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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
13/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	2029 On 06-February-25			Bond Future	134.2568	134.4319	134.2568	134.4319	8,604
13/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1856.8400	2031.8500	1.8568	2.0319	0
13/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2029 On 08-May-25			Bond Future	135.5744	135.7525	135.5744	135.7525	728
13/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2275.5900	2097.4700	2.2756	2.0975	0
13/01/2025	2029 On 07-August-25			Bond Future	138.2917	138.4729	138.2917	138.4729	0
13/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	881.6700	1062.8900	0.8817	1.0629	0
13/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2029 On 06-November-25			Bond Future	139.5855	139.7694	139.5855	139.7694	0
13/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	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
13/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	204.5400	20.5700	0.2045	0.0206	0
13/01/2025	2029 On 05-February-26			Bond Future	142.2924	142.4794	142.2924	142.4794	0
13/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2182.3900	2369.4100	2.1824	2.3694	0
13/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2030 On 06-February-25			Bond Future	9.3403	9.2647	95.0045	95.2906	162,297
13/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	13.5200	31.7200	0.0135	0.0317	800
13/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2548.9500	2280.9900	2.5490	2.2810	0
13/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	281.6900	417.9500	0.2817	0.4180	800
13/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	889.7200	739.8200	0.8897	0.7398	0
13/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1439.0500	1701.3000	1.4391	1.7013	0
13/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	129.3300	105.4200	0.1293	0.1054	800
13/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	4898.7600	5184.9500	4.8988	5.1850	0
13/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.3300	0.3600	0.0003	0.0004	0
13/01/2025	2030 On 08-May-25			Bond Future	9.4230	9.3426	96.9100	97.2016	34,710
13/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	234.8100	296.5500	0.2348	0.2966	800
13/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2970.5500	2740.6500	2.9706	2.7407	0
13/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	445.9200	542.4400	0.4459	0.5424	1,320
13/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	2176.4700	1981.3500	2.1765	1.9814	0
13/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	724.6900	855.7800	0.7247	0.8558	800
13/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1609.0100	1448.4600	1.6090	1.4485	0
13/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1180.7300	1352.7400	1.1807	1.3527	680
13/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	1083.2500	963.6200	1.0833	0.9636	0
13/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2305.1400	2535.8400	2.3051	2.5358	0
13/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	492.6900	431.7500	0.4927	0.4318	0
13/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2467.8800	2704.1300	2.4679	2.7041	0
13/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	443.7600	388.3700	0.4438	0.3884	800
13/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3392.0600	3651.5200	3.3921	3.6515	1,640
13/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	249.0200	216.8400	0.2490	0.2168	0
13/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	4572.3000	4847.9900	4.5723	4.8480	2,280
13/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	122.0800	106.1300	0.1221	0.1061	0
13/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8339.9400	8630.6400	8.3399	8.6306	0
13/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	7.1700	6.2300	0.0072	0.0062	1,640
13/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	9677.7200	9969.1200	9.6777	9.9691	0
13/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1.8000	1.5600	0.0018	0.0016	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
13/01/2025	2030 On 07-August-25			Bond Future	9.5224	9.4365	94.8188	95.1159	0
13/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	3726.1100	3972.8800	3.7261	3.9729	1,054
13/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	491.6100	441.2900	0.4916	0.4413	0
13/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5520.1500	5792.8700	5.5202	5.7929	0
13/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	231.9400	207.5700	0.2319	0.2076	0
13/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	8503.8200	8796.0400	8.5038	8.7960	0
13/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	40.7800	35.9100	0.0408	0.0359	1,054
13/01/2025	2030 On 06-November-25			Bond Future	9.6315	9.5396	96.6659	96.9684	0
13/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1527.3600	1685.3600	1.5274	1.6854	0
13/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1828.5300	1684.0400	1.8285	1.6840	0
13/01/2025	2030 On 05-February-26			Bond Future	9.7679	9.6692	94.5085	94.8165	0
13/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1434.3600	1579.3200	1.4344	1.5793	0
13/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2304.7100	2141.7100	2.3047	2.1417	0
13/01/2025	2032 On 06-February-25			Bond Future	10.0153	9.9352	94.1706	94.5505	122,953
13/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	16.2000	40.8600	0.0162	0.0409	800
13/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2885.9100	2530.6600	2.8859	2.5307	0
13/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	529.9200	744.4500	0.5299	0.7445	800
13/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	981.9400	816.5600	0.9819	0.8166	0
13/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	2869.0100	3235.6300	2.8690	3.2356	0
13/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	112.7200	99.4300	0.1127	0.0994	800
13/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	7624.5500	8004.8000	7.6246	8.0048	0
13/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1.7300	2.0700	0.0017	0.0021	0
13/01/2025	2032 On 08-May-25			Bond Future	10.1078	10.0236	91.8954	92.2827	62,925
13/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	371.7500	466.0200	0.3718	0.4660	800
13/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3599.9800	3306.9600	3.6000	3.3070	0
13/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1090.0700	1278.0900	1.0901	1.2781	800
13/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1957.3500	1758.0800	1.9574	1.7581	0
13/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4014.5400	4348.7600	4.0145	4.3488	0
13/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	423.9900	370.9200	0.4240	0.3709	0
13/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4234.6700	4573.8200	4.2347	4.5738	0
13/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	382.8700	334.7300	0.3829	0.3347	800
13/01/2025	2032 On 07-August-25			Bond Future	10.2111	10.1227	93.7146	94.1093	0
13/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	7860.3400	8226.9700	7.8603	8.2270	0
13/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	277.0800	249.0600	0.2771	0.2491	0

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13/01/2025	2032 On 06-November-25			Bond Future	10.3310	10.2380	91.3786	91.7806	0
13/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2652.1900	2885.9800	2.6522	2.8860	0
13/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2269.4700	2101.3300	2.2695	2.1013	0
13/01/2025	2032 On 05-February-26			Bond Future	10.4702	10.3722	93.1267	93.5360	0
13/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2105.8800	2300.4700	2.1059	2.3005	0
13/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3409.6100	3194.9000	3.4096	3.1949	0
13/01/2025	2033 On 06-February-25			Bond Future	128.6751	128.6901	128.6751	128.6901	6,288
13/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3735.1200	3750.0900	3.7351	3.7501	0
13/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2033 On 08-May-25			Bond Future	129.7801	129.7949	129.7801	129.7949	5,288
13/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	839.9400	825.0800	0.8399	0.8251	0
13/01/2025	2033 On 07-August-25			Bond Future	132.3813	132.3960	132.3813	132.3960	0
13/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3731.3100	3746.0000	3.7313	3.7460	0
13/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2033 On 06-November-25			Bond Future	133.4584	133.4726	133.4584	133.4726	0
13/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	318.3700	332.6200	0.3184	0.3326	0
13/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2033 On 05-February-26			Bond Future	136.0466	136.0606	136.0466	136.0606	0
13/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3166.6400	3180.6200	3.1666	3.1806	0
13/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2037 On 06-February-25			Bond Future	11.1753	11.0956	82.8261	83.2819	156,074
13/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	8365.8500	8821.6800	8.3659	8.8217	0
13/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.4200	0.5000	0.0004	0.0005	0
13/01/2025	2037 On 08-May-25			Bond Future	11.2882	11.2053	84.4874	84.9520	12,907
13/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	5640.2000	6049.8700	5.6402	6.0499	0
13/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	504.6000	449.6100	0.5046	0.4496	0
13/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	6963.3300	7393.1400	6.9633	7.3931	15,000
13/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	319.2400	284.3900	0.3192	0.2844	0
13/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	10319.3600	10774.7600	10.3194	10.7748	7,500
13/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	84.6100	75.3500	0.0846	0.0754	0
13/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	10541.1000	10997.4400	10.5411	10.9974	7,500
13/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	75.7900	67.4700	0.0758	0.0675	0

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13/01/2025	2037 On 07-August-25			Bond Future	11.4121	11.3259	81.8994	82.3730	15
13/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	512.0700	607.8300	0.5121	0.6078	2,541
13/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	6688.7300	6310.8800	6.6887	6.3109	0
13/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	763.3200	890.0900	0.7633	0.8901	2,341
13/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	5680.1400	5333.3000	5.6801	5.3333	0
13/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	893.0900	1034.1400	0.8931	1.0341	200
13/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	5277.6400	4945.0800	5.2776	4.9451	0
13/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	1732.3500	1946.3600	1.7324	1.9464	0
13/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3635.5800	3375.9800	3.6356	3.3760	2,541
13/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	2670.7700	2942.3700	2.6708	2.9424	0
13/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2627.4300	2425.4200	2.6274	2.4254	2,541
13/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	3974.8500	4302.9200	3.9749	4.3029	0
13/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1783.8500	1638.3100	1.7839	1.6383	2,541
13/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	5263.9100	5631.1700	5.2639	5.6312	0
13/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1258.4900	1152.1400	1.2585	1.1521	2,541
13/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	8661.9400	9088.6000	8.6619	9.0886	0
13/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	535.1100	488.1600	0.5351	0.4882	0
13/01/2025	2037 On 06-November-25			Bond Future	11.5388	11.4492	83.4943	83.9767	0
13/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	3575.3300	3859.5800	3.5753	3.8596	0
13/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	3087.7700	2889.5400	3.0878	2.8895	0
13/01/2025	2037 On 05-February-26			Bond Future	11.6808	11.5876	80.8333	81.3248	0
13/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	2624.0900	2847.2900	2.6241	2.8473	0
13/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	5204.4400	4936.2200	5.2044	4.9362	0
13/01/2025	2038 On 06-February-25			Bond Future	139.3066	139.3232	139.3066	139.3232	2,622
13/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4076.6000	4093.1900	4.0766	4.0932	0
13/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2038 On 08-May-25			Bond Future	142.1352	142.1518	142.1352	142.1518	480
13/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2455.2000	2471.8400	2.4552	2.4718	0
13/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2038 On 07-August-25			Bond Future	142.8582	142.8743	142.8582	142.8743	0
13/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3298.1500	3314.2700	3.2982	3.3143	0
13/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2038 On 06-November-25			Bond Future	145.6767	145.6924	145.6767	145.6924	0
13/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1796.6600	1812.4400	1.7967	1.8124	0

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13/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2038 On 05-February-26			Bond Future	146.3377	146.3524	146.3377	146.3524	0
13/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3137.6700	3152.4100	3.1377	3.1524	0
13/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2040 On 06-February-25			Bond Future	11.4356	11.3559	82.9987	83.4912	66,605
13/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	125.5200	229.0700	0.1255	0.2291	780
13/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2871.5900	2482.7000	2.8716	2.4827	0
13/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	1984.7800	2410.1600	1.9848	2.4102	0
13/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	382.1700	315.1100	0.3822	0.3151	780
13/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	4550.3500	5037.7500	4.5504	5.0378	0
13/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	43.5000	38.4600	0.0435	0.0385	780
13/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	8574.1300	9066.6700	8.5741	9.0667	0
13/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.7700	0.8700	0.0008	0.0009	0
13/01/2025	2040 On 08-May-25			Bond Future	11.5487	11.4661	84.6635	85.1655	9,570
13/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	6624.6600	7076.6900	6.6247	7.0767	0
13/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	460.7400	410.7500	0.4607	0.4108	0
13/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	7188.9700	7649.2600	7.1890	7.6493	15,000
13/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	384.7700	343.0400	0.3848	0.3430	0
13/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	10405.8900	10894.3700	10.4059	10.8944	7,500
13/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	125.8200	112.2800	0.1258	0.1123	0
13/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	10732.4300	11222.6900	10.7324	11.2227	7,500
13/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	108.7200	96.9600	0.1087	0.0970	0
13/01/2025	2040 On 07-August-25			Bond Future	11.6721	11.5862	81.8283	82.3400	16
13/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	9383.6500	9845.1900	9.3837	9.8452	0
13/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	577.6400	527.4800	0.5776	0.5275	0
13/01/2025	2040 On 06-November-25			Bond Future	11.7973	11.7083	83.4216	83.9429	0
13/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	3726.1400	4027.8400	3.7261	4.0278	0
13/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	3478.1100	3258.4500	3.4781	3.2585	0
13/01/2025	2040 On 05-February-26			Bond Future	11.9367	11.8442	80.5085	81.0395	0
13/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	2945.0500	3191.6800	2.9451	3.1917	0
13/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	5556.9700	5272.5700	5.5570	5.2726	0
13/01/2025	2044 On 06-February-25			Bond Future	11.5545	11.4748	78.8692	79.3734	72,157
13/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	2.7500	9.0900	0.0028	0.0091	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
13/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	6044.8400	5546.9400	6.0448	5.5469	0
13/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	166.0000	289.9900	0.1660	0.2900	8,825
13/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	2779.5300	2399.2800	2.7795	2.3993	0
13/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	828.7800	1136.8400	0.8288	1.1368	0
13/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	1172.7300	976.5500	1.1727	0.9766	8,825
13/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	2927.4100	3399.7300	2.9274	3.3997	422
13/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	202.6400	170.7200	0.2026	0.1707	0
13/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	5624.1700	6126.9200	5.6242	6.1269	422
13/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	21.0000	19.5100	0.0210	0.0195	0
13/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	8411.4400	8915.8300	8.4114	8.9158	0
13/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1.3900	1.5400	0.0014	0.0015	0
13/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	12056.8500	12561.0900	12.0569	12.5611	0
13/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	422
13/01/2025	2044 On 08-May-25		Call	Bond Future	0.1100	0.2100	0.0001	0.0002	0
13/01/2025	2044 On 08-May-25			Bond Future	11.6630	11.5804	80.4510	80.9652	8,204
13/01/2025	2044 On 08-May-25		Put	Bond Future	19549.0900	19035.0600	19.5491	19.0351	0
13/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	456.5000	573.1200	0.4565	0.5731	2,490
13/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	5286.4200	4888.9100	5.2864	4.8889	0
13/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2119.2400	2417.8200	2.1192	2.4178	0
13/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	2199.8200	1984.2700	2.1998	1.9843	2,490
13/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5122.9600	5553.7000	5.1230	5.5537	0
13/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	765.9600	682.5700	0.7660	0.6826	2,490
13/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	6602.7700	7064.4400	6.6028	7.0644	0
13/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	476.5700	424.1100	0.4766	0.4241	0
13/01/2025	2044 On 07-August-25			Bond Future	11.7808	11.6952	77.6577	78.1818	0
13/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	9284.7600	9752.6800	9.2848	9.7527	0
13/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	665.0100	608.9000	0.6650	0.6089	0
13/01/2025	2044 On 06-November-25			Bond Future	11.8999	11.8111	79.1697	79.7037	0
13/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	3578.6300	3879.6400	3.5786	3.8796	0
13/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3697.6700	3464.7300	3.6977	3.4647	0
13/01/2025	2044 On 05-February-26			Bond Future	12.0317	11.9396	76.3005	76.8443	0
13/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3002.2700	3253.4300	3.0023	3.2534	0
13/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5854.4600	5561.7900	5.8545	5.5618	0
13/01/2025	2046 On 06-February-25			Bond Future	120.7267	121.2795	120.7267	121.2795	20,045

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6716.6800	7269.5100	6.7167	7.2695	0
13/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2046 On 08-May-25			Bond Future	120.9646	121.5284	120.9646	121.5284	0
13/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1005.3900	441.5800	1.0054	0.4416	0
13/01/2025	2046 On 07-August-25			Bond Future	123.3888	123.9634	123.3888	123.9634	0
13/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4698.7800	5273.4100	4.6988	5.2734	0
13/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2046 On 06-November-25			Bond Future	123.5679	124.1530	123.5679	124.1530	0
13/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1842.0700	1257.0500	1.8421	1.2571	0
13/01/2025	2046 On 05-February-26			Bond Future	125.9631	126.5588	125.9631	126.5588	0
13/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4313.0600	4908.7700	4.3131	4.9088	0
13/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2050 On 06-February-25			Bond Future	120.3895	120.6063	120.3895	120.6063	16,824
13/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4789.5200	5006.2600	4.7895	5.0063	0
13/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2050 On 08-May-25			Bond Future	122.8342	123.0549	122.8342	123.0549	0
13/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	1674.1800	1894.8900	1.6742	1.8949	0
13/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2050 On 07-August-25			Bond Future	122.9284	123.1527	122.9284	123.1527	0
13/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	3038.4400	3262.7200	3.0384	3.2627	0
13/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2050 On 06-November-25			Bond Future	125.3537	125.5820	125.3537	125.5820	0
13/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	933.7100	1161.9900	0.9337	1.1620	0
13/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	2050 On 05-February-26			Bond Future	125.3728	125.6043	125.3728	125.6043	0
13/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	2552.7700	2784.2600	2.5528	2.7843	0
13/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	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
13/01/2025	AL37 On 06-February-25			Index Future	1062.6620	1065.8770	1062.6620	1,065.8770	0
13/01/2025	AL37 On 08-May-25			Index Future	1083.9830	1087.2550	1083.9830	1,087.2550	0
13/01/2025	AL37 On 07-August-25			Index Future	1105.4630	1108.7880	1105.4630	1,108.7880	0
13/01/2025	AL37 On 06-November-25			Index Future	1127.0420	1130.4200	1127.0420	1,130.4200	0
13/01/2025	AL37 On 05-February-26			Index Future	1148.6740	1152.1060	1148.6740	1,152.1060	0
13/01/2025	AL7T On 06-February-25			Index Future	1267.6000	1273.1570	1267.6000	1,273.1570	0
13/01/2025	AL7T On 08-May-25			Index Future	1293.0330	1298.6920	1293.0330	1,298.6920	0
13/01/2025	AL7T On 07-August-25			Index Future	1318.6550	1324.4130	1318.6550	1,324.4130	0
13/01/2025	AL7T On 06-November-25			Index Future	1344.3960	1350.2520	1344.3960	1,350.2520	0
13/01/2025	AL7T On 05-February-26			Index Future	1370.2000	1376.1540	1370.2000	1,376.1540	0
13/01/2025	ALBI On 06-February-25			Index Future	1090.6590	1095.1960	1090.6590	1,095.1960	98
13/01/2025	ALBI On 08-May-25			Index Future	1112.5430	1117.1620	1112.5430	1,117.1620	0
13/01/2025	ALBI On 07-August-25			Index Future	1134.5880	1139.2870	1134.5880	1,139.2870	0
13/01/2025	ALBI On 06-November-25			Index Future	1156.7360	1161.5150	1156.7360	1,161.5150	0
13/01/2025	ALBI On 05-February-26			Index Future	1178.9380	1183.7960	1178.9380	1,183.7960	0
13/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	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
13/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	ES33 On 06-February-25			Bond Future	11.4189	11.3444	81.9759	82.3204	0
13/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8244.2600	8588.7900	8.2443	8.5888	0
13/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES33 On 08-May-25			Bond Future	11.5544	11.4766	79.8409	80.1921	0
13/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5068.8800	5420.1300	5.0689	5.4201	0
13/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES33 On 07-August-25			Bond Future	11.7015	11.6202	81.4406	81.7985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7635.9500	7993.9200	7.6360	7.9939	0
13/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES33 On 06-November-25			Bond Future	11.8692	11.7841	79.2492	79.6140	0
13/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	598.9700	963.7600	0.5990	0.9638	0
13/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES33 On 05-February-26			Bond Future	12.0599	11.9707	80.7827	81.1543	0
13/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2412.7500	2041.2200	2.4128	2.0412	0
13/01/2025	ES42 On 06-February-25			Bond Future	11.8980	11.8184	77.8680	78.3335	0
13/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	9474.5600	9940.0500	9.4746	9.9401	0
13/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES42 On 08-May-25			Bond Future	12.0182	11.9356	75.1821	75.6568	0
13/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6551.2000	7025.8700	6.5512	7.0259	0
13/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES42 On 07-August-25			Bond Future	12.1432	12.0575	76.6876	77.1716	0
13/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8415.4200	8899.3800	8.4154	8.8994	0
13/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES42 On 06-November-25			Bond Future	12.2806	12.1916	73.9336	74.4268	0
13/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	599.7300	1092.9100	0.5997	1.0929	0
13/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES42 On 05-February-26			Bond Future	12.4286	12.3362	75.3621	75.8645	0
13/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3237.6300	2735.1800	3.2376	2.7352	0
13/01/2025	GOVI On 06-February-25			GOVI	1074.1500	1078.6130	1074.1500	1,078.6130	650
13/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1021500.0000	1066130.0000	102.1500	106.6130	0
13/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	GOVI On 08-May-25			GOVI	1095.7020	1100.2460	1095.7020	1,100.2460	0
13/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	737020.0000	782460.0000	73.7020	78.2460	0
13/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	GOVI On 07-August-25			GOVI	1117.4130	1122.0360	1117.4130	1,122.0360	0
13/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1064130.0000	1110360.0000	106.4130	111.0360	0
13/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	GOVI On 06-November-25			GOVI	1139.2260	1143.9270	1139.2260	1,143.9270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	272260.0000	319270.0000	27.2260	31.9270	0
13/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	GOVI On 05-February-26			GOVI	1161.0920	1165.8710	1161.0920	1,165.8710	0
13/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	110920.0000	158710.0000	11.0920	15.8710	0
13/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/01/2025	IGOV On 06-February-25			Index Future	374.0010	374.4320	374.0010	374.4320	878
13/01/2025	IGOV On 08-May-25			Index Future	381.5980	382.0340	381.5980	382.0340	8
13/01/2025	IGOV On 07-August-25			Index Future	389.2490	389.6910	389.2490	389.6910	0
13/01/2025	IGOV On 06-November-25			Index Future	396.9360	397.3820	396.9360	397.3820	0
13/01/2025	IGOV On 05-February-26			Index Future	404.6420	405.0920	404.6420	405.0920	0
13/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
13/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/01/2025	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
13/01/2025	R033 On 06-February-25			Bond Future	10.2421	10.1671	102.3426	102.7475	12,221
13/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1139.0400	1441.3800	1.1390	1.4414	0
13/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	667.0200	564.4400	0.6670	0.5644	0
13/01/2025	R033 On 08-May-25			Bond Future	10.3405	10.2620	99.3468	99.7595	0
13/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	1698.5900	1936.6400	1.6986	1.9366	0
13/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1753.7400	1579.0000	1.7537	1.5790	0
13/01/2025	R033 On 07-August-25			Bond Future	10.4491	10.3668	101.3134	101.7340	0
13/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2019.4200	2239.7700	2.0194	2.2398	0
13/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2628.6400	2428.3800	2.6286	2.4284	0
13/01/2025	R033 On 06-November-25			Bond Future	10.5734	10.4870	98.2422	98.6707	0
13/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2221.4500	2431.2900	2.2215	2.4313	0
13/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3434.6700	3216.0800	3.4347	3.2161	0
13/01/2025	R033 On 05-February-26			Bond Future	10.7156	10.6248	100.1210	100.5572	0
13/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	2682.3500	2900.8600	2.6824	2.9009	0
13/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3771.1400	3553.4000	3.7711	3.5534	0
13/01/2025	R035 On 06-February-25			Bond Future	10.7349	10.6550	92.7447	93.1923	91,977
13/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	27.3700	62.5100	0.0274	0.0625	15,000
13/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	3672.2500	3259.8200	3.6723	3.2598	0
13/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	87.9400	167.1900	0.0879	0.1672	100
13/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	2795.4200	2427.1000	2.7954	2.4271	0
13/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	144.9500	254.8400	0.1450	0.2548	1,000
13/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	2388.5400	2050.8600	2.3885	2.0509	0
13/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	637.6500	894.5300	0.6377	0.8945	0
13/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	1113.4100	922.7200	1.1134	0.9227	1,100
13/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	2239.5000	2647.3200	2.2395	2.6473	0
13/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	230.9600	191.2100	0.2310	0.1912	7,500
13/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	3179.7800	3612.5900	3.1798	3.6126	0
13/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	97.3000	82.5400	0.0973	0.0825	1,100
13/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	8723.8300	9171.4500	8.7238	9.1715	0
13/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.2200	0.2700	0.0002	0.0003	0
13/01/2025	R035 On 08-May-25			Bond Future	10.8359	10.7528	90.0950	90.5513	16,874
13/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	944.0800	1123.2200	0.9441	1.1232	150
13/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	3146.3900	2869.2000	3.1464	2.8692	0
13/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2269.3200	2558.5100	2.2693	2.5585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1647.7600	1480.6200	1.6478	1.4806	150
13/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4124.9000	4494.1800	4.1249	4.4942	400
13/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	797.3000	710.2500	0.7973	0.7103	0
13/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5116.4500	5511.1700	5.1165	5.5112	0
13/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	554.6000	492.9900	0.5546	0.4930	150
13/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	5458.1300	5859.8000	5.4581	5.8598	0
13/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	490.2900	435.6300	0.4903	0.4356	0
13/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	9551.3900	9996.2400	9.5514	9.9962	0
13/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	102.4100	90.9300	0.1024	0.0909	400
13/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	12438.8900	12892.7000	12.4389	12.8927	0
13/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	21.7100	19.1900	0.0217	0.0192	400
13/01/2025	R035 On 07-August-25			Bond Future	10.9471	10.8605	91.8789	92.3440	0
13/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	8951.9800	9376.5400	8.9520	9.3765	0
13/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	444.7900	404.3100	0.4448	0.4043	0
13/01/2025	R035 On 06-November-25			Bond Future	11.0747	10.9844	89.1624	89.6362	0
13/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	2797.2800	3048.0200	2.7973	3.0480	250
13/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	3452.2500	3229.2400	3.4523	3.2292	0
13/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	3506.6600	3788.8000	3.5067	3.7888	0
13/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2855.2100	2663.6000	2.8552	2.6636	0
13/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	4285.4400	4596.2000	4.2854	4.5962	0
13/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	2353.4500	2190.4600	2.3535	2.1905	250
13/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6004.3800	6362.9000	6.0044	6.3629	0
13/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1586.6800	1471.4500	1.5867	1.4715	250
13/01/2025	R035 On 05-February-26			Bond Future	11.2197	11.1253	90.8687	91.3512	0
13/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	2541.2400	2762.4500	2.5412	2.7625	0
13/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4767.0900	4505.8100	4.7671	4.5058	0
13/01/2025	R038 On 06-February-25			Bond Future	11.2521	11.1673	101.4190	101.9852	8,871
13/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	998.7400	1364.3200	0.9987	1.3643	0
13/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	1079.2700	878.7100	1.0793	0.8787	0
13/01/2025	R038 On 08-May-25			Bond Future	11.3672	11.2791	97.9630	98.5402	2,395
13/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	1901.1800	2204.4900	1.9012	2.2045	0
13/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2735.7200	2461.8300	2.7357	2.4618	0
13/01/2025	R038 On 07-August-25			Bond Future	11.4903	11.3986	99.9021	100.4904	0
13/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2297.2300	2581.5000	2.2972	2.5815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3915.7400	3611.7100	3.9157	3.6117	0
13/01/2025	R038 On 06-November-25			Bond Future	11.6260	11.5305	96.3617	96.9611	0
13/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	1991.4500	2222.5300	1.9915	2.2225	1,770
13/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	6157.1100	5788.7900	6.1571	5.7888	0
13/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	2664.6900	2940.3000	2.6647	2.9403	0
13/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	5122.4400	4798.6500	5.1224	4.7987	0
13/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	6528.0500	6961.1000	6.5281	6.9611	0
13/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	2273.3700	2107.0200	2.2734	2.1070	1,770
13/01/2025	R038 On 05-February-26			Bond Future	11.7754	11.6759	98.2038	98.8143	0
13/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	3467.5300	3764.6000	3.4675	3.7646	0
13/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	5549.0500	5235.5600	5.5491	5.2356	0
13/01/2025	R053 On 06-February-25			Bond Future	11.4985	11.4339	105.3008	105.8463	2,213
13/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	10922.8600	11468.8800	10.9229	11.4689	0
13/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	2.3600	2.8400	0.0024	0.0028	0
13/01/2025	R053 On 08-May-25			Bond Future	11.5997	11.5328	101.5453	102.1014	0
13/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	8630.7900	9132.3300	8.6308	9.1323	0
13/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	652.7500	598.1200	0.6528	0.5981	0
13/01/2025	R053 On 07-August-25			Bond Future	11.7068	11.6374	103.5552	104.1221	0
13/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	11710.4000	12212.7100	11.7104	12.2127	0
13/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	989.2600	924.7200	0.9893	0.9247	0
13/01/2025	R053 On 06-November-25			Bond Future	11.8232	11.7512	99.7075	100.2850	0
13/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	4616.6700	4939.9100	4.6167	4.9399	0
13/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	5123.4600	4869.2300	5.1235	4.8692	0
13/01/2025	R053 On 05-February-26			Bond Future	11.9497	11.8750	101.6133	102.2015	0
13/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	3780.4100	4051.8700	3.7804	4.0519	0
13/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	7500.9300	7184.1700	7.5009	7.1842	0
13/01/2025	R186 On 06-February-25			Bond Future	8.4321	8.3701	104.9652	105.0726	178,879
13/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1028.3500	1135.2900	1.0284	1.1353	0
13/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2.2200	1.8100	0.0022	0.0018	0
13/01/2025	R186 On 08-May-25			Bond Future	8.4882	8.4156	107.0707	107.1800	19,834
13/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	339.4800	400.1700	0.3395	0.4002	0
13/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	366.8100	318.2800	0.3668	0.3183	0
13/01/2025	R186 On 07-August-25			Bond Future	8.5808	8.4942	103.8810	103.9920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1045.9800	1131.2500	1.0460	1.1313	1,983
13/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	232.2000	206.4500	0.2322	0.2065	0
13/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1533.7700	1629.2400	1.5338	1.6292	0
13/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	139.9200	124.3700	0.1399	0.1244	0
13/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2182.9800	2285.6800	2.1830	2.2857	0
13/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	76.7800	68.4600	0.0768	0.0685	1,983
13/01/2025	R186 On 06-November-25			Bond Future	8.7411	8.6340	105.9051	106.0179	447
13/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	176.0500	210.7400	0.1761	0.2107	0
13/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	821.8800	743.7700	0.8219	0.7438	0
13/01/2025	R186 On 05-February-26			Bond Future	9.0474	8.9078	102.6242	102.7387	0
13/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	218.9800	259.2700	0.2190	0.2593	0
13/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	727.2000	652.9200	0.7272	0.6529	0
13/01/2025	R202 On 06-February-25			Bond Future	269.6114	268.6415	269.6114	268.6415	971
13/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2821.4100	1851.4600	2.8214	1.8515	0
13/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R202 On 08-May-25			Bond Future	275.0861	274.0956	275.0861	274.0956	269
13/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2776.1200	1785.6000	2.7761	1.7856	0
13/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R202 On 07-August-25			Bond Future	275.3650	274.3530	275.3650	274.3530	0
13/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3765.0200	2753.0300	3.7650	2.7530	0
13/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R202 On 06-November-25			Bond Future	280.7981	279.7653	280.7981	279.7653	0
13/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	5158.1100	4125.3400	5.1581	4.1253	0
13/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R202 On 05-February-26			Bond Future	280.9091	279.8537	280.9091	279.8537	0
13/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	3089.0900	2033.7100	3.0891	2.0337	0
13/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R209 On 06-February-25			Bond Future	10.9475	10.8728	72.4751	72.8507	14,704
13/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	6967.7000	7343.4100	6.9677	7.3434	0
13/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.5900	0.7000	0.0006	0.0007	0
13/01/2025	R209 On 08-May-25			Bond Future	11.0463	10.9688	70.7741	71.1570	6,367
13/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	4510.4400	4841.1500	4.5104	4.8412	0
13/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	516.1100	463.9100	0.5161	0.4639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	R209 On 07-August-25			Bond Future	11.1525	11.0722	72.1753	72.5655	0
13/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	7385.0400	7735.2700	7.3850	7.7353	0
13/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	488.0600	448.0100	0.4881	0.4480	0
13/01/2025	R209 On 06-November-25			Bond Future	11.2701	11.1867	70.4286	70.8262	0
13/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	2880.9000	3106.6800	2.8809	3.1067	0
13/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2881.5700	2709.7400	2.8816	2.7097	0
13/01/2025	R209 On 05-February-26			Bond Future	11.4004	11.3137	71.7759	72.1809	0
13/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2297.2100	2481.7700	2.2972	2.4818	0
13/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4533.1300	4312.7200	4.5331	4.3127	0
13/01/2025	R210 On 06-February-25			Bond Future	243.4074	243.6568	243.4074	243.6568	991
13/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3797.4300	4046.7700	3.7974	4.0468	0
13/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R210 On 08-May-25			Bond Future	244.9946	245.2482	244.9946	245.2482	300
13/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3035.3900	2781.7900	3.0354	2.7818	0
13/01/2025	R210 On 07-August-25			Bond Future	249.9048	250.1626	249.9048	250.1626	0
13/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1464.7600	1722.5600	1.4648	1.7226	0
13/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R210 On 06-November-25			Bond Future	251.4171	251.6783	251.4171	251.6783	0
13/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	722.9000	461.6600	0.7229	0.4617	0
13/01/2025	R210 On 05-February-26			Bond Future	256.2917	256.5570	256.2917	256.5570	0
13/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3191.6600	3457.0400	3.1917	3.4570	0
13/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2025	R213 On 06-February-25			Bond Future	9.7142	9.6390	90.9679	91.2806	100,846
13/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6472.8800	6785.9300	6.4729	6.7859	0
13/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1.6300	1.9600	0.0016	0.0020	0
13/01/2025	R213 On 08-May-25			Bond Future	9.7965	9.7173	89.2353	89.5540	0
13/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3271.6000	3541.1000	3.2716	3.5411	0
13/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	426.0800	376.8600	0.4261	0.3769	0
13/01/2025	R213 On 07-August-25			Bond Future	9.8914	9.8078	91.0024	91.3271	0
13/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	6758.1600	7060.8100	6.7582	7.0608	0
13/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	222.8500	200.7400	0.2229	0.2007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	R213 On 06-November-25			Bond Future	10.0093	9.9208	89.2215	89.5522	0
13/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2109.1700	2296.7000	2.1092	2.2967	0
13/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1957.3300	1814.1300	1.9573	1.8141	0
13/01/2025	R213 On 05-February-26			Bond Future	10.1511	10.0572	90.9298	91.2665	0
13/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1752.4900	1914.4800	1.7525	1.9145	0
13/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2692.9200	2518.1700	2.6929	2.5182	0
13/01/2025	R214 On 06-February-25			Bond Future	11.3331	11.2534	67.5628	67.9876	18,350
13/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2340.6500	2735.2500	2.3407	2.7353	521
13/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	185.4400	155.1700	0.1854	0.1552	0
13/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	4618.4300	5041.8000	4.6184	5.0418	521
13/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	18.6700	17.1700	0.0187	0.0172	0
13/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	6723.7600	7148.7500	6.7238	7.1488	0
13/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	1.6200	1.7400	0.0016	0.0017	0
13/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	10633.4600	11058.3300	10.6335	11.0583	0
13/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
13/01/2025	R214 On 08-May-25			Bond Future	11.4277	11.3454	65.6148	66.0480	3,232
13/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5233.4600	5618.1400	5.2335	5.6181	0
13/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	433.0200	384.4700	0.4330	0.3845	0
13/01/2025	R214 On 07-August-25			Bond Future	11.5297	11.4445	66.9140	67.3556	0
13/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	7420.9000	7811.2600	7.4209	7.8113	0
13/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	593.9000	542.6700	0.5939	0.5427	0
13/01/2025	R214 On 06-November-25			Bond Future	11.6430	11.5549	64.9171	65.3671	0
13/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3016.3500	3271.9900	3.0164	3.2720	0
13/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	3031.5900	2837.2600	3.0316	2.8373	0
13/01/2025	R214 On 05-February-26			Bond Future	11.7685	11.6772	66.1593	66.6177	0
13/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2396.1400	2602.0600	2.3961	2.6021	0
13/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	5011.9300	4759.5300	5.0119	4.7595	0
13/01/2025	R248 On 06-February-25			Bond Future	11.5092	11.4346	81.7979	82.2860	261,827
13/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0400	0.2600	0.0000	0.0003	660
13/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	8594.9900	8107.0500	8.5950	8.1071	0
13/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	84.6000	160.9700	0.0846	0.1610	660
13/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	3520.0100	3108.2200	3.5200	3.1082	0
13/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	1766.9400	2169.1500	1.7669	2.1692	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	543.4000	457.4500	0.5434	0.4575	660
13/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	7187.3700	7675.7200	7.1874	7.6757	0
13/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	5.8800	6.0700	0.0059	0.0061	0
13/01/2025	R248 On 08-May-25			Bond Future	11.6075	11.5302	78.9921	79.4898	209,066
13/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	6466.5800	6909.9200	6.4666	6.9099	0
13/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	531.0700	476.6900	0.5311	0.4767	0
13/01/2025	R248 On 07-August-25			Bond Future	11.7131	11.6331	80.5561	81.0634	0
13/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	9246.6400	9696.8800	9.2466	9.6969	0
13/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	724.5100	667.4900	0.7245	0.6675	0
13/01/2025	R248 On 06-November-25			Bond Future	11.8298	11.7469	77.6822	78.1990	0
13/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	3502.5600	3786.0100	3.5026	3.7860	0
13/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	4062.6000	3829.2100	4.0626	3.8292	0
13/01/2025	R248 On 05-February-26			Bond Future	11.9588	11.8727	79.1682	79.6946	0
13/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	2918.9000	3156.8200	2.9189	3.1568	0
13/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	6058.2200	5769.7000	6.0582	5.7697	0
13/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0