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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
30/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	2029 On 06-February-25			Bond Future	134.6338	134.7038	134.6338	134.7038	8,604
30/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2233.7900	2303.8100	2.2338	2.3038	0
30/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2029 On 08-May-25			Bond Future	135.9563	136.0272	135.9563	136.0272	728
30/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1893.7500	1822.8000	1.8938	1.8228	0
30/12/2024	2029 On 07-August-25			Bond Future	138.6843	138.7562	138.6843	138.7562	0
30/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1274.2700	1346.1600	1.2743	1.3462	0
30/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2029 On 06-November-25			Bond Future	139.9706	140.0433	139.9706	140.0433	0
30/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	180.6200	253.3300	0.1806	0.2533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2029 On 05-February-26			Bond Future	142.6678	142.7414	142.6678	142.7414	0
30/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2557.7800	2631.3900	2.5578	2.6314	0
30/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2030 On 06-February-25			Bond Future	9.0619	9.0419	96.0636	96.1402	159,572
30/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	179.4000	213.6300	0.1794	0.2136	800
30/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1655.6700	1613.3400	1.6557	1.6133	0
30/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	943.7700	1016.5400	0.9438	1.0165	800
30/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	492.6400	488.8500	0.4926	0.4889	0
30/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2452.9600	2534.4000	2.4530	2.5344	0
30/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	84.0800	88.9600	0.0841	0.0890	800
30/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5958.5500	6035.4400	5.9586	6.0354	0
30/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	0.9600	1.2900	0.0010	0.0013	0
30/12/2024	2030 On 08-May-25			Bond Future	9.1270	9.1058	97.9885	98.0663	0
30/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	548.7300	584.2000	0.5487	0.5842	800
30/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2205.9600	2163.6900	2.2060	2.1637	0
30/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	914.6700	961.5800	0.9147	0.9616	1,320
30/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1566.7100	1535.8800	1.5667	1.5359	0
30/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1331.3600	1387.2500	1.3314	1.3873	800
30/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1137.1700	1115.3200	1.1372	1.1153	0
30/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1935.4700	1999.9300	1.9355	1.9999	680
30/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	759.4800	746.2000	0.7595	0.7462	0
30/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3240.8700	3314.6100	3.2409	3.3146	0
30/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	349.9100	345.9100	0.3499	0.3459	0
30/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3418.6400	3493.0800	3.4186	3.4931	0
30/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	316.0100	312.7100	0.3160	0.3127	800
30/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4405.0400	4481.9900	4.4050	4.4820	1,640
30/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	183.4900	182.7000	0.1835	0.1827	0
30/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5623.3500	5701.5100	5.6234	5.7015	2,280
30/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	94.6200	95.0400	0.0946	0.0950	0
30/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9416.7100	9494.6800	9.4167	9.4947	0
30/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	5.4300	5.6600	0.0054	0.0057	1,640
30/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10755.8800	10833.7100	10.7559	10.8337	0
30/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	1.4500	1.5400	0.0015	0.0015	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
30/12/2024	2030 On 07-August-25			Bond Future	9.2053	9.1827	95.9208	95.9998	0
30/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4706.9600	4780.9900	4.7070	4.7810	1,054
30/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	370.4000	365.4700	0.3704	0.3655	0
30/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6569.5000	6647.0000	6.5695	6.6470	0
30/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	179.2300	177.7700	0.1792	0.1778	0
30/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9597.9800	9676.9900	9.5980	9.6770	0
30/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	32.8800	32.9300	0.0329	0.0329	1,054
30/12/2024	2030 On 06-November-25			Bond Future	9.2951	9.2711	97.7792	97.8594	0
30/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2293.6200	2349.0300	2.2936	2.3490	0
30/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1481.4800	1456.7600	1.4815	1.4568	0
30/12/2024	2030 On 05-February-26			Bond Future	9.4101	9.3844	95.6308	95.7121	0
30/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2105.2000	2155.9200	2.1052	2.1559	0
30/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1853.2300	1822.7100	1.8532	1.8227	0
30/12/2024	2032 On 06-February-25			Bond Future	9.7263	9.6913	95.5499	95.7184	120,601
30/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	255.9000	321.0800	0.2559	0.3211	800
30/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1746.2900	1643.0100	1.7463	1.6430	0
30/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1466.3400	1611.9800	1.4663	1.6120	800
30/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	539.0400	516.2200	0.5390	0.5162	0
30/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4215.6600	4386.9900	4.2157	4.3870	0
30/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	80.0500	82.9200	0.0801	0.0829	800
30/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9005.1700	9174.3800	9.0052	9.1744	0
30/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	3.0300	3.7800	0.0030	0.0038	0
30/12/2024	2032 On 08-May-25			Bond Future	9.8047	9.7681	93.3006	93.4721	37,405
30/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	836.2100	911.1000	0.8362	0.9111	800
30/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2659.2300	2562.6400	2.6592	2.5626	0
30/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1923.5400	2039.8000	1.9235	2.0398	800
30/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1385.6100	1330.3900	1.3856	1.3304	0
30/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5300.4700	5461.4300	5.3005	5.4614	0
30/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	304.7100	294.1900	0.3047	0.2942	0
30/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5533.3200	5695.4700	5.5333	5.6955	0
30/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	276.3100	266.9800	0.2763	0.2670	800
30/12/2024	2032 On 07-August-25			Bond Future	9.8920	9.8536	95.1498	95.3244	0
30/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9222.8100	9391.3500	9.2228	9.3914	0
30/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	204.3300	198.3200	0.2043	0.1983	0

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30/12/2024	2032 On 06-November-25			Bond Future	9.9973	9.9569	92.8320	93.0096	0
30/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3645.1100	3768.8100	3.6451	3.7688	0
30/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1809.0600	1755.1600	1.8091	1.7552	0
30/12/2024	2032 On 05-February-26			Bond Future	10.1210	10.0786	94.5960	94.7766	0
30/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3022.4800	3129.0200	3.0225	3.1290	0
30/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2856.8800	2782.8300	2.8569	2.7828	0
30/12/2024	2033 On 06-February-25			Bond Future	129.0617	129.0768	129.0617	129.0768	6,288
30/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4121.6900	4136.8000	4.1217	4.1368	0
30/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2033 On 08-May-25			Bond Future	130.1720	130.1869	130.1720	130.1869	5,288
30/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	447.9800	433.0600	0.4480	0.4331	0
30/12/2024	2033 On 07-August-25			Bond Future	132.7841	132.7988	132.7841	132.7988	0
30/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4134.0700	4148.8400	4.1341	4.1488	0
30/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2033 On 06-November-25			Bond Future	133.8545	133.8691	133.8545	133.8691	0
30/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	714.5300	729.0500	0.7145	0.7291	0
30/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2033 On 05-February-26			Bond Future	136.4340	136.4483	136.4340	136.4483	0
30/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3554.0200	3568.2800	3.5540	3.5683	0
30/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2037 On 06-February-25			Bond Future	10.7986	10.7742	85.0106	85.1550	154,404
30/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10550.6900	10695.4100	10.5507	10.6954	0
30/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	0.8300	1.1400	0.0008	0.0011	0
30/12/2024	2037 On 08-May-25			Bond Future	10.8971	10.8718	86.7139	86.8609	3,975
30/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7676.8200	7821.7100	7.6768	7.8217	0
30/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	314.7300	312.6200	0.3147	0.3126	0
30/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9071.9400	9218.7500	9.0719	9.2188	15,000
30/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	201.3600	201.1700	0.2014	0.2012	0
30/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12507.9100	12655.6600	12.5079	12.6557	7,500
30/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	46.6700	47.4200	0.0467	0.0474	0
30/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12733.4900	12881.2100	12.7335	12.8812	7,500
30/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	41.6900	42.4100	0.0417	0.0424	0

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30/12/2024	2037 On 07-August-25			Bond Future	11.0049	10.9786	84.1719	84.3216	15
30/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1130.8900	1190.2000	1.1309	1.1902	2,541
30/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5035.0000	4944.6800	5.0350	4.9447	0
30/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1548.0600	1619.5500	1.5481	1.6196	2,341
30/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4192.3300	4114.1900	4.1923	4.1142	0
30/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1756.6800	1833.4200	1.7567	1.8334	200
30/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3868.6800	3795.7900	3.8687	3.7958	0
30/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2959.9800	3059.8400	2.9600	3.0598	0
30/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2590.6600	2540.8900	2.5907	2.5409	2,541
30/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4158.4200	4273.5100	4.1584	4.2735	0
30/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1842.5300	1807.9900	1.8425	1.8080	2,541
30/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5698.8900	5826.8900	5.6989	5.8269	0
30/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1235.3400	1213.7100	1.2353	1.2137	2,541
30/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7143.7500	7279.6000	7.1438	7.2796	0
30/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	865.7800	852.0000	0.8658	0.8520	2,541
30/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10766.5300	10912.2700	10.7665	10.9123	0
30/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	367.1500	363.2600	0.3672	0.3633	0
30/12/2024	2037 On 06-November-25			Bond Future	11.1171	11.0899	85.8020	85.9541	0
30/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5102.8400	5217.3200	5.1028	5.2173	0
30/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2307.5500	2269.8800	2.3076	2.2699	0
30/12/2024	2037 On 05-February-26			Bond Future	11.2437	11.2154	83.1744	83.3292	0
30/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3760.0300	3854.4200	3.7600	3.8544	0
30/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3999.2900	3938.9400	3.9993	3.9389	0
30/12/2024	2038 On 06-February-25			Bond Future	139.6787	139.8468	139.6787	139.8468	2,622
30/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4448.7300	4616.8400	4.4487	4.6168	0
30/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2038 On 08-May-25			Bond Future	142.5121	142.6832	142.5121	142.6832	480
30/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2832.1200	3003.2200	2.8321	3.0032	0
30/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2038 On 07-August-25			Bond Future	143.2446	143.4185	143.2446	143.4185	0
30/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3684.6200	3858.5000	3.6846	3.8585	0
30/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2038 On 06-November-25			Bond Future	146.0560	146.2326	146.0560	146.2326	0
30/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2175.9800	2352.5800	2.1760	2.3526	0

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30/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2038 On 05-February-26			Bond Future	146.7050	146.8842	146.7050	146.8842	0
30/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3505.0400	3684.2400	3.5050	3.6842	0
30/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2040 On 06-February-25			Bond Future	11.0746	11.0553	85.2649	85.3886	66,475
30/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	984.7200	1087.2200	0.9847	1.0872	780
30/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1464.5900	1443.3800	1.4646	1.4434	0
30/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4058.7700	4193.4400	4.0588	4.1934	0
30/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	189.9600	200.9200	0.1900	0.2009	780
30/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6804.1900	6932.7700	6.8042	6.9328	0
30/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	31.1400	36.0100	0.0311	0.0360	780
30/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10841.1100	10965.4000	10.8411	10.9654	0
30/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	1.5500	2.1300	0.0016	0.0021	0
30/12/2024	2040 On 08-May-25			Bond Future	11.1746	11.1546	86.9733	87.0992	3,900
30/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8747.7600	8875.0900	8.7478	8.8751	0
30/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	274.0100	275.3900	0.2740	0.2754	0
30/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9343.0400	9470.7200	9.3430	9.4707	15,000
30/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	229.0100	230.7400	0.2290	0.2307	0
30/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12665.1300	12792.8600	12.6651	12.7929	7,500
30/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	75.2300	77.0100	0.0752	0.0770	0
30/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12998.3800	13125.9900	12.9984	13.1260	7,500
30/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	64.8400	66.5000	0.0648	0.0665	0
30/12/2024	2040 On 07-August-25			Bond Future	11.2831	11.2625	84.1858	84.3139	16
30/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11574.3000	11701.1500	11.5743	11.7012	0
30/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	410.7200	409.5000	0.4107	0.4095	0
30/12/2024	2040 On 06-November-25			Bond Future	11.3952	11.3738	85.8159	85.9462	0
30/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5191.1600	5291.0100	5.1912	5.2910	0
30/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2548.7900	2518.3900	2.5488	2.5184	0
30/12/2024	2040 On 05-February-26			Bond Future	11.5205	11.4984	82.9378	83.0702	0
30/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4137.0400	4221.7400	4.1370	4.2217	0
30/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4319.6000	4271.9500	4.3196	4.2720	0
30/12/2024	2044 On 06-February-25			Bond Future	11.1983	11.1840	81.1636	81.2575	70,449
30/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	139.7200	171.2100	0.1397	0.1712	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
30/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3887.4200	3824.9500	3.8874	3.8250	0
30/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1075.2800	1167.1200	1.0753	1.1671	8,825
30/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1394.4200	1392.3000	1.3944	1.3923	0
30/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2481.1000	2591.2600	2.4811	2.5913	0
30/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	530.6600	546.8600	0.5307	0.5469	8,825
30/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5120.0300	5225.2000	5.1200	5.2252	422
30/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	100.8700	112.0800	0.1009	0.1121	0
30/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7912.9000	8010.4000	7.9129	8.0104	422
30/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	15.3400	18.8800	0.0153	0.0189	0
30/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10706.3600	10801.0700	10.7064	10.8011	0
30/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	1.9200	2.6700	0.0019	0.0027	0
30/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14351.2700	14445.2600	14.3513	14.4453	0
30/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	422
30/12/2024	2044 On 08-May-25		Call	Bond Future	1.8900	2.3100	0.0019	0.0023	0
30/12/2024	2044 On 08-May-25			Bond Future	11.2943	11.2796	82.7898	82.8853	7,734
30/12/2024	2044 On 08-May-25		Put	Bond Future	17212.1400	17116.9900	17.2121	17.1170	0
30/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1222.5500	1279.3400	1.2226	1.2793	2,490
30/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3713.7400	3674.9600	3.7137	3.6750	0
30/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3711.9800	3801.1700	3.7120	3.8012	0
30/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1453.8300	1447.4500	1.4538	1.4475	2,490
30/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7201.9500	7301.5300	7.2020	7.3015	0
30/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	506.2200	510.2300	0.5062	0.5102	2,490
30/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8784.2800	8884.4700	8.7843	8.8845	0
30/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	319.3500	323.9700	0.3194	0.3240	0
30/12/2024	2044 On 07-August-25			Bond Future	11.3981	11.3829	80.0446	80.1418	0
30/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11457.1300	11555.9800	11.4571	11.5560	0
30/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	450.5000	452.1800	0.4505	0.4522	0
30/12/2024	2044 On 06-November-25			Bond Future	11.5046	11.4890	81.5945	81.6932	0
30/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5109.7900	5188.8800	5.1098	5.1889	0
30/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2804.0600	2784.4300	2.8041	2.7844	0
30/12/2024	2044 On 05-February-26			Bond Future	11.6231	11.6069	78.7613	78.8615	0
30/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4153.0000	4220.8000	4.1530	4.2208	0
30/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4544.4000	4511.9400	4.5444	4.5119	0
30/12/2024	2046 On 06-February-25			Bond Future	122.3599	122.0094	122.3599	122.0094	18,843

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8349.8700	7999.4300	8.3499	7.9994	0
30/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2046 On 08-May-25			Bond Future	122.6285	122.2705	122.6285	122.2705	0
30/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	658.4600	300.5000	0.6585	0.3005	0
30/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2046 On 07-August-25			Bond Future	125.0888	124.7232	125.0888	124.7232	0
30/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6398.7900	6033.1700	6.3988	6.0332	0
30/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2046 On 06-November-25			Bond Future	125.2868	124.9136	125.2868	124.9136	0
30/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	123.1700	496.3600	0.1232	0.4964	0
30/12/2024	2046 On 05-February-26			Bond Future	127.6997	127.3188	127.6997	127.3188	0
30/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6049.7300	5668.8000	6.0497	5.6688	0
30/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2050 On 06-February-25			Bond Future	120.9799	121.4032	120.9799	121.4032	16,223
30/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5379.8900	5803.2200	5.3799	5.8032	0
30/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2050 On 08-May-25			Bond Future	123.4340	123.8657	123.4340	123.8657	0
30/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2273.9700	2705.7000	2.2740	2.7057	0
30/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2050 On 07-August-25			Bond Future	123.5419	123.9817	123.5419	123.9817	0
30/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	3651.8800	4091.6900	3.6519	4.0917	0
30/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2050 On 06-November-25			Bond Future	125.9667	126.4144	125.9667	126.4144	0
30/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1546.6700	1994.4100	1.5467	1.9944	0
30/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	2050 On 05-February-26			Bond Future	125.9802	126.4360	125.9802	126.4360	0
30/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3160.1800	3616.0200	3.1602	3.6160	0
30/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	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
30/12/2024	AL37 On 06-February-25			Index Future	1074.4830	1075.3020	1074.4830	1,075.3020	0
30/12/2024	AL37 On 08-May-25			Index Future	1096.0200	1096.8450	1096.0200	1,096.8450	0
30/12/2024	AL37 On 07-August-25			Index Future	1117.7610	1118.5920	1117.7610	1,118.5920	0
30/12/2024	AL37 On 06-November-25			Index Future	1139.4660	1140.2990	1139.4660	1,140.2990	0
30/12/2024	AL37 On 05-February-26			Index Future	1161.1960	1162.0320	1161.1960	1,162.0320	0
30/12/2024	AL7T On 06-February-25			Index Future	1292.3170	1294.2800	1292.3170	1,294.2800	0
30/12/2024	AL7T On 08-May-25			Index Future	1318.2210	1320.2110	1318.2210	1,320.2110	0
30/12/2024	AL7T On 07-August-25			Index Future	1344.3700	1346.3860	1344.3700	1,346.3860	0
30/12/2024	AL7T On 06-November-25			Index Future	1370.4740	1372.5140	1370.4740	1,372.5140	0
30/12/2024	AL7T On 05-February-26			Index Future	1396.6100	1398.6730	1396.6100	1,398.6730	0
30/12/2024	ALBI On 06-February-25			Index Future	1111.0460	1112.3520	1111.0460	1,112.3520	98
30/12/2024	ALBI On 08-May-25			Index Future	1133.3170	1134.6380	1133.3170	1,134.6380	0
30/12/2024	ALBI On 07-August-25			Index Future	1155.7970	1157.1340	1155.7970	1,157.1340	0
30/12/2024	ALBI On 06-November-25			Index Future	1178.2400	1179.5890	1178.2400	1,179.5890	0
30/12/2024	ALBI On 05-February-26			Index Future	1200.7100	1202.0710	1200.7100	1,202.0710	0
30/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	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
30/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	ES33 On 06-February-25			Bond Future	11.0607	11.0365	83.6503	83.7649	0
30/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9918.6900	10033.3400	9.9187	10.0333	0
30/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES33 On 08-May-25			Bond Future	11.1806	11.1554	81.5476	81.6643	0
30/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6775.5900	6892.2700	6.7756	6.8923	0
30/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES33 On 07-August-25			Bond Future	11.3102	11.2839	83.1832	83.3020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9378.5800	9497.3500	9.3786	9.4974	0
30/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES33 On 06-November-25			Bond Future	11.4613	11.4339	81.0176	81.1383	0
30/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2367.3600	2488.0900	2.3674	2.4881	0
30/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES33 On 05-February-26			Bond Future	11.6345	11.6058	82.5749	82.6976	0
30/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	620.5400	497.8300	0.6205	0.4978	0
30/12/2024	ES42 On 06-February-25			Bond Future	11.5333	11.5141	80.0386	80.1555	0
30/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11645.1100	11762.0300	11.6451	11.7620	0
30/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES42 On 08-May-25			Bond Future	11.6400	11.6202	77.3951	77.5141	0
30/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8764.2200	8883.2100	8.7642	8.8832	0
30/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES42 On 07-August-25			Bond Future	11.7507	11.7302	78.9466	79.0678	0
30/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10674.4600	10795.5800	10.6745	10.7956	0
30/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES42 On 06-November-25			Bond Future	11.8743	11.8531	76.2289	76.3521	0
30/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2895.0400	3018.1700	2.8950	3.0182	0
30/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES42 On 05-February-26			Bond Future	12.0083	11.9863	77.6918	77.8170	0
30/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	907.9100	782.7100	0.9079	0.7827	0
30/12/2024	GOVI On 06-February-25			GOVI	1094.0460	1095.3400	1094.0460	1,095.3400	636
30/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1220460.0000	1233400.0000	122.0460	123.3400	0
30/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	GOVI On 08-May-25			GOVI	1115.9750	1117.2850	1115.9750	1,117.2850	0
30/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	939750.0000	952850.0000	93.9750	95.2850	0
30/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	GOVI On 07-August-25			GOVI	1138.1120	1139.4370	1138.1120	1,139.4370	0
30/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1271120.0000	1284370.0000	127.1120	128.4370	0
30/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	GOVI On 06-November-25			GOVI	1160.2120	1161.5490	1160.2120	1,161.5490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	482120.0000		495490.0000	48.2120	49.5490	0
30/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0
30/12/2024	GOVI On 05-February-26			GOVI	1182.3370		1183.6870	1182.3370	1,183.6870	0
30/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	323370.0000		336870.0000	32.3370	33.6870	0
30/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0
30/12/2024	GVIx On 01-January-29			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0
30/12/2024	IGOV On 06-February-25			Index Future	375.7010		375.8980	375.7010	375.8980	870
30/12/2024	IGOV On 08-May-25			Index Future	383.3240		383.5210	383.3240	383.5210	8
30/12/2024	IGOV On 07-August-25			Index Future	391.0180		391.2160	391.0180	391.2160	0
30/12/2024	IGOV On 06-November-25			Index Future	398.6990		398.8960	398.6990	398.8960	0
30/12/2024	IGOV On 05-February-26			Index Future	406.3890		406.5850	406.3890	406.5850	0
30/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800		80.2800	80.2800	80.2800	0
30/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200		76.8200	76.8200	76.8200	0
30/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400		75.2400	75.2400	75.2400	0
30/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700		77.2700	77.2700	77.2700	0
30/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000		81.3000	81.3000	81.3000	0
30/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000		79.8000	79.8000	79.8000	0
30/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600		81.8600	81.8600	81.8600	0
30/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100		87.6100	87.6100	87.6100	0
30/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400		87.9400	87.9400	87.9400	0
30/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900		80.8900	80.8900	80.8900	0
30/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800		88.6800	88.6800	88.6800	0
30/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200		92.0200	92.0200	92.0200	0
30/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830		8.6830	8.6830	8.6830	0
30/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570		8.3570	91.6430	8.3570	0
30/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770		8.3770	91.6230	91.6230	0
30/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670		8.3670	91.6330	91.6330	0
30/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950		8.2950	91.7050	91.7050	0
30/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400		8.3400	91.6600	91.6600	0
30/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720		8.3720	91.6280	91.6280	0
30/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720		8.3720	91.6280	91.6280	0
30/12/2024	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
30/12/2024	R033 On 06-February-25			Bond Future	9.9807	9.9550	103.7637	103.9044	12,183
30/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2302.4100	2443.1300	2.3024	2.4431	0
30/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	409.2900	409.2900	0.4093	0.4093	0
30/12/2024	R033 On 08-May-25			Bond Future	10.0670	10.0402	100.7944	100.9376	0
30/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2696.4200	2807.5700	2.6964	2.8076	0
30/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1303.9000	1271.8300	1.3039	1.2718	0
30/12/2024	R033 On 07-August-25			Bond Future	10.1617	10.1337	102.7921	102.9378	0
30/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2917.9200	3017.8300	2.9179	3.0178	0
30/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2048.4800	2002.6900	2.0485	2.0027	0
30/12/2024	R033 On 06-November-25			Bond Future	10.2737	10.2443	99.7391	99.8872	0
30/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3114.4700	3207.8500	3.1145	3.2079	0
30/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2830.8400	2776.0700	2.8308	2.7761	0
30/12/2024	R033 On 05-February-26			Bond Future	10.4030	10.3723	101.6337	101.7842	0
30/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3588.0200	3681.8400	3.5880	3.6818	0
30/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3164.1300	3107.4300	3.1641	3.1074	0
30/12/2024	R035 On 06-February-25			Bond Future	10.3625	10.3380	94.8586	94.9999	87,258
30/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	464.2900	542.0400	0.4643	0.5420	15,000
30/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1995.3100	1931.7200	1.9953	1.9317	0
30/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	807.3000	909.1400	0.8073	0.9091	100
30/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1400.9200	1361.4200	1.4009	1.3614	0
30/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1024.9000	1137.3500	1.0249	1.1374	1,000
30/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1154.6300	1125.7400	1.1546	1.1257	0
30/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2131.1300	2270.7300	2.1311	2.2707	0
30/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	493.0300	491.2900	0.4930	0.4913	1,100
30/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4234.1100	4381.6500	4.2341	4.3817	0
30/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	111.7100	117.9100	0.1117	0.1179	7,500
30/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5249.8000	5396.0800	5.2498	5.3961	0
30/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	53.4600	58.4000	0.0535	0.0584	1,100
30/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10837.8800	10979.4000	10.8379	10.9794	0
30/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	0.4100	0.5900	0.0004	0.0006	0
30/12/2024	R035 On 08-May-25			Bond Future	10.4485	10.4230	92.2494	92.3933	1,004
30/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1947.7100	2044.2700	1.9477	2.0443	150
30/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1995.6000	1948.2700	1.9956	1.9483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3754.5000	3878.3100	3.7545	3.8783	0
30/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	978.5200	958.4400	0.9785	0.9584	150
30/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5937.7300	6075.3000	5.9377	6.0753	400
30/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	455.7100	449.3900	0.4557	0.4494	0
30/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7029.6700	7170.4900	7.0297	7.1705	0
30/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	313.4000	310.3300	0.3134	0.3103	150
30/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7398.5400	7540.1400	7.3985	7.5401	0
30/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	276.2800	273.9900	0.2763	0.2740	0
30/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11659.9500	11804.5300	11.6600	11.8045	0
30/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	56.5500	57.2400	0.0566	0.0572	400
30/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14583.1900	14727.4500	14.5832	14.7275	0
30/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	11.5900	11.9600	0.0116	0.0120	400
30/12/2024	R035 On 07-August-25			Bond Future	10.5429	10.5164	94.0781	94.2245	0
30/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10997.2900	11140.5500	10.9973	11.1406	0
30/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	290.9000	287.7700	0.2909	0.2878	0
30/12/2024	R035 On 06-November-25			Bond Future	10.6547	10.6272	91.3948	91.5437	0
30/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4904.8200	5017.4300	4.9048	5.0174	0
30/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2020.9800	1984.7300	2.0210	1.9847	0
30/12/2024	R035 On 05-February-26			Bond Future	10.7829	10.7542	93.1321	93.2835	0
30/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3635.9400	3728.7600	3.6359	3.7288	0
30/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3598.3200	3539.8100	3.5983	3.5398	0
30/12/2024	R038 On 06-February-25			Bond Future	10.8731	10.8518	103.9883	104.1356	8,871
30/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2963.7800	3118.4200	2.9638	3.1184	0
30/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	475.0500	482.3400	0.4751	0.4823	0
30/12/2024	R038 On 08-May-25			Bond Future	10.9734	10.9513	100.5818	100.7318	2,395
30/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3458.7800	3580.4500	3.4588	3.5805	0
30/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1674.5600	1646.2100	1.6746	1.6462	0
30/12/2024	R038 On 07-August-25			Bond Future	11.0802	11.0573	102.5750	102.7277	0
30/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3833.3700	3942.5000	3.8334	3.9425	0
30/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2778.9600	2735.4500	2.7790	2.7355	0
30/12/2024	R038 On 06-November-25			Bond Future	11.2005	11.1767	99.0761	99.2313	0
30/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3198.0200	3288.3900	3.1980	3.2884	1,770
30/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4649.2200	4584.4400	4.6492	4.5844	0
30/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4066.9700	4168.6400	4.0670	4.1686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3810.2600	3756.7800	3.8103	3.7568	0
30/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8588.5600	8723.3800	8.5886	8.7234	0
30/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1619.4200	1599.0900	1.6194	1.5991	1,770
30/12/2024	R038 On 05-February-26			Bond Future	11.3339	11.3092	100.9574	101.1152	0
30/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4999.2100	5103.0500	4.9992	5.1031	0
30/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4327.0800	4273.1700	4.3271	4.2732	0
30/12/2024	R053 On 06-February-25			Bond Future	11.1671	11.1478	108.1560	108.3271	2,019
30/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13779.2600	13951.5500	13.7793	13.9516	0
30/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	3.5700	4.7400	0.0036	0.0047	0
30/12/2024	R053 On 08-May-25			Bond Future	11.2566	11.2366	104.4556	104.6298	0
30/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11346.8500	11522.5700	11.3469	11.5226	0
30/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	458.4700	459.9500	0.4585	0.4600	0
30/12/2024	R053 On 07-August-25			Bond Future	11.3508	11.3302	106.5256	106.7029	0
30/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14448.6300	14622.5600	14.4486	14.6226	0
30/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	757.1100	753.7300	0.7571	0.7537	0
30/12/2024	R053 On 06-November-25			Bond Future	11.4552	11.4339	102.7247	102.9050	0
30/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6455.2700	6588.3500	6.4553	6.5884	0
30/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3944.8400	3897.6100	3.9448	3.8976	0
30/12/2024	R053 On 05-February-26			Bond Future	11.5692	11.5471	104.6750	104.8583	0
30/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5466.2300	5581.6500	5.4662	5.5817	0
30/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6125.0100	6057.0800	6.1250	6.0571	0
30/12/2024	R186 On 06-February-25			Bond Future	8.2823	8.2613	105.2245	105.2610	177,809
30/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1289.5100	1326.4000	1.2895	1.3264	0
30/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	4.1300	4.5400	0.0041	0.0045	0
30/12/2024	R186 On 08-May-25			Bond Future	8.3140	8.2896	107.3333	107.3702	0
30/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	520.8900	547.5100	0.5209	0.5475	0
30/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	285.6600	275.4100	0.2857	0.2754	0
30/12/2024	R186 On 07-August-25			Bond Future	8.3701	8.3412	104.1512	104.1885	0
30/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1274.1200	1306.0500	1.2741	1.3061	1,983
30/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	190.0900	184.7700	0.1901	0.1848	0
30/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1780.4000	1814.8000	1.7804	1.8148	0
30/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	116.3000	113.4500	0.1163	0.1135	0
30/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2441.8900	2477.8900	2.4419	2.4779	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	65.4400	64.1900	0.0654	0.0642	1,983
30/12/2024	R186 On 06-November-25			Bond Future	8.4900	8.4545	106.1697	106.2072	0
30/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	281.9200	298.0600	0.2819	0.2981	0
30/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	663.1400	641.7300	0.6631	0.6417	0
30/12/2024	R186 On 05-February-26			Bond Future	8.7352	8.6892	102.8806	102.9185	0
30/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	325.0100	342.4500	0.3250	0.3425	0
30/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	576.7600	556.3500	0.5768	0.5564	0
30/12/2024	R202 On 06-February-25			Bond Future	269.3278	269.3592	269.3278	269.3592	1,914
30/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2537.7600	2569.1600	2.5378	2.5692	0
30/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R202 On 08-May-25			Bond Future	274.7913	274.8226	274.7913	274.8226	269
30/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2481.3400	2512.6200	2.4813	2.5126	0
30/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R202 On 07-August-25			Bond Future	275.0686	275.0991	275.0686	275.0991	0
30/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3468.5500	3499.1400	3.4686	3.4991	0
30/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R202 On 06-November-25			Bond Future	280.4676	280.4978	280.4676	280.4978	0
30/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4827.5600	4857.7900	4.8276	4.8578	0
30/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R202 On 05-February-26			Bond Future	280.5333	280.5627	280.5333	280.5627	0
30/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2713.3100	2742.6700	2.7133	2.7427	0
30/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R209 On 06-February-25			Bond Future	10.5851	10.5606	74.3216	74.4487	12,983
30/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8814.7800	8942.2000	8.8148	8.9422	0
30/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	1.1000	1.4800	0.0011	0.0015	0
30/12/2024	R209 On 08-May-25			Bond Future	10.6707	10.6454	72.6563	72.7857	6,367
30/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6175.0900	6301.4400	6.1751	6.3014	0
30/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	298.5600	295.5700	0.2986	0.2956	0
30/12/2024	R209 On 07-August-25			Bond Future	10.7625	10.7363	74.0964	74.2281	0
30/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9158.5800	9286.4100	9.1586	9.2864	0
30/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	340.4600	336.5800	0.3405	0.3366	0
30/12/2024	R209 On 06-November-25			Bond Future	10.8667	10.8396	72.3796	72.5135	0
30/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4102.8900	4200.6300	4.1029	4.2006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2152.5700	2116.3900	2.1526	2.1164	0
30/12/2024	R209 On 05-February-26			Bond Future	10.9830	10.9549	73.7551	73.8913	0
30/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3193.9700	3276.2900	3.1940	3.2763	0
30/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3450.7300	3396.8100	3.4507	3.3968	0
30/12/2024	R210 On 06-February-25			Bond Future	244.4752	244.5062	244.4752	244.5062	991
30/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4865.2000	4896.1600	4.8652	4.8962	0
30/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R210 On 08-May-25			Bond Future	246.0789	246.1097	246.0789	246.1097	300
30/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1951.0600	1920.2900	1.9511	1.9203	0
30/12/2024	R210 On 07-August-25			Bond Future	251.0163	251.0469	251.0163	251.0469	0
30/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2576.3400	2606.8800	2.5763	2.6069	0
30/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R210 On 06-November-25			Bond Future	252.5224	252.5525	252.5224	252.5525	0
30/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	382.4300	412.5100	0.3824	0.4125	0
30/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R210 On 05-February-26			Bond Future	257.3873	257.4169	257.3873	257.4169	0
30/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4287.2600	4316.8600	4.2873	4.3169	0
30/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/12/2024	R213 On 06-February-25			Bond Future	9.4546	9.4349	92.0525	92.1355	100,832
30/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7559.1400	7643.0800	7.5591	7.6431	0
30/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	3.2100	4.2100	0.0032	0.0042	0
30/12/2024	R213 On 08-May-25			Bond Future	9.5234	9.5027	90.3400	90.4243	0
30/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4251.2300	4333.6200	4.2512	4.3336	0
30/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	301.0300	299.1300	0.3010	0.2991	0
30/12/2024	R213 On 07-August-25			Bond Future	9.6023	9.5806	92.1311	92.2167	0
30/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7850.4200	7935.1200	7.8504	7.9351	0
30/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	186.4400	185.5000	0.1864	0.1855	0
30/12/2024	R213 On 06-November-25			Bond Future	9.7057	9.6828	90.3627	90.4496	0
30/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2886.1300	2949.1600	2.8861	2.9492	0
30/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1593.0600	1569.1800	1.5931	1.5692	0
30/12/2024	R213 On 05-February-26			Bond Future	9.8318	9.8076	92.0814	92.1697	0
30/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2491.8800	2547.5000	2.4919	2.5475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2280.6400	2248.0400	2.2806	2.2480	0
30/12/2024	R214 On 06-February-25			Bond Future	10.9663	10.9470	69.5524	69.6599	18,350
30/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4230.2700	4345.1100	4.2303	4.3451	521
30/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	85.3800	92.7300	0.0854	0.0927	0
30/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6601.8200	6711.7900	6.6018	6.7118	521
30/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	12.3800	14.8600	0.0124	0.0149	0
30/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8713.6700	8821.7900	8.7137	8.8218	0
30/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	1.8500	2.4800	0.0019	0.0025	0
30/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12623.1500	12730.6500	12.6232	12.7307	0
30/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	521
30/12/2024	R214 On 08-May-25			Bond Future	11.0490	11.0290	67.6431	67.7525	3,232
30/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7106.2700	7216.4900	7.1063	7.2165	0
30/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	277.5400	278.3600	0.2775	0.2784	0
30/12/2024	R214 On 07-August-25			Bond Future	11.1377	11.1171	68.9840	69.0954	0
30/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9321.4200	9431.0000	9.3214	9.4310	0
30/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	424.4700	422.6500	0.4245	0.4227	0
30/12/2024	R214 On 06-November-25			Bond Future	11.2387	11.2175	67.0203	67.1336	0
30/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4344.7200	4430.7200	4.3447	4.4307	0
30/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2256.7400	2229.4700	2.2567	2.2295	0
30/12/2024	R214 On 05-February-26			Bond Future	11.3512	11.3293	68.2943	68.4095	0
30/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3363.4500	3435.2700	3.3635	3.4353	0
30/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3844.2500	3800.9400	3.8443	3.8009	0
30/12/2024	R248 On 06-February-25			Bond Future	11.1631	11.1387	84.1055	84.2725	271,827
30/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	17.2500	26.0300	0.0173	0.0260	660
30/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6304.5400	6146.3400	6.3045	6.1463	0
30/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	762.1600	871.0900	0.7622	0.8711	660
30/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1889.9100	1831.8600	1.8899	1.8319	0
30/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3786.9300	3960.1800	3.7869	3.9602	0
30/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	255.7300	262.0000	0.2557	0.2620	660
30/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9495.2300	9663.6400	9.4952	9.6636	0
30/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	6.0800	7.5100	0.0061	0.0075	0
30/12/2024	R248 On 08-May-25			Bond Future	11.2495	11.2244	81.3444	81.5144	30,311
30/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8649.0000	8816.4700	8.6490	8.8165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	361.1800	358.5800	0.3612	0.3586	0
30/12/2024	R248 On 07-August-25			Bond Future	11.3421	11.3161	82.9569	83.1300	0
30/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11466.1900	11633.2900	11.4662	11.6333	0
30/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	543.3400	537.2700	0.5433	0.5373	0
30/12/2024	R248 On 06-November-25			Bond Future	11.4466	11.4197	80.1211	80.2973	0
30/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4940.8900	5065.6800	4.9409	5.0657	0
30/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3062.0300	3010.6100	3.0620	3.0106	0
30/12/2024	R248 On 05-February-26			Bond Future	11.5627	11.5348	81.6435	81.8227	0
30/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4136.8700	4244.2800	4.1369	4.2443	0
30/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4800.8500	4729.0600	4.8009	4.7291	0
30/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0