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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	2029 On 06-February-25			Bond Future	134.5679	134.5844	134.5679	134.5844	8,604
02/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2167.8800	2184.3800	2.1679	2.1844	0
02/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2029 On 08-May-25			Bond Future	135.8910	135.9073	135.8910	135.9073	728
02/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	1959.0200	1942.6800	1.9590	1.9427	0
02/01/2025	2029 On 07-August-25			Bond Future	138.6195	138.6357	138.6195	138.6357	0
02/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1209.5200	1225.7400	1.2095	1.2257	0
02/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2029 On 06-November-25			Bond Future	139.9074	139.9232	139.9074	139.9232	0
02/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	117.4200	133.2100	0.1174	0.1332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2029 On 05-February-26			Bond Future	142.6056	142.6211	142.6056	142.6211	0
02/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2495.5700	2511.1100	2.4956	2.5111	0
02/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2030 On 06-February-25			Bond Future	9.0289	9.0551	96.1899	96.0897	159,549
02/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	185.6800	178.3400	0.1857	0.1783	800
02/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1535.6600	1628.5600	1.5357	1.6286	0
02/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	995.5400	950.7600	0.9955	0.9508	800
02/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	418.1200	473.5800	0.4181	0.4736	0
02/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2556.6800	2472.4900	2.5567	2.4725	0
02/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	61.5100	77.5600	0.0615	0.0776	800
02/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6084.3600	5984.4300	6.0844	5.9844	0
02/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.4800	0.7900	0.0005	0.0008	0
02/01/2025	2030 On 08-May-25			Bond Future	9.0916	9.1195	98.1187	98.0161	0
02/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	575.9200	552.9100	0.5759	0.5529	800
02/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2102.9900	2182.5900	2.1030	2.1826	0
02/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	956.6000	921.7100	0.9566	0.9217	1,320
02/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1478.4800	1546.2000	1.4785	1.5462	0
02/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1387.2700	1341.2800	1.3873	1.3413	800
02/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1062.9200	1119.5400	1.0629	1.1195	0
02/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	2007.6600	1948.9000	2.0077	1.9489	680
02/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	701.5100	745.3600	0.7015	0.7454	0
02/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3337.2100	3259.8200	3.3372	3.2598	0
02/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	316.0900	341.3100	0.3161	0.3413	0
02/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3517.4400	3438.1800	3.5174	3.4382	0
02/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	284.6500	308.0000	0.2847	0.3080	800
02/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4514.5400	4427.1800	4.5145	4.4272	1,640
02/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	162.8300	178.0800	0.1628	0.1781	0
02/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5741.3700	5647.6300	5.7414	5.6476	2,280
02/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	82.4800	91.3500	0.0825	0.0914	0
02/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9545.7900	9443.9400	9.5458	9.4439	0
02/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4.3500	5.1100	0.0044	0.0051	1,640
02/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10885.7100	10783.3300	10.8857	10.7833	0
02/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1.1200	1.3500	0.0011	0.0014	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
02/01/2025	2030 On 07-August-25			Bond Future	9.1670	9.1970	96.0549	95.9500	0
02/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4813.6600	4729.1700	4.8137	4.7292	1,054
02/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	343.0000	363.4900	0.3430	0.3635	0
02/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6688.3800	6594.6700	6.6884	6.5947	0
02/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	164.0100	175.2800	0.1640	0.1753	0
02/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9728.3200	9626.0800	9.7283	9.6261	0
02/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	29.1200	31.8600	0.0291	0.0319	1,054
02/01/2025	2030 On 06-November-25			Bond Future	9.2537	9.2859	97.9175	97.8101	0
02/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2365.6100	2308.5800	2.3656	2.3086	0
02/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1415.1800	1465.5600	1.4152	1.4656	0
02/01/2025	2030 On 05-February-26			Bond Future	9.3651	9.3998	95.7734	95.6635	0
02/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2174.2700	2120.1300	2.1743	2.1201	0
02/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1779.7700	1835.4800	1.7798	1.8355	0
02/01/2025	2032 On 06-February-25			Bond Future	9.6924	9.7187	95.7131	95.5864	120,601
02/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	270.1400	256.3900	0.2701	0.2564	800
02/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1597.3300	1710.3500	1.5973	1.7104	0
02/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1542.5000	1479.1500	1.5425	1.4792	800
02/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	452.0000	515.4200	0.4520	0.5154	0
02/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4356.4700	4245.2300	4.3565	4.2452	0
02/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	57.6600	73.1900	0.0577	0.0732	800
02/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9167.0100	9041.1300	9.1670	9.0411	0
02/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1.6700	2.5600	0.0017	0.0026	0
02/01/2025	2032 On 08-May-25			Bond Future	9.7689	9.7965	93.4683	93.3386	37,405
02/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	876.0000	843.3100	0.8760	0.8433	800
02/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2531.2900	2628.2700	2.5313	2.6283	0
02/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	2000.0200	1938.6400	2.0000	1.9386	800
02/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1294.3600	1362.6500	1.2944	1.3627	0
02/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5436.3800	5329.9300	5.4364	5.3299	0
02/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	272.8900	296.1100	0.2729	0.2961	0
02/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5671.5400	5563.3700	5.6715	5.5634	0
02/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	246.8000	268.3000	0.2468	0.2683	800
02/01/2025	2032 On 07-August-25			Bond Future	9.8541	9.8833	95.3221	95.1896	0
02/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9377.8300	9257.8900	9.3778	9.2579	0
02/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	187.0700	199.6500	0.1871	0.1997	0

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02/01/2025	2032 On 06-November-25			Bond Future	9.9570	9.9878	93.0092	92.8737	0
02/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3744.3700	3667.1000	3.7444	3.6671	0
02/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1731.1200	1789.3500	1.7311	1.7894	0
02/01/2025	2032 On 05-February-26			Bond Future	10.0782	10.1107	94.7781	94.6397	0
02/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3107.8900	3041.7800	3.1079	3.0418	0
02/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2760.2100	2832.5200	2.7602	2.8325	0
02/01/2025	2033 On 06-February-25			Bond Future	129.0014	128.8290	129.0014	128.8290	6,288
02/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	4061.3800	3888.9900	4.0614	3.8890	0
02/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2033 On 08-May-25			Bond Future	130.1122	129.9359	130.1122	129.9359	5,288
02/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	507.7700	684.1300	0.5078	0.6841	0
02/01/2025	2033 On 07-August-25			Bond Future	132.7248	132.5445	132.7248	132.5445	0
02/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	4074.8100	3894.4600	4.0748	3.8945	0
02/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2033 On 06-November-25			Bond Future	133.7969	133.6123	133.7969	133.6123	0
02/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	656.8700	472.3000	0.6569	0.4723	0
02/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2033 On 05-February-26			Bond Future	136.3774	136.1887	136.3774	136.1887	0
02/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3497.3500	3308.6700	3.4974	3.3087	0
02/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2037 On 06-February-25			Bond Future	10.7287	10.7905	85.4251	85.0582	154,404
02/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10964.6800	10598.2200	10.9647	10.5982	0
02/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.3100	0.6700	0.0003	0.0007	0
02/01/2025	2037 On 08-May-25			Bond Future	10.8243	10.8886	87.1379	86.7634	3,975
02/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	8047.8700	7716.9800	8.0479	7.7170	0
02/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	261.8000	305.3900	0.2618	0.3054	0
02/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9459.6200	9114.8000	9.4596	9.1148	15,000
02/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	165.0600	194.7200	0.1651	0.1947	0
02/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12921.4300	12555.3300	12.9214	12.5553	7,500
02/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	36.2100	44.5900	0.0362	0.0446	0
02/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13147.9800	12781.0900	13.1480	12.7811	7,500
02/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	32.2000	39.7900	0.0322	0.0398	0

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02/01/2025	2037 On 07-August-25			Bond Future	10.9289	10.9959	84.6055	84.2233	15
02/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1246.0700	1140.8300	1.2461	1.1408	2,541
02/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4716.6200	4993.5500	4.7166	4.9936	0
02/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1692.5000	1561.0500	1.6925	1.5611	2,341
02/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3903.2100	4153.9300	3.9032	4.1539	0
02/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1914.1800	1771.0700	1.9142	1.7711	200
02/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3592.6200	3831.6800	3.5926	3.8317	0
02/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3179.5400	2981.3900	3.1795	2.9814	0
02/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2376.6600	2560.6800	2.3767	2.5607	2,541
02/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4423.9100	4185.4000	4.4239	4.1854	0
02/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1674.4600	1818.1200	1.6745	1.8181	2,541
02/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	6008.3600	5731.5300	6.0084	5.7315	0
02/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1111.2500	1216.5900	1.1113	1.2166	2,541
02/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7483.8000	7180.5400	7.4838	7.1805	0
02/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	772.2700	851.1800	0.7723	0.8512	2,541
02/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11154.4800	10810.2700	11.1545	10.8103	0
02/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	321.5400	359.5000	0.3215	0.3595	0
02/01/2025	2037 On 06-November-25			Bond Future	11.0379	11.1075	86.2454	85.8555	0
02/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5376.2900	5131.9400	5.3763	5.1319	0
02/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2137.5700	2283.1600	2.1376	2.2832	0
02/01/2025	2037 On 05-February-26			Bond Future	11.1610	11.2336	83.6277	83.2300	0
02/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3982.4900	3783.7800	3.9825	3.7838	0
02/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3768.4300	3967.5100	3.7684	3.9675	0
02/01/2025	2038 On 06-February-25			Bond Future	139.6119	139.6285	139.6119	139.6285	2,622
02/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4381.9200	4398.5300	4.3819	4.3985	0
02/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2038 On 08-May-25			Bond Future	142.4458	142.4625	142.4458	142.4625	480
02/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2765.8200	2782.4600	2.7658	2.7825	0
02/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2038 On 07-August-25			Bond Future	143.1798	143.1962	143.1798	143.1962	0
02/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3619.7600	3636.1900	3.6198	3.6362	0
02/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2038 On 06-November-25			Bond Future	145.9922	146.0082	145.9922	146.0082	0
02/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	2112.1800	2128.2100	2.1122	2.1282	0

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02/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2038 On 05-February-26			Bond Future	146.6423	146.6579	146.6423	146.6579	0
02/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3442.3000	3457.8600	3.4423	3.4579	0
02/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2040 On 06-February-25			Bond Future	10.9995	11.0614	85.7478	85.3496	66,475
02/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	1165.6300	1006.9100	1.1656	1.0069	780
02/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1162.5900	1402.0900	1.1626	1.4021	0
02/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4471.6400	4125.7100	4.4716	4.1257	0
02/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	119.9200	172.2100	0.1199	0.1722	780
02/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7272.1800	6884.5900	7.2722	6.8846	0
02/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	16.2200	26.8500	0.0162	0.0269	780
02/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11323.0700	10925.4800	11.3231	10.9255	0
02/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.6000	1.2300	0.0006	0.0012	0
02/01/2025	2040 On 08-May-25			Bond Future	11.0965	11.1607	87.4671	87.0607	3,900
02/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	9190.8200	8823.7000	9.1908	8.8237	0
02/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	223.2300	262.5800	0.2232	0.2626	0
02/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9793.3100	9420.5000	9.7933	9.4205	15,000
02/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	185.4400	219.1000	0.1854	0.2191	0
02/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	13142.3400	12748.5300	13.1423	12.7485	7,500
02/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	58.6000	71.2600	0.0586	0.0713	0
02/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13477.5900	13082.2400	13.4776	13.0822	7,500
02/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	50.2100	61.3300	0.0502	0.0613	0
02/01/2025	2040 On 07-August-25			Bond Future	11.2020	11.2686	84.6906	84.2757	16
02/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	12025.8900	11652.7400	12.0259	11.6527	0
02/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	357.5300	399.2400	0.3575	0.3992	0
02/01/2025	2040 On 06-November-25			Bond Future	11.3108	11.3800	86.3320	85.9087	0
02/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5505.7700	5244.2600	5.5058	5.2443	0
02/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2347.3400	2509.1400	2.3473	2.5091	0
02/01/2025	2040 On 05-February-26			Bond Future	11.4326	11.5045	83.4652	83.0334	0
02/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4399.9000	4181.5200	4.3999	4.1815	0
02/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4055.1400	4268.5100	4.0551	4.2685	0
02/01/2025	2044 On 06-February-25			Bond Future	11.1031	11.1801	81.7948	81.2835	70,449
02/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	192.4900	145.4800	0.1925	0.1455	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
02/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3308.9600	3773.1900	3.3090	3.7732	0
02/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	1345.9400	1115.9100	1.3459	1.1159	8,825
02/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1033.8500	1315.0600	1.0339	1.3151	0
02/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2927.8400	2556.4100	2.9278	2.5564	0
02/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	346.1700	485.9800	0.3462	0.4860	8,825
02/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5703.9900	5226.9600	5.7040	5.2270	422
02/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	53.6000	87.8100	0.0536	0.0878	0
02/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8535.3600	8030.1700	8.5354	8.0302	422
02/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	6.5700	12.6200	0.0066	0.0126	0
02/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11336.3300	10825.9200	11.3363	10.8259	0
02/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.6600	1.4900	0.0007	0.0015	0
02/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14982.4700	14471.2500	14.9825	14.4713	0
02/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	422
02/01/2025	2044 On 08-May-25		Call	Bond Future	2.5800	1.9700	0.0026	0.0020	0
02/01/2025	2044 On 08-May-25			Bond Future	11.1956	11.2753	83.4348	82.9130	7,734
02/01/2025	2044 On 08-May-25		Put	Bond Future	16567.8300	17088.9800	16.5678	17.0890	0
02/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1431.8400	1257.1600	1.4318	1.2572	2,490
02/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3278.0300	3625.1100	3.2780	3.6251	0
02/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	4123.9600	3784.9600	4.1240	3.7850	0
02/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1220.8100	1403.5700	1.2208	1.4036	2,490
02/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7746.4700	7302.2500	7.7465	7.3023	0
02/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	405.7400	483.2800	0.4057	0.4833	2,490
02/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9361.2900	8891.6600	9.3613	8.8917	0
02/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	251.3600	303.4900	0.2514	0.3035	0
02/01/2025	2044 On 07-August-25			Bond Future	11.2957	11.3783	80.7036	80.1711	0
02/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	12046.4600	11568.0100	12.0465	11.5680	0
02/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	380.8900	434.8800	0.3809	0.4349	0
02/01/2025	2044 On 06-November-25			Bond Future	11.3983	11.4840	82.2676	81.7245	0
02/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5516.4000	5184.3900	5.5164	5.1844	0
02/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2537.5500	2748.6700	2.5376	2.7487	0
02/01/2025	2044 On 05-February-26			Bond Future	11.5126	11.6015	79.4486	78.8948	0
02/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4498.1000	4216.4400	4.4981	4.2164	0
02/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4202.1600	4474.3300	4.2022	4.4743	0
02/01/2025	2046 On 06-February-25			Bond Future	121.7573	121.7713	121.7573	121.7713	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
02/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7747.2600	7761.3400	7.7473	7.7613	0
02/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2046 On 08-May-25			Bond Future	122.0155	122.0294	122.0155	122.0294	0
02/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	45.4700	59.4400	0.0455	0.0594	0
02/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2046 On 07-August-25			Bond Future	124.4652	124.4790	124.4652	124.4790	0
02/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5775.1600	5789.0000	5.7752	5.7890	0
02/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2046 On 06-November-25			Bond Future	124.6540	124.6673	124.6540	124.6673	0
02/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	756.0000	742.6700	0.7560	0.7427	0
02/01/2025	2046 On 05-February-26			Bond Future	127.0566	127.0696	127.0566	127.0696	0
02/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5406.5800	5419.5800	5.4066	5.4196	0
02/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2050 On 06-February-25			Bond Future	120.9242	121.5524	120.9242	121.5524	16,223
02/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	5324.2000	5952.4100	5.3242	5.9524	0
02/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2050 On 08-May-25			Bond Future	123.3790	124.0196	123.3790	124.0196	0
02/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	2219.0400	2859.6300	2.2190	2.8596	0
02/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2050 On 07-August-25			Bond Future	123.4886	124.1415	123.4886	124.1415	0
02/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	3598.5500	4251.4700	3.5986	4.2515	0
02/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2050 On 06-November-25			Bond Future	125.9141	126.5795	125.9141	126.5795	0
02/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	1494.1100	2159.4700	1.4941	2.1595	0
02/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	2050 On 05-February-26			Bond Future	125.9294	126.6065	125.9294	126.6065	0
02/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	3109.4200	3786.5200	3.1094	3.7865	0
02/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	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
02/01/2025	AL37 On 06-February-25			Index Future	1075.9240	1074.6470	1075.9240	1,074.6470	0
02/01/2025	AL37 On 08-May-25			Index Future	1097.5020	1096.1920	1097.5020	1,096.1920	0
02/01/2025	AL37 On 07-August-25			Index Future	1119.2830	1117.9400	1119.2830	1,117.9400	0
02/01/2025	AL37 On 06-November-25			Index Future	1141.0290	1139.6520	1141.0290	1,139.6520	0
02/01/2025	AL37 On 05-February-26			Index Future	1162.8020	1161.3900	1162.8020	1,161.3900	0
02/01/2025	AL7T On 06-February-25			Index Future	1296.7960	1293.0000	1296.7960	1,293.0000	0
02/01/2025	AL7T On 08-May-25			Index Future	1322.8030	1318.9220	1322.8030	1,318.9220	0
02/01/2025	AL7T On 07-August-25			Index Future	1349.0550	1345.0890	1349.0550	1,345.0890	0
02/01/2025	AL7T On 06-November-25			Index Future	1375.2660	1371.2130	1375.2660	1,371.2130	0
02/01/2025	AL7T On 05-February-26			Index Future	1401.5090	1397.3670	1401.5090	1,397.3670	0
02/01/2025	ALBI On 06-February-25			Index Future	1115.2630	1111.6330	1115.2630	1,111.6330	98
02/01/2025	ALBI On 08-May-25			Index Future	1137.6290	1133.9190	1137.6290	1,133.9190	0
02/01/2025	ALBI On 07-August-25			Index Future	1160.2070	1156.4150	1160.2070	1,156.4150	0
02/01/2025	ALBI On 06-November-25			Index Future	1182.7490	1178.8740	1182.7490	1,178.8740	0
02/01/2025	ALBI On 05-February-26			Index Future	1205.3170	1201.3600	1205.3170	1,201.3600	0
02/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	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
02/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	ES33 On 06-February-25			Bond Future	10.9893	11.0466	83.9894	83.7172	0
02/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10257.8500	9985.6400	10.2579	9.9856	0
02/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES33 On 08-May-25			Bond Future	11.1058	11.1657	81.8948	81.6168	0
02/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7122.7900	6844.7900	7.1228	6.8448	0
02/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES33 On 07-August-25			Bond Future	11.2317	11.2944	83.5385	83.2546	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9733.9300	9450.0300	9.7339	9.4500	0
02/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES33 On 06-November-25			Bond Future	11.3789	11.4445	81.3812	81.0914	0
02/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2731.0000	2441.2100	2.7310	2.4412	0
02/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES33 On 05-February-26			Bond Future	11.5477	11.6166	82.9470	82.6512	0
02/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	248.5100	544.2400	0.2485	0.5442	0
02/01/2025	ES42 On 06-February-25			Bond Future	11.4528	11.5198	80.5310	80.1209	0
02/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	12137.5500	11727.4000	12.1376	11.7274	0
02/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES42 On 08-May-25			Bond Future	11.5563	11.6259	77.8987	77.4799	0
02/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9267.7600	8849.0100	9.2678	8.8490	0
02/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES42 On 07-August-25			Bond Future	11.6638	11.7359	79.4614	79.0340	0
02/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11189.2500	10761.8000	11.1893	10.7618	0
02/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES42 On 06-November-25			Bond Future	11.7839	11.8588	76.7551	76.3189	0
02/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3421.2000	2985.0000	3.4212	2.9850	0
02/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES42 On 05-February-26			Bond Future	11.9142	11.9920	78.2295	77.7846	0
02/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	370.2400	815.1600	0.3702	0.8152	0
02/01/2025	GOVI On 06-February-25			GOVI	1098.0980	1094.6100	1098.0980	1,094.6100	636
02/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1260980.0000	1226100.0000	126.0980	122.6100	0
02/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	GOVI On 08-May-25			GOVI	1120.1200	1116.5550	1120.1200	1,116.5550	0
02/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	981200.0000	945550.0000	98.1200	94.5550	0
02/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	GOVI On 07-August-25			GOVI	1142.3500	1138.7070	1142.3500	1,138.7070	0
02/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1313500.0000	1277070.0000	131.3500	127.7070	0
02/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	GOVI On 06-November-25			GOVI	1164.5450	1160.8220	1164.5450	1,160.8220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	525450.0000	488220.0000	52.5450	48.8220	0
02/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	GOVI On 05-February-26			GOVI	1186.7660	1182.9640	1186.7660	1,182.9640	0
02/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	367660.0000	329640.0000	36.7660	32.9640	0
02/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/01/2025	IGOV On 06-February-25			Index Future	375.2790	375.6140	375.2790	375.6140	870
02/01/2025	IGOV On 08-May-25			Index Future	382.8970	383.2360	382.8970	383.2360	8
02/01/2025	IGOV On 07-August-25			Index Future	390.5860	390.9300	390.5860	390.9300	0
02/01/2025	IGOV On 06-November-25			Index Future	398.2630	398.6110	398.2630	398.6110	0
02/01/2025	IGOV On 05-February-26			Index Future	405.9500	406.3010	405.9500	406.3010	0
02/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
02/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
02/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/01/2025	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
02/01/2025	R033 On 06-February-25			Bond Future	9.9455	9.9718	103.9569	103.8121	12,183
02/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2417.3300	2327.7000	2.4173	2.3277	0
02/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	330.9700	386.1700	0.3310	0.3862	0
02/01/2025	R033 On 08-May-25			Bond Future	10.0299	10.0575	100.9930	100.8449	0
02/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2800.3800	2720.8300	2.8004	2.7208	0
02/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1209.3200	1277.8500	1.2093	1.2779	0
02/01/2025	R033 On 07-August-25			Bond Future	10.1226	10.1516	102.9959	102.8445	0
02/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3018.4200	2942.2600	3.0184	2.9423	0
02/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1945.1500	2020.3700	1.9452	2.0204	0
02/01/2025	R033 On 06-November-25			Bond Future	10.2322	10.2628	99.9485	99.7938	0
02/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3212.3100	3138.7900	3.2123	3.1388	0
02/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2719.2500	2800.4100	2.7193	2.8004	0
02/01/2025	R033 On 05-February-26			Bond Future	10.3591	10.3914	101.8487	101.6907	0
02/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3691.9100	3614.5000	3.6919	3.6145	0
02/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3052.9700	3133.5900	3.0530	3.1336	0
02/01/2025	R035 On 06-February-25			Bond Future	10.2824	10.3494	95.3222	94.9341	87,240
02/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	572.1800	474.2700	0.5722	0.4743	15,000
02/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1639.6200	1929.7500	1.6396	1.9298	0
02/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	973.5800	825.3200	0.9736	0.8253	100
02/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1103.6200	1343.4000	1.1036	1.3434	0
02/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	1222.6200	1047.6700	1.2226	1.0477	1,000
02/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	888.7700	1101.8600	0.8888	1.1019	0
02/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2444.6600	2173.7400	2.4447	2.1737	0
02/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	342.9800	460.1000	0.3430	0.4601	1,100
02/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4651.5500	4298.0300	4.6516	4.2980	0
02/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	65.5700	100.0900	0.0656	0.1001	7,500
02/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5688.8500	5318.8100	5.6889	5.3188	0
02/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	28.9300	46.9300	0.0289	0.0469	1,100
02/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11301.1800	10913.3200	11.3012	10.9133	0
02/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.1300	0.3100	0.0001	0.0003	0
02/01/2025	R035 On 08-May-25			Bond Future	10.3649	10.4347	92.7235	92.3274	1,004
02/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	2174.0200	1979.8500	2.1740	1.9799	150
02/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1747.7700	1949.6900	1.7478	1.9497	0
02/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	4079.5200	3803.3800	4.0795	3.8034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	829.4000	949.3500	0.8294	0.9494	150
02/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6330.5600	5999.0400	6.3306	5.9990	400
02/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	374.4000	438.9700	0.3744	0.4390	0
02/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7444.2300	7095.1700	7.4442	7.0952	0
02/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	253.8200	300.8500	0.2538	0.3009	150
02/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7819.1200	7465.2300	7.8191	7.4652	0
02/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	222.7200	264.9200	0.2227	0.2649	0
02/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	12120.5400	11734.9000	12.1205	11.7349	0
02/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	43.0000	53.4500	0.0430	0.0535	400
02/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	15053.9900	14660.4300	15.0540	14.6604	0
02/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	8.2500	10.7800	0.0083	0.0108	400
02/01/2025	R035 On 07-August-25			Bond Future	10.4555	10.5283	94.5629	94.1587	0
02/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11439.7500	11069.0900	11.4398	11.0691	0
02/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	248.5500	282.1800	0.2486	0.2822	0
02/01/2025	R035 On 06-November-25			Bond Future	10.5633	10.6393	91.8905	91.4780	0
02/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5220.2200	4954.5200	5.2202	4.9545	0
02/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1840.7000	1987.5000	1.8407	1.9875	0
02/01/2025	R035 On 05-February-26			Bond Future	10.6871	10.7666	93.6388	93.2181	0
02/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3892.0400	3676.3600	3.8920	3.6764	0
02/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3347.7500	3552.8300	3.3478	3.5528	0
02/01/2025	R038 On 06-February-25			Bond Future	10.8059	10.8730	104.4543	103.9893	8,871
02/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3293.6500	2950.5900	3.2937	2.9506	0
02/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	338.9600	460.8200	0.3390	0.4608	0
02/01/2025	R038 On 08-May-25			Bond Future	10.9033	10.9730	101.0585	100.5839	2,395
02/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3736.7700	3450.9600	3.7368	3.4510	0
02/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1475.8400	1664.5700	1.4758	1.6646	0
02/01/2025	R038 On 07-August-25			Bond Future	11.0071	11.0797	103.0626	102.5783	0
02/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	4093.3100	3827.8200	4.0933	3.8278	0
02/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2551.3500	2770.1500	2.5514	2.7702	0
02/01/2025	R038 On 06-November-25			Bond Future	11.1242	11.1998	99.5748	99.0806	0
02/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3413.8100	3193.9100	3.4138	3.1939	1,770
02/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4366.3600	4640.6200	4.3664	4.6406	0
02/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4317.3400	4063.0200	4.3173	4.0630	0
02/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3561.9800	3801.8200	3.5620	3.8018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8956.2400	8586.5300	8.9562	8.5865	0
02/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1488.4500	1612.9000	1.4885	1.6129	1,770
02/01/2025	R038 On 05-February-26			Bond Future	11.2542	11.3330	101.4672	100.9633	0
02/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5264.6200	4996.6300	5.2646	4.9966	0
02/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4082.6500	4318.6400	4.0827	4.3186	0
02/01/2025	R053 On 06-February-25			Bond Future	11.0772	11.1541	108.9565	108.2712	2,019
02/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14577.5200	13893.7900	14.5775	13.8938	0
02/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	1.3100	2.8700	0.0013	0.0029	0
02/01/2025	R053 On 08-May-25			Bond Future	11.1633	11.2430	105.2737	104.5743	0
02/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	12072.0700	11447.5200	12.0721	11.4475	0
02/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	365.5800	440.4800	0.3656	0.4405	0
02/01/2025	R053 On 07-August-25			Bond Future	11.2540	11.3366	107.3614	106.6477	0
02/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15177.8000	14551.2000	15.1778	14.5512	0
02/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	650.5200	737.6100	0.6505	0.7376	0
02/01/2025	R053 On 06-November-25			Bond Future	11.3546	11.4403	103.5785	102.8505	0
02/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6956.3100	6523.2000	6.9563	6.5232	0
02/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3592.1400	3887.0300	3.5921	3.8870	0
02/01/2025	R053 On 05-February-26			Bond Future	11.4646	11.5536	105.5467	104.8044	0
02/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5899.1200	5525.2100	5.8991	5.5252	0
02/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5686.1500	6054.5600	5.6862	6.0546	0
02/01/2025	R186 On 06-February-25			Bond Future	8.2497	8.2763	105.2811	105.2349	177,809
02/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1344.3400	1299.3900	1.3443	1.2994	0
02/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2.3600	3.5900	0.0024	0.0036	0
02/01/2025	R186 On 08-May-25			Bond Future	8.2749	8.3063	107.3924	107.3450	0
02/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	552.4700	526.4200	0.5525	0.5264	0
02/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	258.0900	279.5000	0.2581	0.2795	0
02/01/2025	R186 On 07-August-25			Bond Future	8.3221	8.3601	104.2130	104.1642	0
02/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1319.4700	1283.1900	1.3195	1.2832	1,983
02/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	173.7300	186.2100	0.1737	0.1862	0
02/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1831.2400	1790.7100	1.8312	1.7907	0
02/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	105.4300	113.6600	0.1054	0.1137	0
02/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2496.9900	2453.1900	2.4970	2.4532	0
02/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	58.8300	63.7900	0.0588	0.0638	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R186 On 06-November-25			Bond Future	8.4289	8.4763	106.2343	106.1841	0
02/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	304.3600	286.6000	0.3044	0.2866	0
02/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	621.0100	653.3600	0.6210	0.6534	0
02/01/2025	R186 On 05-February-26			Bond Future	8.6533	8.7158	102.9481	102.8966	0
02/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	351.9800	331.1000	0.3520	0.3311	0
02/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	536.2400	566.8500	0.5362	0.5669	0
02/01/2025	R202 On 06-February-25			Bond Future	269.2019	269.2332	269.2019	269.2332	1,914
02/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2411.8600	2443.2400	2.4119	2.4432	0
02/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R202 On 08-May-25			Bond Future	274.6666	274.6978	274.6666	274.6978	269
02/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2356.5800	2387.8200	2.3566	2.3878	0
02/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R202 On 07-August-25			Bond Future	274.9470	274.9778	274.9470	274.9778	0
02/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3347.0400	3377.8400	3.3470	3.3778	0
02/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R202 On 06-November-25			Bond Future	280.3482	280.3785	280.3482	280.3785	0
02/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4708.1700	4738.4700	4.7082	4.7385	0
02/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R202 On 05-February-26			Bond Future	280.4178	280.4469	280.4178	280.4469	0
02/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2597.7900	2626.8900	2.5978	2.6269	0
02/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R209 On 06-February-25			Bond Future	10.5155	10.5722	74.6833	74.3884	12,983
02/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9175.8300	8881.3500	9.1758	8.8814	0
02/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.4300	0.8700	0.0004	0.0009	0
02/01/2025	R209 On 08-May-25			Bond Future	10.5984	10.6572	73.0263	72.7252	6,367
02/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6494.6600	6232.4000	6.4947	6.2324	0
02/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	248.1700	286.9700	0.2482	0.2870	0
02/01/2025	R209 On 07-August-25			Bond Future	10.6874	10.7484	74.4747	74.1674	0
02/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9494.9100	9220.1700	9.4949	9.2202	0
02/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	298.4900	331.0400	0.2985	0.3310	0
02/01/2025	R209 On 06-November-25			Bond Future	10.7884	10.8519	72.7664	72.4528	0
02/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4333.0700	4143.8500	4.3331	4.1439	0
02/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1995.9200	2120.3000	1.9959	2.1203	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R209 On 05-February-26			Bond Future	10.9015	10.9674	74.1505	73.8306	0
02/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3387.0300	3228.5300	3.3870	3.2285	0
02/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3248.3500	3409.7400	3.2484	3.4097	0
02/01/2025	R210 On 06-February-25			Bond Future	243.9085	244.0129	243.9085	244.0129	991
02/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4298.5300	4402.8900	4.2985	4.4029	0
02/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R210 On 08-May-25			Bond Future	245.5046	245.6101	245.5046	245.6101	300
02/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2525.4500	2419.8700	2.5255	2.4199	0
02/01/2025	R210 On 07-August-25			Bond Future	250.4338	250.5407	250.4338	250.5407	0
02/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1993.8300	2100.6700	1.9938	2.1007	0
02/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R210 On 06-November-25			Bond Future	251.9339	252.0414	251.9339	252.0414	0
02/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	206.1300	98.5700	0.2061	0.0986	0
02/01/2025	R210 On 05-February-26			Bond Future	256.7913	256.8999	256.7913	256.8999	0
02/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3691.2700	3799.9100	3.6913	3.7999	0
02/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/01/2025	R213 On 06-February-25			Bond Future	9.4209	9.4523	92.1947	92.0624	100,832
02/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7699.8600	7568.5600	7.6999	7.5686	0
02/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1.7900	2.7800	0.0018	0.0028	0
02/01/2025	R213 On 08-May-25			Bond Future	9.4875	9.5207	90.4862	90.3509	0
02/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4366.6200	4257.1300	4.3666	4.2571	0
02/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	270.2100	295.9600	0.2702	0.2960	0
02/01/2025	R213 On 07-August-25			Bond Future	9.5642	9.5993	92.2814	92.1431	0
02/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7985.0000	7859.8700	7.9850	7.8599	0
02/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	170.7000	183.8100	0.1707	0.1838	0
02/01/2025	R213 On 06-November-25			Bond Future	9.6649	9.7022	90.5174	90.3761	0
02/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2970.4400	2890.8300	2.9704	2.8908	0
02/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1522.6700	1584.3800	1.5227	1.5844	0
02/01/2025	R213 On 05-February-26			Bond Future	9.7881	9.8278	92.2405	92.0962	0
02/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2567.6600	2496.7000	2.5677	2.4967	0
02/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2197.3200	2270.7000	2.1973	2.2707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R214 On 06-February-25			Bond Future	10.8866	10.9533	69.9970	69.6244	18,350
02/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4638.1700	4292.8900	4.6382	4.2929	521
02/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	48.7300	76.0300	0.0487	0.0760	0
02/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	7039.7300	6671.8600	7.0397	6.6719	521
02/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	5.7400	10.4500	0.0057	0.0105	0
02/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	9157.0800	8785.2700	9.1571	8.7853	0
02/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.7100	1.4800	0.0007	0.0015	0
02/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	13067.6900	12695.1200	13.0677	12.6951	0
02/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	521
02/01/2025	R214 On 08-May-25			Bond Future	10.9665	11.0355	68.0975	67.7172	3,232
02/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7508.4900	7169.3500	7.5085	7.1694	0
02/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	225.3300	266.5200	0.2253	0.2665	0
02/01/2025	R214 On 07-August-25			Bond Future	11.0522	11.1236	69.4484	69.0603	0
02/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9729.8700	9386.4500	9.7299	9.3865	0
02/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	368.5500	413.2100	0.3686	0.4132	0
02/01/2025	R214 On 06-November-25			Bond Future	11.1501	11.2240	67.4948	67.0989	0
02/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4632.2900	4389.0900	4.6323	4.3891	0
02/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2069.8000	2222.5500	2.0698	2.2226	0
02/01/2025	R214 On 05-February-26			Bond Future	11.2593	11.3358	68.7790	68.3752	0
02/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3599.9400	3399.9900	3.5999	3.4000	0
02/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3596.0700	3799.8700	3.5961	3.7999	0
02/01/2025	R248 On 06-February-25			Bond Future	11.0781	11.1500	84.6902	84.1952	271,827
02/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	23.3500	17.1900	0.0234	0.0172	660
02/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5726.0000	6214.8600	5.7260	6.2149	0
02/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	947.5700	779.8300	0.9476	0.7798	660
02/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1490.6800	1817.9600	1.4907	1.8180	0
02/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4273.6100	3854.1100	4.2736	3.8541	0
02/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	157.7700	233.2900	0.1578	0.2333	660
02/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	10076.2800	9583.7700	10.0763	9.5838	0
02/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	2.4900	5.0000	0.0025	0.0050	0
02/01/2025	R248 On 08-May-25			Bond Future	11.1615	11.2359	81.9418	81.4366	30,311
02/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9176.2300	8727.0500	9.1762	8.7271	0
02/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	290.9400	346.9700	0.2909	0.3470	0
02/01/2025	R248 On 07-August-25			Bond Future	11.2508	11.3278	83.5673	83.0517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	12002.4500	11546.7800	12.0025	11.5468	0
02/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	469.1400	529.0400	0.4691	0.5290	0
02/01/2025	R248 On 06-November-25			Bond Future	11.3519	11.4317	80.7448	80.2189	0
02/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5304.0100	4993.5300	5.3040	4.9935	0
02/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2801.4500	3016.8900	2.8015	3.0169	0
02/01/2025	R248 On 05-February-26			Bond Future	11.4642	11.5470	82.2804	81.7442	0
02/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4448.1100	4182.2200	4.4481	4.1822	0
02/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4475.2000	4745.5200	4.4752	4.7455	0
02/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0