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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
14/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	2029 On 06-February-25			Bond Future	134.2934	134.2568	134.2934	134.2568	8,604
14/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1893.3800	1856.8400	1.8934	1.8568	0
14/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2029 On 08-May-25			Bond Future	135.6120	135.5744	135.6120	135.5744	728
14/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2237.9900	2275.5900	2.2380	2.2756	0
14/01/2025	2029 On 07-August-25			Bond Future	138.3305	138.2917	138.3305	138.2917	0
14/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	920.5000	881.6700	0.9205	0.8817	0
14/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2029 On 06-November-25			Bond Future	139.6257	139.5855	139.6257	139.5855	69
14/01/2025	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
14/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	164.3400	204.5400	0.1643	0.2045	0
14/01/2025	2029 On 05-February-26			Bond Future	142.3339	142.2924	142.3339	142.2924	0
14/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2223.8800	2182.3900	2.2239	2.1824	0
14/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2030 On 06-February-25			Bond Future	9.3192	9.3403	95.0843	95.0045	162,774
14/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	14.0000	13.5200	0.0140	0.0135	800
14/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2469.6500	2548.9500	2.4697	2.5490	0
14/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	298.2800	281.6900	0.2983	0.2817	800
14/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	826.5300	889.7200	0.8265	0.8897	0
14/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1498.7100	1439.0500	1.4987	1.4391	0
14/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	109.2100	129.3300	0.1092	0.1293	800
14/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	4978.4200	4898.7600	4.9784	4.8988	0
14/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.2100	0.3300	0.0002	0.0003	0
14/01/2025	2030 On 08-May-25			Bond Future	9.4005	9.4230	96.9917	96.9100	34,710
14/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	245.5300	234.8100	0.2455	0.2348	800
14/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2899.6100	2970.5500	2.8996	2.9706	0
14/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	464.3700	445.9200	0.4644	0.4459	1,320
14/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	2113.2600	2176.4700	2.1133	2.1765	0
14/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	751.6100	724.6900	0.7516	0.7247	800
14/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1554.2700	1609.0100	1.5543	1.6090	0
14/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1218.7000	1180.7300	1.2187	1.1807	680
14/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	1039.5600	1083.2500	1.0396	1.0833	0
14/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2361.2500	2305.1400	2.3613	2.3051	0
14/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	467.1400	492.6900	0.4671	0.4927	0
14/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2525.8900	2467.8800	2.5259	2.4679	0
14/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	420.1100	443.7600	0.4201	0.4438	800
14/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3458.5500	3392.0600	3.4586	3.3921	1,640
14/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	233.8500	249.0200	0.2339	0.2490	0
14/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	4645.4700	4572.3000	4.6455	4.5723	2,280
14/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	113.5900	122.0800	0.1136	0.1221	0
14/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8420.8600	8339.9400	8.4209	8.3399	0
14/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	6.4300	7.1700	0.0064	0.0072	1,640
14/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	9759.1600	9677.7200	9.7592	9.6777	0
14/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1.5800	1.8000	0.0016	0.0018	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
14/01/2025	2030 On 07-August-25			Bond Future	9.4982	9.5224	94.9024	94.8188	0
14/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	3789.8400	3726.1100	3.7898	3.7261	1,054
14/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	471.7500	491.6100	0.4718	0.4916	0
14/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5593.0400	5520.1500	5.5930	5.5202	0
14/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	221.2400	231.9400	0.2212	0.2319	0
14/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	8584.8900	8503.8200	8.5849	8.5038	0
14/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	38.2600	40.7800	0.0383	0.0408	1,054
14/01/2025	2030 On 06-November-25			Bond Future	9.6054	9.6315	96.7515	96.6659	0
14/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1565.9800	1527.3600	1.5660	1.5274	0
14/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1781.5600	1828.5300	1.7816	1.8285	0
14/01/2025	2030 On 05-February-26			Bond Future	9.7398	9.7679	94.5961	94.5085	0
14/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1470.4300	1434.3600	1.4704	1.4344	0
14/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2253.1700	2304.7100	2.2532	2.3047	0
14/01/2025	2032 On 06-February-25			Bond Future	9.9992	10.0153	94.2472	94.1706	113,592
14/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	16.3500	16.2000	0.0164	0.0162	800
14/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2809.5000	2885.9100	2.8095	2.8859	0
14/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	546.5500	529.9200	0.5466	0.5299	800
14/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	922.0100	981.9400	0.9220	0.9819	0
14/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	2929.7900	2869.0100	2.9298	2.8690	0
14/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	96.9400	112.7200	0.0969	0.1127	800
14/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	7700.6300	7624.5500	7.7006	7.6246	0
14/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1.2500	1.7300	0.0013	0.0017	0
14/01/2025	2032 On 08-May-25			Bond Future	10.0907	10.1078	91.9737	91.8954	62,925
14/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	382.7200	371.7500	0.3827	0.3718	800
14/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3532.5900	3599.9800	3.5326	3.6000	0
14/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1116.6400	1090.0700	1.1166	1.0901	800
14/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1905.5600	1957.3500	1.9056	1.9574	0
14/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4074.0200	4014.5400	4.0740	4.0145	0
14/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	405.1100	423.9900	0.4051	0.4240	0
14/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4295.5500	4234.6700	4.2956	4.2347	0
14/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	365.3900	382.8700	0.3654	0.3829	800
14/01/2025	2032 On 07-August-25			Bond Future	10.1931	10.2111	93.7948	93.7146	0
14/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	7930.6600	7860.3400	7.9307	7.8603	0
14/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	267.1900	277.0800	0.2672	0.2771	0

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14/01/2025	2032 On 06-November-25			Bond Future	10.3120	10.3310	91.4607	91.3786	0
14/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2692.4600	2652.1900	2.6925	2.6522	0
14/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2227.6500	2269.4700	2.2277	2.2695	0
14/01/2025	2032 On 05-February-26			Bond Future	10.4501	10.4702	93.2108	93.1267	0
14/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2139.4800	2105.8800	2.1395	2.1059	0
14/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3359.1600	3409.6100	3.3592	3.4096	0
14/01/2025	2033 On 06-February-25			Bond Future	128.1953	128.6751	128.1953	128.6751	6,237
14/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3255.3100	3735.1200	3.2553	3.7351	0
14/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2033 On 08-May-25			Bond Future	129.2910	129.7801	129.2910	129.7801	5,288
14/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1329.0500	839.9400	1.3291	0.8399	0
14/01/2025	2033 On 07-August-25			Bond Future	131.8828	132.3813	131.8828	132.3813	0
14/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3232.7900	3731.3100	3.2328	3.7313	0
14/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2033 On 06-November-25			Bond Future	132.9506	133.4584	132.9506	133.4584	0
14/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	318.3700	0.0000	0.3184	0
14/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	189.3700	0.0000	0.1894	0.0000	0
14/01/2025	2033 On 05-February-26			Bond Future	135.5296	136.0466	135.5296	136.0466	0
14/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2649.5800	3166.6400	2.6496	3.1666	0
14/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2037 On 06-February-25			Bond Future	11.1135	11.1753	83.1790	82.8261	156,074
14/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	8718.5200	8365.8500	8.7185	8.3659	0
14/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.1900	0.4200	0.0002	0.0004	0
14/01/2025	2037 On 08-May-25			Bond Future	11.2239	11.2882	84.8476	84.4874	12,907
14/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	5938.3000	5640.2000	5.9383	5.6402	0
14/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	442.4800	504.6000	0.4425	0.5046	0
14/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7281.4200	6963.3300	7.2814	6.9633	15,000
14/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	277.1100	319.2400	0.2771	0.3192	0
14/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	10666.2300	10319.3600	10.6662	10.3194	7,500
14/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	71.2600	84.6100	0.0713	0.0846	0
14/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	10889.1800	10541.1000	10.8892	10.5411	7,500
14/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	63.6500	75.7900	0.0637	0.0758	0

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14/01/2025	2037 On 07-August-25			Bond Future	11.3451	11.4121	82.2671	81.8994	15
14/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	572.6000	512.0700	0.5726	0.5121	2,541
14/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	6381.5800	6688.7300	6.3816	6.6887	0
14/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	845.1800	763.3200	0.8452	0.7633	2,341
14/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	5394.3200	5680.1400	5.3943	5.6801	0
14/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	984.9700	893.0900	0.9850	0.8931	200
14/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	5001.8400	5277.6400	5.0018	5.2776	0
14/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	1877.0400	1732.3500	1.8770	1.7324	0
14/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3412.5900	3635.5800	3.4126	3.6356	2,541
14/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	2859.1100	2670.7700	2.8591	2.6708	0
14/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2448.0900	2627.4300	2.4481	2.6274	2,541
14/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4207.9300	3974.8500	4.2079	3.9749	0
14/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1649.2500	1783.8500	1.6493	1.7839	2,541
14/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	5529.4300	5263.9100	5.5294	5.2639	0
14/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1156.3300	1258.4900	1.1563	1.2585	2,541
14/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	8979.9500	8661.9400	8.9800	8.6619	0
14/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	485.4400	535.1100	0.4854	0.5351	0
14/01/2025	2037 On 06-November-25			Bond Future	11.4691	11.5388	83.8694	83.4943	0
14/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	3776.8300	3575.3300	3.7768	3.5753	0
14/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2914.1600	3087.7700	2.9142	3.0878	0
14/01/2025	2037 On 05-February-26			Bond Future	11.6082	11.6808	81.2161	80.8333	0
14/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2126.5100	1995.5500	2.1265	1.9956	1,970
14/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5992.2900	6244.0500	5.9923	6.2441	0
14/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	2781.2100	2624.0900	2.7812	2.6241	0
14/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4978.8400	5204.4400	4.9788	5.2044	0
14/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	5910.5600	5666.9200	5.9106	5.6669	0
14/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2515.7500	2654.8300	2.5158	2.6548	1,970
14/01/2025	2038 On 06-February-25			Bond Future	138.5412	139.3066	138.5412	139.3066	2,622
14/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3311.1600	4076.6000	3.3112	4.0766	0
14/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2038 On 08-May-25			Bond Future	141.3546	142.1352	141.3546	142.1352	480
14/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1674.5800	2455.2000	1.6746	2.4552	0
14/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2038 On 07-August-25			Bond Future	142.0626	142.8582	142.0626	142.8582	0

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14/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2502.6100	3298.1500	2.5026	3.2982	0
14/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2038 On 06-November-25			Bond Future	144.8659	145.6767	144.8659	145.6767	0
14/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	985.8900	1796.6600	0.9859	1.7967	0
14/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2038 On 05-February-26			Bond Future	145.5120	146.3377	145.5120	146.3377	0
14/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2311.9800	3137.6700	2.3120	3.1377	0
14/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2040 On 06-February-25			Bond Future	11.4041	11.4356	83.1928	82.9987	66,644
14/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	139.7000	125.5200	0.1397	0.1255	780
14/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2691.7300	2871.5900	2.6917	2.8716	0
14/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2116.3500	1984.7800	2.1164	1.9848	0
14/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	319.7000	382.1700	0.3197	0.3822	780
14/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	4733.1200	4550.3500	4.7331	4.5504	0
14/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	32.2300	43.5000	0.0322	0.0435	780
14/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	8767.8600	8574.1300	8.7679	8.5741	0
14/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.4600	0.7700	0.0005	0.0008	0
14/01/2025	2040 On 08-May-25			Bond Future	11.5160	11.5487	84.8616	84.6635	9,570
14/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	6789.6400	6624.6600	6.7896	6.6247	0
14/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	427.5900	460.7400	0.4276	0.4607	0
14/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	7358.5000	7188.9700	7.3585	7.1890	15,000
14/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	356.1700	384.7700	0.3562	0.3848	0
14/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	10592.8100	10405.8900	10.5928	10.4059	7,500
14/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	114.6100	125.8200	0.1146	0.1258	0
14/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	10920.6300	10732.4300	10.9206	10.7324	7,500
14/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	98.7900	108.7200	0.0988	0.1087	0
14/01/2025	2040 On 07-August-25			Bond Future	11.6380	11.6721	82.0307	81.8283	16
14/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	9556.3200	9383.6500	9.5563	9.3837	0
14/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	547.9100	577.6400	0.5479	0.5776	0
14/01/2025	2040 On 06-November-25			Bond Future	11.7619	11.7973	83.6282	83.4216	0
14/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	3831.0500	3726.1400	3.8311	3.7261	0
14/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	3376.3900	3478.1100	3.3764	3.4781	0
14/01/2025	2040 On 05-February-26			Bond Future	11.8998	11.9367	80.7194	80.5085	0
14/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3030.3500	2945.0500	3.0304	2.9451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	5431.3100	5556.9700	5.4313	5.5570	0
14/01/2025	2044 On 06-February-25			Bond Future	11.5028	11.5545	79.1952	78.8692	71,827
14/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	3.6400	2.7500	0.0036	0.0028	8,825
14/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5719.7200	6044.8400	5.7197	6.0448	0
14/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	204.4100	166.0000	0.2044	0.1660	8,825
14/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	2491.9300	2779.5300	2.4919	2.7795	0
14/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	963.4700	828.7800	0.9635	0.8288	0
14/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	981.4100	1172.7300	0.9814	1.1727	8,825
14/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3199.2600	2927.4100	3.1993	2.9274	422
14/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	148.4800	202.6400	0.1485	0.2026	0
14/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	5942.3700	5624.1700	5.9424	5.6242	422
14/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	13.1900	21.0000	0.0132	0.0210	0
14/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	8736.8000	8411.4400	8.7368	8.4114	0
14/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.7400	1.3900	0.0007	0.0014	0
14/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	12382.8500	12056.8500	12.3829	12.0569	0
14/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	422
14/01/2025	2044 On 08-May-25		Call	Bond Future	0.1400	0.1100	0.0001	0.0001	0
14/01/2025	2044 On 08-May-25			Bond Future	11.6095	11.6630	80.7838	80.4510	8,204
14/01/2025	2044 On 08-May-25		Put	Bond Future	19216.3100	19549.0900	19.2163	19.5491	0
14/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	512.5600	456.5000	0.5126	0.4565	2,490
14/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	5009.6700	5286.4200	5.0097	5.2864	0
14/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2282.7900	2119.2400	2.2828	2.1192	0
14/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	2030.5600	2199.8200	2.0306	2.1998	2,490
14/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5379.1800	5122.9600	5.3792	5.1230	0
14/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	689.3700	765.9600	0.6894	0.7660	2,490
14/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	6883.7800	6602.7700	6.8838	6.6028	0
14/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	424.7700	476.5700	0.4248	0.4766	0
14/01/2025	2044 On 07-August-25			Bond Future	11.7252	11.7808	77.9974	77.6577	0
14/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	9573.9100	9284.7600	9.5739	9.2848	0
14/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	614.4700	665.0100	0.6145	0.6650	0
14/01/2025	2044 On 06-November-25			Bond Future	11.8422	11.8999	79.5163	79.1697	0
14/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	3754.5800	3578.6300	3.7546	3.5786	0
14/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3527.0000	3697.6700	3.5270	3.6977	0
14/01/2025	2044 On 05-February-26			Bond Future	11.9717	12.0317	76.6541	76.3005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3148.4300	3002.2700	3.1484	3.0023	0
14/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5647.0400	5854.4600	5.6470	5.8545	0
14/01/2025	2046 On 06-February-25			Bond Future	120.8921	120.7267	120.8921	120.7267	20,045
14/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6882.0700	6716.6800	6.8821	6.7167	0
14/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2046 On 08-May-25			Bond Future	121.1338	120.9646	121.1338	120.9646	0
14/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	836.1800	1005.3900	0.8362	1.0054	0
14/01/2025	2046 On 07-August-25			Bond Future	123.5618	123.3888	123.5618	123.3888	0
14/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4871.8100	4698.7800	4.8718	4.6988	0
14/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2046 On 06-November-25			Bond Future	123.7448	123.5679	123.7448	123.5679	0
14/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1665.1600	1842.0700	1.6652	1.8421	0
14/01/2025	2046 On 05-February-26			Bond Future	126.1439	125.9631	126.1439	125.9631	0
14/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4493.8800	4313.0600	4.4939	4.3131	0
14/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2050 On 06-February-25			Bond Future	120.1735	120.3895	120.1735	120.3895	16,824
14/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4573.5000	4789.5200	4.5735	4.7895	0
14/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2050 On 08-May-25			Bond Future	122.6141	122.8342	122.6141	122.8342	0
14/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	1454.1300	1674.1800	1.4541	1.6742	0
14/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2050 On 07-August-25			Bond Future	122.7044	122.9284	122.7044	122.9284	0
14/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2814.3700	3038.4400	2.8144	3.0384	0
14/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2050 On 06-November-25			Bond Future	125.1257	125.3537	125.1257	125.3537	0
14/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	705.6500	933.7100	0.7057	0.9337	0
14/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	2050 On 05-February-26			Bond Future	125.1407	125.3728	125.1407	125.3728	0
14/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	2320.6800	2552.7700	2.3207	2.5528	0
14/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	8607 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
14/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	AL37 On 06-February-25			Index Future	1063.5820	1062.6620	1063.5820	1,062.6620	0
14/01/2025	AL37 On 08-May-25			Index Future	1084.9250	1083.9830	1084.9250	1,083.9830	0
14/01/2025	AL37 On 07-August-25			Index Future	1106.4270	1105.4630	1106.4270	1,105.4630	0
14/01/2025	AL37 On 06-November-25			Index Future	1128.0280	1127.0420	1128.0280	1,127.0420	0
14/01/2025	AL37 On 05-February-26			Index Future	1149.6840	1148.6740	1149.6840	1,148.6740	0
14/01/2025	AL7T On 06-February-25			Index Future	1270.4210	1267.6000	1270.4210	1,267.6000	0
14/01/2025	AL7T On 08-May-25			Index Future	1295.9150	1293.0330	1295.9150	1,293.0330	0
14/01/2025	AL7T On 07-August-25			Index Future	1321.5980	1318.6550	1321.5980	1,318.6550	0
14/01/2025	AL7T On 06-November-25			Index Future	1347.4010	1344.3960	1347.4010	1,344.3960	0
14/01/2025	AL7T On 05-February-26			Index Future	1373.2670	1370.2000	1373.2670	1,370.2000	0
14/01/2025	ALBI On 06-February-25			Index Future	1093.2180	1090.6590	1093.2180	1,090.6590	98
14/01/2025	ALBI On 08-May-25			Index Future	1115.1560	1112.5430	1115.1560	1,112.5430	0
14/01/2025	ALBI On 07-August-25			Index Future	1137.2570	1134.5880	1137.2570	1,134.5880	0
14/01/2025	ALBI On 06-November-25			Index Future	1159.4600	1156.7360	1159.4600	1,156.7360	0
14/01/2025	ALBI On 05-February-26			Index Future	1181.7190	1178.9380	1181.7190	1,178.9380	0
14/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C048 On 28-February-48			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
14/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	ES33 On 06-February-25			Bond Future	11.3769	11.4189	82.1698	81.9759	0
14/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8438.2500	8244.2600	8.4383	8.2443	0
14/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES33 On 08-May-25			Bond Future	11.5105	11.5544	80.0390	79.8409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5267.0400	5068.8800	5.2670	5.0689	0
14/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES33 On 07-August-25			Bond Future	11.6555	11.7015	81.6430	81.4406	0
14/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7838.3700	7635.9500	7.8384	7.6360	0
14/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES33 On 06-November-25			Bond Future	11.8209	11.8692	79.4560	79.2492	0
14/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	805.7400	598.9700	0.8057	0.5990	0
14/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES33 On 05-February-26			Bond Future	12.0092	12.0599	80.9938	80.7827	0
14/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2201.6800	2412.7500	2.2017	2.4128	0
14/01/2025	ES42 On 06-February-25			Bond Future	11.8513	11.8980	78.1408	77.8680	0
14/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	9747.3400	9474.5600	9.7473	9.4746	0
14/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES42 On 08-May-25			Bond Future	11.9696	12.0182	75.4606	75.1821	0
14/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6829.6900	6551.2000	6.8297	6.5512	0
14/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES42 On 07-August-25			Bond Future	12.0927	12.1432	76.9720	76.6876	0
14/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8699.8300	8415.4200	8.6998	8.4154	0
14/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES42 On 06-November-25			Bond Future	12.2281	12.2806	74.2239	73.9336	0
14/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	890.0200	599.7300	0.8900	0.5997	0
14/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES42 On 05-February-26			Bond Future	12.3740	12.4286	75.6583	75.3621	0
14/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2941.4400	3237.6300	2.9414	3.2376	0
14/01/2025	GOVI On 06-February-25			GOVI	1076.6350	1074.1500	1076.6350	1,074.1500	653
14/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1046350.0000	1021500.0000	104.6350	102.1500	0
14/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	GOVI On 08-May-25			GOVI	1098.2400	1095.7020	1098.2400	1,095.7020	0
14/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	762400.0000	737020.0000	76.2400	73.7020	0
14/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	GOVI On 07-August-25			GOVI	1120.0060	1117.4130	1120.0060	1,117.4130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1090060.0000	1064130.0000	109.0060	106.4130	0
14/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	GOVI On 06-November-25			GOVI	1141.8730	1139.2260	1141.8730	1,139.2260	0
14/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	298730.0000	272260.0000	29.8730	27.2260	0
14/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	GOVI On 05-February-26			GOVI	1163.7940	1161.0920	1163.7940	1,161.0920	0
14/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	137940.0000	110920.0000	13.7940	11.0920	0
14/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/01/2025	IGOV On 06-February-25			Index Future	373.0410	374.0010	373.0410	374.0010	206
14/01/2025	IGOV On 08-May-25			Index Future	380.6190	381.5980	380.6190	381.5980	680
14/01/2025	IGOV On 07-August-25			Index Future	388.2530	389.2490	388.2530	389.2490	0
14/01/2025	IGOV On 06-November-25			Index Future	395.9210	396.9360	395.9210	396.9360	0
14/01/2025	IGOV On 05-February-26			Index Future	403.6090	404.6420	403.6090	404.6420	0
14/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
14/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
14/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/01/2025	R033 On 06-February-25			Bond Future	10.2258	10.2421	102.4301	102.3426	12,221
14/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1173.2200	1139.0400	1.1732	1.1390	0
14/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	613.7000	667.0200	0.6137	0.6670	0
14/01/2025	R033 On 08-May-25			Bond Future	10.3234	10.3405	99.4363	99.3468	0
14/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	1736.5500	1698.5900	1.7366	1.6986	0
14/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1702.1300	1753.7400	1.7021	1.7537	0
14/01/2025	R033 On 07-August-25			Bond Future	10.4311	10.4491	101.4051	101.3134	0
14/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2057.1500	2019.4200	2.0572	2.0194	0
14/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2574.6900	2628.6400	2.5747	2.6286	0
14/01/2025	R033 On 06-November-25			Bond Future	10.5544	10.5734	98.3361	98.2422	0
14/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2258.8300	2221.4500	2.2588	2.2215	0
14/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3378.1800	3434.6700	3.3782	3.4347	0
14/01/2025	R033 On 05-February-26			Bond Future	10.6956	10.7156	100.2170	100.1210	0
14/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	2722.8300	2682.3500	2.7228	2.6824	0
14/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3715.6100	3771.1400	3.7156	3.7711	0
14/01/2025	R035 On 06-February-25			Bond Future	10.6781	10.7349	93.0628	92.7447	91,602
14/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	36.6700	27.3700	0.0367	0.0274	15,000
14/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	3363.4500	3672.2500	3.3635	3.6723	0
14/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	113.8800	87.9400	0.1139	0.0879	100
14/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	2503.2600	2795.4200	2.5033	2.7954	0
14/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	184.4500	144.9500	0.1845	0.1450	1,000
14/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	2109.9400	2388.5400	2.1099	2.3885	0
14/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	761.5100	637.6500	0.7615	0.6377	0
14/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	919.1700	1113.4100	0.9192	1.1134	1,100
14/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	2493.8000	2239.5000	2.4938	2.2395	0
14/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	167.1600	230.9600	0.1672	0.2310	7,500
14/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	3466.4800	3179.7800	3.4665	3.1798	0
14/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	65.9000	97.3000	0.0659	0.0973	1,100
14/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9041.8100	8723.8300	9.0418	8.7238	0
14/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.1000	0.2200	0.0001	0.0002	0
14/01/2025	R035 On 08-May-25			Bond Future	10.7767	10.8359	90.4197	90.0950	18,874

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1046.6000	944.0800	1.0466	0.9441	150
14/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2924.1900	3146.3900	2.9242	3.1464	0
14/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2447.5600	2269.3200	2.4476	2.2693	0
14/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1501.2800	1647.7600	1.5013	1.6478	150
14/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4365.0400	4124.9000	4.3650	4.1249	400
14/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	712.7200	797.3000	0.7127	0.7973	0
14/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5378.1200	5116.4500	5.3781	5.1165	0
14/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	491.5500	554.6000	0.4916	0.5546	150
14/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	5725.9100	5458.1300	5.7259	5.4581	0
14/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	433.3500	490.2900	0.4334	0.4903	0
14/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	9861.2300	9551.3900	9.8612	9.5514	0
14/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	87.5300	102.4100	0.0875	0.1024	400
14/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	12759.7800	12438.8900	12.7598	12.4389	0
14/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	17.8800	21.7100	0.0179	0.0217	400
14/01/2025	R035 On 07-August-25			Bond Future	10.8853	10.9471	92.2104	91.8789	0
14/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9243.4100	8951.9800	9.2434	8.9520	0
14/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	404.7400	444.7900	0.4047	0.4448	0
14/01/2025	R035 On 06-November-25			Bond Future	11.0102	11.0747	89.5007	89.1624	0
14/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	2958.6700	2797.2800	2.9587	2.7973	250
14/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	3275.3900	3452.2500	3.2754	3.4523	0
14/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	3690.3500	3506.6600	3.6904	3.5067	0
14/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2700.6500	2855.2100	2.7007	2.8552	0
14/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	4489.8800	4285.4400	4.4899	4.2854	0
14/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	2219.6400	2353.4500	2.2196	2.3535	250
14/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6244.5100	6004.3800	6.2445	6.0044	0
14/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1488.5600	1586.6800	1.4886	1.5867	250
14/01/2025	R035 On 05-February-26			Bond Future	11.1522	11.2197	91.2138	90.8687	0
14/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	2684.3100	2541.2400	2.6843	2.5412	0
14/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4565.0800	4767.0900	4.5651	4.7671	0
14/01/2025	R038 On 06-February-25			Bond Future	11.1902	11.2521	101.8320	101.4190	8,871
14/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1193.5500	998.7400	1.1936	0.9987	0
14/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	861.1100	1079.2700	0.8611	1.0793	0
14/01/2025	R038 On 08-May-25			Bond Future	11.3028	11.3672	98.3845	97.9630	2,395
14/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2088.6500	1901.1800	2.0887	1.9012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2501.6900	2735.7200	2.5017	2.7357	0
14/01/2025	R038 On 07-August-25			Bond Future	11.4232	11.4903	100.3323	99.9021	0
14/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2480.0100	2297.2300	2.4800	2.2972	0
14/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3668.3200	3915.7400	3.6683	3.9157	0
14/01/2025	R038 On 06-November-25			Bond Future	11.5560	11.6260	96.8007	96.3617	0
14/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2140.7300	1991.4500	2.1407	1.9915	1,770
14/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5867.3800	6157.1100	5.8674	6.1571	0
14/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	2845.1900	2664.6900	2.8452	2.6647	0
14/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4863.9300	5122.4400	4.8639	5.1224	0
14/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	6824.5200	6528.0500	6.8245	6.5281	0
14/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	2130.8300	2273.3700	2.1308	2.2734	1,770
14/01/2025	R038 On 05-February-26			Bond Future	11.7024	11.7754	98.6516	98.2038	0
14/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	3665.9900	3467.5300	3.6660	3.4675	0
14/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	5299.6900	5549.0500	5.2997	5.5491	0
14/01/2025	R053 On 06-February-25			Bond Future	11.4418	11.4985	105.7790	105.3008	2,213
14/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	11399.9200	10922.8600	11.3999	10.9229	0
14/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	1.2200	2.3600	0.0012	0.0024	0
14/01/2025	R053 On 08-May-25			Bond Future	11.5409	11.5997	102.0333	101.5453	0
14/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	9042.1900	8630.7900	9.0422	8.6308	0
14/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	576.1500	652.7500	0.5762	0.6528	0
14/01/2025	R053 On 07-August-25			Bond Future	11.6458	11.7068	104.0533	103.5552	0
14/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	12127.9500	11710.4000	12.1280	11.7104	0
14/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	908.7200	989.2600	0.9087	0.9893	0
14/01/2025	R053 On 06-November-25			Bond Future	11.7598	11.8232	100.2157	99.7075	0
14/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	4870.7300	4616.6700	4.8707	4.6167	0
14/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4869.3600	5123.4600	4.8694	5.1235	0
14/01/2025	R053 On 05-February-26			Bond Future	11.8838	11.9497	102.1316	101.6133	0
14/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	3994.2100	3780.4100	3.9942	3.7804	0
14/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	7196.3900	7500.9300	7.1964	7.5009	0
14/01/2025	R186 On 06-February-25			Bond Future	8.3952	8.4321	105.0290	104.9652	178,879
14/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1091.1700	1028.3500	1.0912	1.0284	0
14/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1.2600	2.2200	0.0013	0.0022	0
14/01/2025	R186 On 08-May-25			Bond Future	8.4448	8.4882	107.1361	107.0707	19,834

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	370.8800	339.4800	0.3709	0.3395	0
14/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	332.8700	366.8100	0.3329	0.3668	0
14/01/2025	R186 On 07-August-25			Bond Future	8.5285	8.5808	103.9480	103.8810	0
14/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1094.1100	1045.9800	1.0941	1.0460	1,983
14/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	213.3300	232.2000	0.2133	0.2322	0
14/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1588.6800	1533.7700	1.5887	1.5338	0
14/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	127.8300	139.9200	0.1278	0.1399	0
14/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2243.0000	2182.9800	2.2430	2.1830	0
14/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	69.8000	76.7800	0.0698	0.0768	1,983
14/01/2025	R186 On 06-November-25			Bond Future	8.6758	8.7411	105.9738	105.9051	447
14/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	194.9200	176.0500	0.1949	0.1761	0
14/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	772.0600	821.8800	0.7721	0.8219	0
14/01/2025	R186 On 05-February-26			Bond Future	8.9616	9.0474	102.6946	102.6242	0
14/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	241.7500	218.9800	0.2418	0.2190	0
14/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	679.5700	727.2000	0.6796	0.7272	0
14/01/2025	R202 On 06-February-25			Bond Future	267.3839	269.6114	267.3839	269.6114	971
14/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	593.9300	2821.4100	0.5939	2.8214	0
14/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R202 On 08-May-25			Bond Future	272.8141	275.0861	272.8141	275.0861	269
14/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	504.0800	2776.1200	0.5041	2.7761	0
14/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R202 On 07-August-25			Bond Future	273.0481	275.3650	273.0481	275.3650	0
14/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1448.1200	3765.0200	1.4481	3.7650	0
14/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R202 On 06-November-25			Bond Future	278.4365	280.7981	278.4365	280.7981	0
14/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2796.4800	5158.1100	2.7965	5.1581	0
14/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R202 On 05-February-26			Bond Future	278.5021	280.9091	278.5021	280.9091	0
14/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	682.1100	3089.0900	0.6821	3.0891	0
14/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R209 On 06-February-25			Bond Future	10.9061	10.9475	72.6831	72.4751	14,668
14/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7175.4800	6967.7000	7.1755	6.9677	0
14/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.3300	0.5900	0.0003	0.0006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	R209 On 08-May-25			Bond Future	11.0033	11.0463	70.9866	70.7741	6,367
14/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	4678.6500	4510.4400	4.6787	4.5104	0
14/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	471.8900	516.1100	0.4719	0.5161	0
14/01/2025	R209 On 07-August-25			Bond Future	11.1078	11.1525	72.3922	72.1753	0
14/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	7569.9200	7385.0400	7.5699	7.3850	0
14/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	456.0400	488.0600	0.4560	0.4881	0
14/01/2025	R209 On 06-November-25			Bond Future	11.2236	11.2701	70.6499	70.4286	0
14/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	2992.5900	2880.9000	2.9926	2.8809	0
14/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2771.9000	2881.5700	2.7719	2.8816	0
14/01/2025	R209 On 05-February-26			Bond Future	11.3520	11.4004	72.0018	71.7759	0
14/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2388.1200	2297.2100	2.3881	2.2972	0
14/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4398.1500	4533.1300	4.3982	4.5331	0
14/01/2025	R210 On 06-February-25			Bond Future	243.4501	243.4074	243.4501	243.4074	991
14/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3840.1400	3797.4300	3.8401	3.7974	0
14/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R210 On 08-May-25			Bond Future	245.0389	244.9946	245.0389	244.9946	300
14/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2991.1500	3035.3900	2.9912	3.0354	0
14/01/2025	R210 On 07-August-25			Bond Future	249.9507	249.9048	249.9507	249.9048	0
14/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1510.7000	1464.7600	1.5107	1.4648	0
14/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R210 On 06-November-25			Bond Future	251.4650	251.4171	251.4650	251.4171	0
14/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	675.0400	722.9000	0.6750	0.7229	0
14/01/2025	R210 On 05-February-26			Bond Future	256.3414	256.2917	256.3414	256.2917	0
14/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3241.4100	3191.6600	3.2414	3.1917	0
14/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/01/2025	R213 On 06-February-25			Bond Future	9.6930	9.7142	91.0560	90.9679	100,715
14/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6560.5200	6472.8800	6.5605	6.4729	0
14/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1.1400	1.6300	0.0011	0.0016	0
14/01/2025	R213 On 08-May-25			Bond Future	9.7741	9.7965	89.3254	89.2353	0
14/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3339.1400	3271.6000	3.3391	3.2716	0
14/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	403.4700	426.0800	0.4035	0.4261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	R213 On 07-August-25			Bond Future	9.8676	9.8914	91.0946	91.0024	0
14/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	6840.1900	6758.1600	6.8402	6.7582	0
14/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	212.6200	222.8500	0.2126	0.2229	0
14/01/2025	R213 On 06-November-25			Bond Future	9.9840	10.0093	89.3158	89.2215	0
14/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2155.4700	2109.1700	2.1555	2.1092	0
14/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1909.2700	1957.3300	1.9093	1.9573	0
14/01/2025	R213 On 05-February-26			Bond Future	10.1241	10.1511	91.0263	90.9298	0
14/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1792.8700	1752.4900	1.7929	1.7525	0
14/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2636.8000	2692.9200	2.6368	2.6929	0
14/01/2025	R214 On 06-February-25			Bond Future	11.2967	11.3331	67.7563	67.5628	18,350
14/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2495.5700	2340.6500	2.4956	2.3407	521
14/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	146.8000	185.4400	0.1468	0.1854	0
14/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	4806.2500	4618.4300	4.8063	4.6184	521
14/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	12.9300	18.6700	0.0129	0.0187	0
14/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	6916.6800	6723.7600	6.9167	6.7238	0
14/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.9800	1.6200	0.0010	0.0016	0
14/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	10827.0200	10633.4600	10.8270	10.6335	0
14/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
14/01/2025	R214 On 08-May-25			Bond Future	11.3901	11.4277	65.8124	65.6148	3,232
14/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5396.0700	5233.4600	5.3961	5.2335	0
14/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	397.9600	433.0200	0.3980	0.4330	0
14/01/2025	R214 On 07-August-25			Bond Future	11.4906	11.5297	67.1158	66.9140	0
14/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	7589.1900	7420.9000	7.5892	7.4209	0
14/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	560.3800	593.9000	0.5604	0.5939	0
14/01/2025	R214 On 06-November-25			Bond Future	11.6025	11.6430	65.1231	64.9171	0
14/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3119.9800	3016.3500	3.1200	3.0164	0
14/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2929.2500	3031.5900	2.9293	3.0316	0
14/01/2025	R214 On 05-February-26			Bond Future	11.7265	11.7685	66.3695	66.1593	0
14/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2478.8700	2396.1400	2.4789	2.3961	0
14/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4884.5000	5011.9300	4.8845	5.0119	0
14/01/2025	R248 On 06-February-25			Bond Future	11.4576	11.5092	82.1349	81.7979	261,827
14/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0600	0.0400	0.0001	0.0000	660
14/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	8258.0100	8594.9900	8.2580	8.5950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	106.4500	84.6000	0.1065	0.0846	660
14/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	3204.8600	3520.0100	3.2049	3.5200	0
14/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	1987.1800	1766.9400	1.9872	1.7669	0
14/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	426.6400	543.4000	0.4266	0.5434	660
14/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	7521.8800	7187.3700	7.5219	7.1874	0
14/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	3.3900	5.8800	0.0034	0.0059	0
14/01/2025	R248 On 08-May-25			Bond Future	11.5540	11.6075	79.3360	78.9921	209,066
14/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	6753.2000	6466.5800	6.7532	6.4666	0
14/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	473.7300	531.0700	0.4737	0.5311	0
14/01/2025	R248 On 07-August-25			Bond Future	11.6576	11.7131	80.9072	80.5561	0
14/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	9542.6900	9246.6400	9.5427	9.2466	0
14/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	669.5100	724.5100	0.6695	0.7245	0
14/01/2025	R248 On 06-November-25			Bond Future	11.7723	11.8298	78.0404	77.6822	0
14/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	3678.2200	3502.5600	3.6782	3.5026	0
14/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3880.0900	4062.6000	3.8801	4.0626	0
14/01/2025	R248 On 05-February-26			Bond Future	11.8990	11.9588	79.5335	79.1682	0
14/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3066.3200	2918.9000	3.0663	2.9189	0
14/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5840.3100	6058.2200	5.8403	6.0582	0
14/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0