.2173	0
20/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES42 On 06-November-25			Bond Future	11.9861	11.9562	75.5863	75.7573	0
20/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2252.3700	2423.3700	2.2524	2.4234	0
20/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES42 On 05-February-26			Bond Future	12.1253	12.0945	77.0321	77.2048	0
20/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1567.6000	1394.9200	1.5676	1.3949	0
20/12/2024	GOVI On 06-February-25			GOVI	1088.8790	1089.9660	1088.8790	1,089.9660	636
20/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1168790.0000	1179660.0000	116.8790	117.9660	0
20/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	GOVI On 08-May-25			GOVI	1110.7380	1111.8600	1110.7380	1,111.8600	0
20/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	887380.0000	898600.0000	88.7380	89.8600	0
20/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	GOVI On 07-August-25			GOVI	1132.7290	1133.8480	1132.7290	1,133.8480	0
20/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1217290.0000	1228480.0000	121.7290	122.8480	0
20/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	GOVI On 06-November-25			GOVI	1154.6420	1155.7860	1154.6420	1,155.7860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	426420.0000	437860.0000	42.6420	43.7860	0
20/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	GOVI On 05-February-26			GOVI	1176.5830	1177.7370	1176.5830	1,177.7370	0
20/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	265830.0000	277370.0000	26.5830	27.7370	0
20/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/12/2024	IGOV On 06-February-25			Index Future	375.8520	376.0640	375.8520	376.0640	870
20/12/2024	IGOV On 08-May-25			Index Future	383.4890	383.7100	383.4890	383.7100	8
20/12/2024	IGOV On 07-August-25			Index Future	391.1710	391.3880	391.1710	391.3880	0
20/12/2024	IGOV On 06-November-25			Index Future	398.8270	399.0490	398.8270	399.0490	0
20/12/2024	IGOV On 05-February-26			Index Future	406.4920	406.7140	406.4920	406.7140	0
20/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	8.3570	0
20/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
20/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/12/2024	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
20/12/2024	R033 On 06-February-25			Bond Future	10.0729	10.0449	103.2592	103.4118	12,187
20/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2057.6700	2248.7400	2.0577	2.2487	0
20/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	668.9800	707.4800	0.6690	0.7075	0
20/12/2024	R033 On 08-May-25			Bond Future	10.1628	10.1334	100.2839	100.4401	0
20/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2425.7700	2675.2400	2.4258	2.6752	0
20/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1543.8100	1637.0400	1.5438	1.6370	0
20/12/2024	R033 On 07-August-25			Bond Future	10.2629	10.2326	102.2684	102.4247	0
20/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2706.8700	2919.3700	2.7069	2.9194	0
20/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2361.1100	2417.3300	2.3611	2.4173	0
20/12/2024	R033 On 06-November-25			Bond Future	10.3812	10.3495	99.1988	99.3575	0
20/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	2921.3000	3151.5000	2.9213	3.1515	0
20/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3177.9800	3249.4900	3.1780	3.2495	0
20/12/2024	R033 On 05-February-26			Bond Future	10.5173	10.4845	101.0770	101.2368	0
20/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3381.4200	3600.4200	3.3814	3.6004	0
20/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3514.1900	3573.4300	3.5142	3.5734	0
20/12/2024	R035 On 06-February-25			Bond Future	10.4458	10.4232	94.3797	94.5091	87,258
20/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	417.2200	520.6800	0.4172	0.5207	15,000
20/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2427.1400	2401.1700	2.4271	2.4012	0
20/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	715.2400	846.4600	0.7152	0.8465	100
20/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1787.7600	1789.5500	1.7878	1.7896	0
20/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	905.9800	1048.1200	0.9060	1.0481	1,000
20/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1514.6100	1527.3200	1.5146	1.5273	0
20/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	1894.7100	2060.2000	1.8947	2.0602	0
20/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	735.5100	771.5700	0.7355	0.7716	1,100
20/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	3855.9200	4014.4600	3.8559	4.0145	0
20/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	212.4200	241.5300	0.2124	0.2415	7,500
20/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	4832.7300	4983.4300	4.8327	4.9834	0
20/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	115.2900	136.5600	0.1153	0.1366	1,100
20/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10361.1300	10491.2700	10.3611	10.4913	0
20/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2.5600	3.2700	0.0026	0.0033	0
20/12/2024	R035 On 08-May-25			Bond Future	10.5346	10.5110	91.7645	91.8970	1,004
20/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1817.3300	2018.8900	1.8173	2.0189	150
20/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2350.1200	2419.1200	2.3501	2.4191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3516.9200	3728.6400	3.5169	3.7286	0
20/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1225.8400	1305.0000	1.2258	1.3050	150
20/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5606.1800	5802.1100	5.6062	5.8021	400
20/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	609.0600	672.4300	0.6091	0.6724	0
20/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	6664.1800	6850.2800	6.6642	6.8503	0
20/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	432.8100	486.3500	0.4328	0.4864	150
20/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7023.2200	7206.1700	7.0232	7.2062	0
20/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	385.8600	436.2500	0.3859	0.4363	0
20/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11209.6500	11348.6000	11.2097	11.3486	0
20/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	91.1500	97.5400	0.0912	0.0975	400
20/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14108.4800	14243.5100	14.1085	14.2435	0
20/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	21.7800	24.2500	0.0218	0.0243	400
20/12/2024	R035 On 07-August-25			Bond Future	10.6331	10.6090	93.5809	93.7133	0
20/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10582.7700	10730.6400	10.5828	10.7306	0
20/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	373.5900	389.0800	0.3736	0.3891	0
20/12/2024	R035 On 06-November-25			Bond Future	10.7499	10.7249	90.8820	91.0164	0
20/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4734.2400	5002.7600	4.7342	5.0028	0
20/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2363.2100	2497.3400	2.3632	2.4973	0
20/12/2024	R035 On 05-February-26			Bond Future	10.8835	10.8576	92.6041	92.7393	0
20/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3588.7900	3838.5300	3.5888	3.8385	0
20/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	4079.2500	4193.7800	4.0793	4.1938	0
20/12/2024	R038 On 06-February-25			Bond Future	10.9499	10.9378	103.4599	103.5427	8,865
20/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2675.3800	2833.6200	2.6754	2.8336	0
20/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	715.0300	790.5200	0.7150	0.7905	0
20/12/2024	R038 On 08-May-25			Bond Future	11.0526	11.0399	100.0468	100.1318	2,395
20/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3255.8200	3484.0200	3.2558	3.4840	0
20/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	2006.5700	2149.7500	2.0066	2.1498	0
20/12/2024	R038 On 07-August-25			Bond Future	11.1630	11.1503	102.0264	102.1101	0
20/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3551.7800	3807.2200	3.5518	3.8072	0
20/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	3045.9700	3217.7300	3.0460	3.2177	0
20/12/2024	R038 On 06-November-25			Bond Future	11.2878	11.2747	98.5104	98.5951	0
20/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3073.9200	3366.0300	3.0739	3.3660	1,770
20/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	5090.8500	5298.3200	5.0909	5.2983	0
20/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	3906.0000	4210.2700	3.9060	4.2103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4215.0200	4434.6500	4.2150	4.4347	0
20/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8271.4900	8547.3400	8.2715	8.5473	0
20/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1868.0800	2059.2900	1.8681	2.0593	1,770
20/12/2024	R038 On 05-February-26			Bond Future	11.4258	11.4125	100.3749	100.4592	0
20/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4703.0400	4998.4900	4.7030	4.9985	0
20/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4613.4500	4824.5700	4.6135	4.8246	0
20/12/2024	R053 On 06-February-25			Bond Future	11.2553	11.2378	107.3826	107.5347	2,019
20/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13018.7100	13180.0700	13.0187	13.1801	0
20/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	16.4500	25.6700	0.0165	0.0257	0
20/12/2024	R053 On 08-May-25			Bond Future	11.3474	11.3293	103.6708	103.8267	0
20/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	10730.9500	11004.4000	10.7310	11.0044	0
20/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	627.3400	744.9300	0.6273	0.7449	0
20/12/2024	R053 On 07-August-25			Bond Future	11.4453	11.4269	105.7222	105.8779	0
20/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	13754.2600	14053.9300	13.7543	14.0539	0
20/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	866.1800	1010.1000	0.8662	1.0101	0
20/12/2024	R053 On 06-November-25			Bond Future	11.5540	11.5350	101.8989	102.0570	0
20/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6082.0700	6477.5500	6.0821	6.4776	0
20/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4397.4300	4634.8000	4.3974	4.6348	0
20/12/2024	R053 On 05-February-26			Bond Future	11.6725	11.6530	103.8272	103.9863	0
20/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5045.0600	5438.1000	5.0451	5.4381	0
20/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6551.6000	6785.5500	6.5516	6.7856	0
20/12/2024	R186 On 06-February-25			Bond Future	8.3321	8.2897	105.1383	105.2118	178,628
20/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1212.6600	1290.7500	1.2127	1.2908	0
20/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	13.4100	18.0700	0.0134	0.0181	0
20/12/2024	R186 On 08-May-25			Bond Future	8.3695	8.3194	107.2496	107.3251	0
20/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	453.2100	576.5500	0.4532	0.5766	0
20/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	301.6900	349.5100	0.3017	0.3495	0
20/12/2024	R186 On 07-August-25			Bond Future	8.4390	8.3815	104.0628	104.1367	0
20/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1199.8400	1297.1500	1.1998	1.2972	1,983
20/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	204.2200	227.6600	0.2042	0.2277	0
20/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1702.8100	1793.1800	1.7028	1.7932	0
20/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	127.1200	143.6200	0.1271	0.1436	0
20/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2360.0500	2433.9600	2.3601	2.4340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	72.0100	72.0500	0.0720	0.0721	1,983
20/12/2024	R186 On 06-November-25			Bond Future	8.5818	8.5109	106.0729	106.1476	0
20/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	265.2500	339.6600	0.2653	0.3397	0
20/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	743.2500	742.9500	0.7433	0.7430	0
20/12/2024	R186 On 05-February-26			Bond Future	8.8626	8.7725	102.7758	102.8499	0
20/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	281.0700	356.5100	0.2811	0.3565	0
20/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	637.6300	638.9500	0.6376	0.6390	0
20/12/2024	R202 On 06-February-25			Bond Future	269.1721	269.6263	269.1721	269.6263	1,914
20/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2382.0800	2836.3100	2.3821	2.8363	0
20/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R202 On 08-May-25			Bond Future	274.6429	275.1078	274.6429	275.1078	269
20/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2332.8600	2797.7900	2.3329	2.7978	0
20/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R202 On 07-August-25			Bond Future	274.9087	275.3750	274.9087	275.3750	0
20/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3308.6700	3774.9900	3.3087	3.7750	0
20/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R202 On 06-November-25			Bond Future	280.2875	280.7613	280.2875	280.7613	0
20/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4647.4600	5121.2600	4.6475	5.1213	0
20/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R202 On 05-February-26			Bond Future	280.3342	280.8127	280.3342	280.8127	0
20/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2514.2200	2992.7200	2.5142	2.9927	0
20/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R209 On 06-February-25			Bond Future	10.6423	10.6400	74.0257	74.0378	12,983
20/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8521.8400	8536.4500	8.5218	8.5365	0
20/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	4.0600	6.6100	0.0041	0.0066	0
20/12/2024	R209 On 08-May-25			Bond Future	10.7295	10.7270	72.3574	72.3701	6,367
20/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	5968.1100	6047.8300	5.9681	6.0478	0
20/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	390.5500	457.5400	0.3906	0.4575	0
20/12/2024	R209 On 07-August-25			Bond Future	10.8239	10.8218	73.7894	73.8002	0
20/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	8928.7600	8977.7500	8.9288	8.9778	0
20/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	417.6400	455.8600	0.4176	0.4559	0
20/12/2024	R209 On 06-November-25			Bond Future	10.9314	10.9292	72.0619	72.0725	0
20/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	3983.3400	4166.6900	3.9833	4.1667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2350.6700	2523.4400	2.3507	2.5234	0
20/12/2024	R209 On 05-February-26			Bond Future	11.0511	11.0492	73.4271	73.4364	0
20/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3243.3600	3417.4600	3.2434	3.4175	0
20/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3828.1300	3992.8700	3.8281	3.9929	0
20/12/2024	R210 On 06-February-25			Bond Future	244.6627	244.6409	244.6627	244.6409	991
20/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5052.6800	5030.8800	5.0527	5.0309	0
20/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R210 On 08-May-25			Bond Future	246.2795	246.2588	246.2795	246.2588	300
20/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1750.4600	1771.2000	1.7505	1.7712	0
20/12/2024	R210 On 07-August-25			Bond Future	251.2139	251.1853	251.2139	251.1853	0
20/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2773.8800	2745.3400	2.7739	2.7453	0
20/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R210 On 06-November-25			Bond Future	252.7082	252.6781	252.7082	252.6781	0
20/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	568.1700	538.1000	0.5682	0.5381	0
20/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R210 On 05-February-26			Bond Future	257.5618	257.5264	257.5618	257.5264	0
20/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4461.8100	4426.4200	4.4618	4.4264	0
20/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2024	R213 On 06-February-25			Bond Future	9.5473	9.5240	91.6636	91.7612	100,891
20/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7178.2500	7275.4800	7.1783	7.2755	0
20/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	11.2600	10.8700	0.0113	0.0109	0
20/12/2024	R213 On 08-May-25			Bond Future	9.6201	9.5954	89.9467	90.0468	0
20/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	3965.7300	4097.6400	3.9657	4.0976	0
20/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	408.7900	440.5900	0.4088	0.4406	0
20/12/2024	R213 On 07-August-25			Bond Future	9.7052	9.6798	91.7273	91.8267	0
20/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7496.4100	7606.7800	7.4964	7.6068	0
20/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	236.1500	247.1300	0.2362	0.2471	0
20/12/2024	R213 On 06-November-25			Bond Future	9.8162	9.7894	89.9454	90.0462	0
20/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2722.8200	2894.2600	2.7228	2.8943	0
20/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1847.0600	1917.7100	1.8471	1.9177	0
20/12/2024	R213 On 05-February-26			Bond Future	9.9506	9.9227	91.6509	91.7518	0
20/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2309.8300	2466.9900	2.3098	2.4670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2529.1600	2585.4100	2.5292	2.5854	0
20/12/2024	R214 On 06-February-25			Bond Future	11.0644	11.0367	69.0116	69.1634	18,350
20/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	3800.0200	3980.8700	3.8000	3.9809	521
20/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	196.0100	224.9800	0.1960	0.2250	0
20/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6090.9600	6254.7800	6.0910	6.2548	521
20/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	42.4000	54.3400	0.0424	0.0543	0
20/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8180.3900	8336.4000	8.1804	8.3364	0
20/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	9.4500	13.5800	0.0095	0.0136	0
20/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12082.4300	12234.3800	12.0824	12.2344	0
20/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.1700	0.2400	0.0002	0.0002	521
20/12/2024	R214 On 08-May-25			Bond Future	11.1498	11.1212	67.0939	67.2492	3,232
20/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	6670.2000	6846.7900	6.6702	6.8468	0
20/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	390.6000	411.9000	0.3906	0.4119	0
20/12/2024	R214 On 07-August-25			Bond Future	11.2423	11.2131	68.4220	68.5784	0
20/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	8833.0600	9057.4600	8.8331	9.0575	0
20/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	498.0600	566.1400	0.4981	0.5661	0
20/12/2024	R214 On 06-November-25			Bond Future	11.3477	11.3176	66.4432	66.6021	0
20/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4154.3200	4465.2400	4.1543	4.4652	0
20/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2643.4900	2795.4900	2.6435	2.7955	0
20/12/2024	R214 On 05-February-26			Bond Future	11.4649	11.4339	67.7021	67.8628	0
20/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3230.4300	3517.6200	3.2304	3.5176	0
20/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4303.4500	4429.9700	4.3035	4.4300	0
20/12/2024	R248 On 06-February-25			Bond Future	11.2412	11.2289	83.5748	83.6578	271,827
20/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	23.9500	42.6800	0.0240	0.0427	660
20/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6841.9800	6777.7200	6.8420	6.7777	0
20/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	722.4700	864.2800	0.7225	0.8643	660
20/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2380.9600	2439.7800	2.3810	2.4398	0
20/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3459.7000	3617.5000	3.4597	3.6175	0
20/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	459.2400	534.0500	0.4592	0.5341	660
20/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	8981.2100	9076.0600	8.9812	9.0761	0
20/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	22.8000	34.6600	0.0228	0.0347	0
20/12/2024	R248 On 08-May-25			Bond Future	11.3298	11.3171	80.8061	80.8912	30,311
20/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8233.6800	8415.2200	8.2337	8.4152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	484.1200	580.5500	0.4841	0.5806	0
20/12/2024	R248 On 07-August-25			Bond Future	11.4256	11.4128	82.4055	82.4898	0
20/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	10984.6700	11180.6100	10.9847	11.1806	0
20/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	613.2100	724.7900	0.6132	0.7248	0
20/12/2024	R248 On 06-November-25			Bond Future	11.5339	11.5207	79.5539	79.6394	0
20/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4753.4700	5072.1700	4.7535	5.0722	0
20/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3441.8500	3675.0400	3.4419	3.6750	0
20/12/2024	R248 On 05-February-26			Bond Future	11.6540	11.6405	81.0606	81.1462	0
20/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	3960.5800	4274.4300	3.9606	4.2744	0
20/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5207.4900	5435.7900	5.2075	5.4358	0
20/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0