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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
15/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	2029 On 06-February-25			Bond Future	134.3235	134.2934	134.3235	134.2934	8,699
15/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1923.4600	1893.3800	1.9235	1.8934	0
15/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2029 On 08-May-25			Bond Future	135.6439	135.6120	135.6439	135.6120	728
15/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2206.1300	2237.9900	2.2061	2.2380	0
15/01/2025	2029 On 07-August-25			Bond Future	138.3644	138.3305	138.3644	138.3305	0
15/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	954.4000	920.5000	0.9544	0.9205	0
15/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2029 On 06-November-25			Bond Future	139.6617	139.6257	139.6617	139.6257	69
15/01/2025	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
15/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	128.3200	164.3400	0.1283	0.1643	0
15/01/2025	2029 On 05-February-26			Bond Future	142.3722	142.3339	142.3722	142.3339	0
15/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2262.1900	2223.8800	2.2622	2.2239	0
15/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2030 On 06-February-25			Bond Future	9.1698	9.3192	95.6514	95.0843	160,711
15/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	37.4800	14.0000	0.0375	0.0140	800
15/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1926.0400	2469.6500	1.9260	2.4697	0
15/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	530.0300	298.2800	0.5300	0.2983	800
15/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	491.1900	826.5300	0.4912	0.8265	0
15/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1999.0500	1498.7100	1.9991	1.4987	0
15/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	42.4600	109.2100	0.0425	0.1092	800
15/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5545.3300	4978.4200	5.5453	4.9784	0
15/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0300	0.2100	0.0000	0.0002	0
15/01/2025	2030 On 08-May-25			Bond Future	9.2411	9.4005	97.5709	96.9917	34,767
15/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	357.6800	245.5300	0.3577	0.2455	800
15/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2432.4800	2899.6100	2.4325	2.8996	0
15/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	390.9700	270.2300	0.3910	0.2702	300
15/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2316.0400	2774.5800	2.3160	2.7746	0
15/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	643.0200	464.3700	0.6430	0.4644	1,320
15/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1712.6300	2113.2600	1.7126	2.1133	0
15/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	997.2600	751.6100	0.9973	0.7516	800
15/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1220.6400	1554.2700	1.2206	1.5543	0
15/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1069.0000	811.2900	1.0690	0.8113	300
15/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1146.1400	1467.7100	1.1461	1.4677	0
15/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1544.9000	1218.7000	1.5449	1.2187	680
15/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	786.4800	1039.5600	0.7865	1.0396	0
15/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1756.5100	1404.8800	1.7565	1.4049	0
15/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	673.5900	901.2400	0.6736	0.9012	300
15/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2805.7900	2361.2500	2.8058	2.3613	0
15/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	332.4000	467.1400	0.3324	0.4671	0
15/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2981.8900	2525.8900	2.9819	2.5259	0
15/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	296.8300	420.1100	0.2968	0.4201	800
15/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3963.4100	3458.5500	3.9634	3.4586	1,640
15/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	159.4300	233.8500	0.1594	0.2339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5185.8100	4645.4700	5.1858	4.6455	2,280
15/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	74.6500	113.5900	0.0747	0.1136	0
15/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8997.3600	8420.8600	8.9974	8.4209	0
15/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	3.6500	6.4300	0.0037	0.0064	1,640
15/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10337.7000	9759.1600	10.3377	9.7592	0
15/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.8400	1.5800	0.0008	0.0016	2,280
15/01/2025	2030 On 07-August-25			Bond Future	9.3275	9.4982	95.4942	94.9024	16
15/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	566.3700	423.1700	0.5664	0.4232	300
15/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2710.2000	3158.8200	2.7102	3.1588	0
15/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1243.0700	990.3700	1.2431	0.9904	300
15/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1618.1800	1957.3000	1.6182	1.9573	0
15/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2481.9500	2101.6600	2.4820	2.1017	0
15/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	820.4500	1031.9800	0.8205	1.0320	300
15/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4271.9400	3789.8400	4.2719	3.7898	1,054
15/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	362.0300	471.7500	0.3620	0.4718	0
15/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6129.1900	5593.0400	6.1292	5.5930	0
15/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	165.5700	221.2400	0.1656	0.2212	0
15/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9164.9100	8584.8900	9.1649	8.5849	0
15/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	26.4600	38.2600	0.0265	0.0383	1,054
15/01/2025	2030 On 06-November-25			Bond Future	9.4224	9.6054	97.3560	96.7515	0
15/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	669.9500	516.9500	0.6700	0.5170	300
15/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3034.6900	3486.1200	3.0347	3.4861	0
15/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1309.6900	1062.5000	1.3097	1.0625	300
15/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1983.9100	2341.1500	1.9839	2.3412	0
15/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1875.5400	1565.9800	1.8755	1.5660	0
15/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1486.6900	1781.5600	1.4867	1.7816	0
15/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3054.0300	2652.1800	3.0540	2.6522	0
15/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	903.9000	1106.4800	0.9039	1.1065	300
15/01/2025	2030 On 05-February-26			Bond Future	9.5426	9.7398	95.2133	94.5961	0
15/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1757.3000	1470.4300	1.7573	1.4704	0
15/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1922.8700	2253.1700	1.9229	2.2532	0
15/01/2025	2032 On 06-February-25			Bond Future	9.8546	9.9992	94.9345	94.2472	113,152
15/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	46.5700	16.3500	0.0466	0.0164	800
15/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2152.4000	2809.5000	2.1524	2.8095	0

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15/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	872.3600	546.5500	0.8724	0.5466	800
15/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	560.5000	922.0100	0.5605	0.9220	0
15/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3563.4300	2929.7900	3.5634	2.9298	0
15/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	43.2600	96.9400	0.0433	0.0969	800
15/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8387.0800	7700.6300	8.3871	7.7006	0
15/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.3800	1.2500	0.0004	0.0013	0
15/01/2025	2032 On 08-May-25			Bond Future	9.9388	10.0907	92.6756	91.9737	62,925
15/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	512.8400	364.7200	0.5128	0.3647	300
15/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3056.8800	3610.6100	3.0569	3.6106	0
15/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	536.2700	382.7200	0.5363	0.3827	800
15/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2984.2900	3532.5900	2.9843	3.5326	0
15/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1386.3900	1076.3600	1.3864	1.0764	300
15/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1566.4500	1958.2700	1.5665	1.9583	0
15/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1433.6900	1116.6400	1.4337	1.1166	800
15/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1520.7600	1905.5600	1.5208	1.9056	0
15/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2431.0500	1993.3400	2.4311	1.9933	0
15/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	864.4300	1128.5700	0.8644	1.1286	300
15/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4662.0800	4074.0200	4.6621	4.0740	0
15/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	291.3200	405.1100	0.2913	0.4051	0
15/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4893.3500	4295.5500	4.8934	4.2956	0
15/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	261.3400	365.3900	0.2613	0.3654	800
15/01/2025	2032 On 07-August-25			Bond Future	10.0331	10.1931	94.5116	93.7948	0
15/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	800.6900	620.9100	0.8007	0.6209	300
15/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3708.4300	4245.4400	3.7084	4.2454	0
15/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1674.8500	1369.3500	1.6749	1.3694	300
15/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2276.7400	2688.0300	2.2767	2.6880	0
15/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3540.9600	3067.4900	3.5410	3.0675	0
15/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1076.0200	1319.3400	1.0760	1.3193	300
15/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8586.5400	7930.6600	8.5865	7.9307	0
15/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	206.2800	267.1900	0.2063	0.2672	0
15/01/2025	2032 On 06-November-25			Bond Future	10.1433	10.3120	92.1925	91.4607	0
15/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1010.2600	814.8200	1.0103	0.8148	300
15/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4324.4700	4860.8500	4.3245	4.8609	0
15/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1863.6500	1562.6800	1.8637	1.5627	300

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15/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2932.0700	3362.9200	2.9321	3.3629	0
15/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3103.2000	2692.4600	3.1032	2.6925	0
15/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1906.5700	2227.6500	1.9066	2.2277	0
15/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4457.7400	3962.0300	4.4577	3.9620	0
15/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1273.7300	1509.8400	1.2737	1.5098	300
15/01/2025	2032 On 05-February-26			Bond Future	10.2719	10.4501	93.9577	93.2108	0
15/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2483.1400	2139.4800	2.4831	2.1395	0
15/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2955.9200	3359.1600	2.9559	3.3592	0
15/01/2025	2033 On 06-February-25			Bond Future	128.3367	128.1953	128.3367	128.1953	6,217
15/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3396.7300	3255.3100	3.3967	3.2553	0
15/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2033 On 08-May-25			Bond Future	129.4363	129.2910	129.4363	129.2910	5,288
15/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1183.7300	1329.0500	1.1837	1.3291	0
15/01/2025	2033 On 07-August-25			Bond Future	132.0324	131.8828	132.0324	131.8828	0
15/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3382.4100	3232.7900	3.3824	3.2328	0
15/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2033 On 06-November-25			Bond Future	133.1047	132.9506	133.1047	132.9506	0
15/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	35.3200	189.3700	0.0353	0.1894	0
15/01/2025	2033 On 05-February-26			Bond Future	135.6880	135.5296	135.6880	135.5296	0
15/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2808.0200	2649.5800	2.8080	2.6496	0
15/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2037 On 06-February-25			Bond Future	10.9587	11.1135	84.0724	83.1790	156,114
15/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9611.7700	8718.5200	9.6118	8.7185	0
15/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0300	0.1900	0.0000	0.0002	0
15/01/2025	2037 On 08-May-25			Bond Future	11.0629	11.2239	85.7596	84.8476	12,907
15/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	627.1300	438.5300	0.6271	0.4385	300
15/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3929.7600	4653.1700	3.9298	4.6532	0
15/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1742.1300	1345.8200	1.7421	1.3458	300
15/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	2102.5100	2618.2100	2.1025	2.6182	0
15/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3317.1600	2734.4400	3.3172	2.7344	0
15/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1092.6500	1421.9400	1.0927	1.4219	300

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15/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6726.5600	5938.3000	6.7266	5.9383	0
15/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	318.7300	442.4800	0.3187	0.4425	0
15/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8111.8100	7281.4200	8.1118	7.2814	15,000
15/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	195.4900	277.1100	0.1955	0.2771	0
15/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11554.1800	10666.2300	11.5542	10.6662	7,500
15/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	47.2000	71.2600	0.0472	0.0713	0
15/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11779.4400	10889.1800	11.7794	10.8892	7,500
15/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	41.9000	63.6500	0.0419	0.0637	0
15/01/2025	2037 On 07-August-25			Bond Future	11.1775	11.3451	83.1981	82.2671	15
15/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	758.1600	572.6000	0.7582	0.5726	2,541
15/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5636.1400	6381.5800	5.6361	6.3816	0
15/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1003.9700	773.6000	1.0040	0.7736	300
15/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4919.7900	5620.4200	4.9198	5.6204	0
15/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1090.3500	845.1800	1.0904	0.8452	2,341
15/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4708.4900	5394.3200	4.7085	5.3943	0
15/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1257.5600	984.9700	1.2576	0.9850	200
15/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4343.4300	5001.8400	4.3434	5.0018	0
15/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2095.7700	1706.4600	2.0958	1.7065	300
15/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3097.4100	3639.1000	3.0974	3.6391	0
15/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2289.3700	1877.0400	2.2894	1.8770	0
15/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2893.9200	3412.5900	2.8939	3.4126	2,541
15/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3381.7600	2859.1100	3.3818	2.8591	0
15/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2039.7400	2448.0900	2.0397	2.4481	2,541
15/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4839.4500	4207.9300	4.8395	4.2079	0
15/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1349.7700	1649.2500	1.3498	1.6493	2,541
15/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	4878.0300	4244.0700	4.8780	4.2441	0
15/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1335.6800	1632.7200	1.3357	1.6327	300
15/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6237.4200	5529.4300	6.2374	5.5294	0
15/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	933.3200	1156.3300	0.9333	1.1563	2,541
15/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9806.8000	8979.9500	9.8068	8.9800	0
15/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	381.2900	485.4400	0.3813	0.4854	0
15/01/2025	2037 On 06-November-25			Bond Future	11.2946	11.4691	84.8196	83.8694	0
15/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1383.5500	1124.2800	1.3836	1.1243	300
15/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5910.4900	6601.4200	5.9105	6.6014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2455.1200	2066.5900	2.4551	2.0666	300
15/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	4094.5800	4656.2500	4.0946	4.6563	0
15/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4325.3200	3776.8300	4.3253	3.7768	0
15/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2512.4500	2914.1600	2.5125	2.9142	0
15/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6214.2000	5554.3000	6.2142	5.5543	0
15/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1648.4300	1938.7300	1.6484	1.9387	300
15/01/2025	2037 On 05-February-26			Bond Future	11.4263	11.6082	82.1854	81.2161	0
15/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2491.4400	2126.5100	2.4914	2.1265	1,970
15/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5387.8500	5992.2900	5.3879	5.9923	0
15/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3213.7200	2781.2100	3.2137	2.7812	0
15/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4441.9800	4978.8400	4.4420	4.9788	0
15/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6558.7200	5910.5600	6.5587	5.9106	0
15/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2194.5400	2515.7500	2.1945	2.5158	1,970
15/01/2025	2038 On 06-February-25			Bond Future	138.3431	138.5412	138.3431	138.5412	2,622
15/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3113.1300	3311.1600	3.1131	3.3112	0
15/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2038 On 08-May-25			Bond Future	141.1539	141.3546	141.1539	141.3546	768
15/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1473.9000	1674.5800	1.4739	1.6746	0
15/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2038 On 07-August-25			Bond Future	141.8592	142.0626	141.8592	142.0626	0
15/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2299.2400	2502.6100	2.2992	2.5026	0
15/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2038 On 06-November-25			Bond Future	144.6600	144.8659	144.6600	144.8659	0
15/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	780.0400	985.8900	0.7800	0.9859	0
15/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2038 On 05-February-26			Bond Future	145.3038	145.5120	145.3038	145.5120	0
15/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2103.8200	2311.9800	2.1038	2.3120	0
15/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2040 On 06-February-25			Bond Future	11.2644	11.4041	84.0619	83.1928	66,251
15/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	278.4000	139.7000	0.2784	0.1397	780
15/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1961.2700	2691.7300	1.9613	2.6917	0
15/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2821.2500	2116.3500	2.8213	2.1164	0
15/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	155.4400	319.7000	0.1554	0.3197	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5581.3900	4733.1200	5.5814	4.7331	0
15/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	11.3400	32.2300	0.0113	0.0322	780
15/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9636.6600	8767.8600	9.6367	8.7679	0
15/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.1000	0.4600	0.0001	0.0005	0
15/01/2025	2040 On 08-May-25			Bond Future	11.3709	11.5160	85.7489	84.8616	9,570
15/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7566.5800	6789.6400	7.5666	6.7896	0
15/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	317.2200	427.5900	0.3172	0.4276	0
15/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8151.9400	7358.5000	8.1519	7.3585	15,000
15/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	262.3000	356.1700	0.2623	0.3562	0
15/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11446.1100	10592.8100	11.4461	10.5928	7,500
15/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	80.6000	114.6100	0.0806	0.1146	0
15/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11778.1100	10920.6300	11.7781	10.9206	7,500
15/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	68.9600	98.7900	0.0690	0.0988	0
15/01/2025	2040 On 07-August-25			Bond Future	11.4872	11.6380	82.9365	82.0307	16
15/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10356.3000	9556.3200	10.3563	9.5563	0
15/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	442.0800	547.9100	0.4421	0.5479	0
15/01/2025	2040 On 06-November-25			Bond Future	11.6052	11.7619	84.5527	83.6282	0
15/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4344.2800	3831.0500	4.3443	3.8311	0
15/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2965.1500	3376.3900	2.9652	3.3764	0
15/01/2025	2040 On 05-February-26			Bond Future	11.7367	11.8998	81.6627	80.7194	0
15/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3450.4800	3030.3500	3.4505	3.0304	0
15/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4908.2000	5431.3100	4.9082	5.4313	0
15/01/2025	2044 On 06-February-25			Bond Future	11.3734	11.5028	80.0221	79.1952	70,854
15/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	9.7800	3.6400	0.0098	0.0036	8,825
15/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4898.9800	5719.7200	4.8990	5.7197	0
15/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	367.7200	204.4100	0.3677	0.2044	8,825
15/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1828.3600	2491.9300	1.8284	2.4919	0
15/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1414.4200	963.4700	1.4144	0.9635	0
15/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	605.4800	981.4100	0.6055	0.9814	8,825
15/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3946.3200	3199.2600	3.9463	3.1993	422
15/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	68.6600	148.4800	0.0687	0.1485	0
15/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6760.6200	5942.3700	6.7606	5.9424	422
15/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	4.5600	13.1900	0.0046	0.0132	0
15/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9563.1300	8736.8000	9.5631	8.7368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.1900	0.7400	0.0002	0.0007	0
15/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13209.7300	12382.8500	13.2097	12.3829	0
15/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
15/01/2025	2044 On 08-May-25		Call	Bond Future	0.2700	0.1400	0.0003	0.0001	0
15/01/2025	2044 On 08-May-25			Bond Future	11.4753	11.6095	81.6280	80.7838	8,225
15/01/2025	2044 On 08-May-25		Put	Bond Future	18372.3000	19216.3100	18.3723	19.2163	0
15/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	690.5900	512.5600	0.6906	0.5126	2,490
15/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4343.5600	5009.6700	4.3436	5.0097	0
15/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2748.4400	2282.7900	2.7484	2.2828	0
15/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1652.0700	2030.5600	1.6521	2.0306	2,490
15/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6064.4800	5379.1800	6.0645	5.3792	0
15/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	530.5300	689.3700	0.5305	0.6894	2,490
15/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7623.5700	6883.7800	7.6236	6.8838	0
15/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	320.4200	424.7700	0.3204	0.4248	0
15/01/2025	2044 On 07-August-25			Bond Future	11.5859	11.7252	78.8592	77.9974	10
15/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10327.4500	9573.9100	10.3275	9.5739	0
15/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	506.2800	614.4700	0.5063	0.6145	0
15/01/2025	2044 On 06-November-25			Bond Future	11.6976	11.8422	80.3958	79.5163	0
15/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4233.7700	3754.5800	4.2338	3.7546	0
15/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3126.6800	3527.0000	3.1267	3.5270	0
15/01/2025	2044 On 05-February-26			Bond Future	11.8214	11.9717	77.5514	76.6541	0
15/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3548.2700	3148.4300	3.5483	3.1484	0
15/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5149.5500	5647.0400	5.1496	5.6470	0
15/01/2025	2046 On 06-February-25			Bond Future	120.4928	120.8921	120.4928	120.8921	15,667
15/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6482.8400	6882.0700	6.4828	6.8821	0
15/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2046 On 08-May-25			Bond Future	120.7273	121.1338	120.7273	121.1338	4,378
15/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1242.7200	836.1800	1.2427	0.8362	0
15/01/2025	2046 On 07-August-25			Bond Future	123.1486	123.5618	123.1486	123.5618	0
15/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4458.6000	4871.8100	4.4586	4.8718	0
15/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2046 On 06-November-25			Bond Future	123.3247	123.7448	123.3247	123.7448	0
15/01/2025	2046 On 06-November-25	125.41	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
15/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2085.2600	1665.1600	2.0853	1.6652	0
15/01/2025	2046 On 05-February-26			Bond Future	125.7169	126.1439	125.7169	126.1439	0
15/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4066.9200	4493.8800	4.0669	4.4939	0
15/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2050 On 06-February-25			Bond Future	119.7298	120.1735	119.7298	120.1735	14,789
15/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4129.7700	4573.5000	4.1298	4.5735	0
15/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2050 On 08-May-25			Bond Future	122.1622	122.6141	122.1622	122.6141	2,035
15/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	1002.2000	1454.1300	1.0022	1.4541	0
15/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2050 On 07-August-25			Bond Future	122.2446	122.7044	122.2446	122.7044	0
15/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2354.5800	2814.3700	2.3546	2.8144	0
15/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2050 On 06-November-25			Bond Future	124.6582	125.1257	124.6582	125.1257	0
15/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	238.2100	705.6500	0.2382	0.7057	0
15/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	2050 On 05-February-26			Bond Future	124.6654	125.1407	124.6654	125.1407	0
15/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1845.4300	2320.6800	1.8454	2.3207	0
15/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	AL37 On 06-February-25			Index Future	1069.8700	1063.5820	1069.8700	1,063.5820	0
15/01/2025	AL37 On 08-May-25			Index Future	1091.3420	1084.9250	1091.3420	1,084.9250	0
15/01/2025	AL37 On 07-August-25			Index Future	1112.9750	1106.4270	1112.9750	1,106.4270	0
15/01/2025	AL37 On 06-November-25			Index Future	1134.7090	1128.0280	1134.7090	1,128.0280	0
15/01/2025	AL37 On 05-February-26			Index Future	1156.4960	1149.6840	1156.4960	1,149.6840	0
15/01/2025	AL7T On 06-February-25			Index Future	1280.7890	1270.4210	1280.7890	1,270.4210	0
15/01/2025	AL7T On 08-May-25			Index Future	1306.4950	1295.9150	1306.4950	1,295.9150	0
15/01/2025	AL7T On 07-August-25			Index Future	1332.3920	1321.5980	1332.3920	1,321.5980	0
15/01/2025	AL7T On 06-November-25			Index Future	1358.4100	1347.4010	1358.4100	1,347.4010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	AL7T On 05-February-26			Index Future	1384.4930	1373.2670	1384.4930	1,373.2670	0
15/01/2025	ALBI On 06-February-25			Index Future	1101.5110	1093.2180	1101.5110	1,093.2180	98
15/01/2025	ALBI On 08-May-25			Index Future	1123.6180	1115.1560	1123.6180	1,115.1560	0
15/01/2025	ALBI On 07-August-25			Index Future	1145.8910	1137.2570	1145.8910	1,137.2570	0
15/01/2025	ALBI On 06-November-25			Index Future	1168.2670	1159.4600	1168.2670	1,159.4600	0
15/01/2025	ALBI On 05-February-26			Index Future	1190.6990	1181.7190	1190.6990	1,181.7190	0
15/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C219 On 31-March-29			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
15/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	ES33 On 06-February-25			Bond Future	11.2309	11.3769	82.8489	82.1698	0
15/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9117.3000	8438.2500	9.1173	8.4383	0
15/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES33 On 08-May-25			Bond Future	11.3578	11.5105	80.7326	80.0390	0
15/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5960.5900	5267.0400	5.9606	5.2670	0
15/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES33 On 07-August-25			Bond Future	11.4956	11.6555	82.3513	81.6430	0
15/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8546.6700	7838.3700	8.5467	7.8384	0
15/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES33 On 06-November-25			Bond Future	11.6532	11.8209	80.1792	79.4560	0
15/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1528.9500	805.7400	1.5290	0.8057	0
15/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES33 On 05-February-26			Bond Future	11.8330	12.0092	81.7321	80.9938	0
15/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1463.4200	2201.6800	1.4634	2.2017	0
15/01/2025	ES42 On 06-February-25			Bond Future	11.7265	11.8513	78.8771	78.1408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10483.6100	9747.3400	10.4836	9.7473	0
15/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES42 On 08-May-25			Bond Future	11.8399	11.9696	76.2125	75.4606	0
15/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7581.6100	6829.6900	7.5816	6.8297	0
15/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES42 On 07-August-25			Bond Future	11.9581	12.0927	77.7399	76.9720	0
15/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9467.6800	8699.8300	9.4677	8.6998	0
15/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES42 On 06-November-25			Bond Future	12.0880	12.2281	75.0078	74.2239	0
15/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1673.8800	890.0200	1.6739	0.8900	0
15/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES42 On 05-February-26			Bond Future	12.2283	12.3740	76.4583	75.6583	0
15/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2141.4300	2941.4400	2.1414	2.9414	0
15/01/2025	GOVI On 06-February-25			GOVI	1084.7900	1076.6350	1084.7900	1,076.6350	642
15/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1127900.0000	1046350.0000	112.7900	104.6350	0
15/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	GOVI On 08-May-25			GOVI	1106.5620	1098.2400	1106.5620	1,098.2400	0
15/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	845620.0000	762400.0000	84.5620	76.2400	0
15/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	GOVI On 07-August-25			GOVI	1128.4960	1120.0060	1128.4960	1,120.0060	0
15/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1174960.0000	1090060.0000	117.4960	109.0060	0
15/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	GOVI On 06-November-25			GOVI	1150.5320	1141.8730	1150.5320	1,141.8730	0
15/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	385320.0000	298730.0000	38.5320	29.8730	0
15/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	GOVI On 05-February-26			GOVI	1172.6240	1163.7940	1172.6240	1,163.7940	0
15/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	226240.0000	137940.0000	22.6240	13.7940	0
15/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/01/2025	IGOV On 06-February-25			Index Future	372.7580	373.0410	372.7580	373.0410	206
15/01/2025	IGOV On 08-May-25			Index Future	380.3310	380.6190	380.3310	380.6190	680
15/01/2025	IGOV On 07-August-25			Index Future	387.9600	388.2530	387.9600	388.2530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	IGOV On 06-November-25			Index Future	395.6250	395.9210	395.6250	395.9210	0
15/01/2025	IGOV On 05-February-26			Index Future	403.3080	403.6090	403.3080	403.6090	0
15/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
15/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
15/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
15/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/01/2025	R033 On 06-February-25			Bond Future	10.0710	10.2258	103.2695	102.4301	12,221
15/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1725.7900	1173.2200	1.7258	1.1732	0
15/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	326.8500	613.7000	0.3269	0.6137	0
15/01/2025	R033 On 08-May-25			Bond Future	10.1610	10.3234	100.2934	99.4363	0
15/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2201.5000	1736.5500	2.2015	1.7366	0
15/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1309.9900	1702.1300	1.3100	1.7021	0
15/01/2025	R033 On 07-August-25			Bond Future	10.2606	10.4311	102.2803	101.4051	0
15/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2494.1800	2057.1500	2.4942	2.0572	0
15/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2136.5500	2574.6900	2.1366	2.5747	0
15/01/2025	R033 On 06-November-25			Bond Future	10.3750	10.5544	99.2295	98.3361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2679.1100	2258.8300	2.6791	2.2588	0
15/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2905.0800	3378.1800	2.9051	3.3782	0
15/01/2025	R033 On 05-February-26			Bond Future	10.5067	10.6956	101.1287	100.2170	0
15/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3164.6800	2722.8300	3.1647	2.7228	0
15/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3245.7600	3715.6100	3.2458	3.7156	0
15/01/2025	R035 On 06-February-25			Bond Future	10.5332	10.6781	93.8808	93.0628	91,602
15/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	88.1400	36.6700	0.0881	0.0367	15,000
15/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2596.9200	3363.4500	2.5969	3.3635	0
15/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	236.8700	113.8800	0.2369	0.1139	100
15/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1808.2500	2503.2600	1.8083	2.5033	0
15/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	358.8600	184.4500	0.3589	0.1845	1,000
15/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1466.3500	2109.9400	1.4664	2.1099	0
15/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1195.1200	761.5100	1.1951	0.7615	0
15/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	534.7800	919.1700	0.5348	0.9192	1,100
15/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3216.6000	2493.8000	3.2166	2.4938	0
15/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	71.9600	167.1600	0.0720	0.1672	7,500
15/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4243.2900	3466.4800	4.2433	3.4665	0
15/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	24.7100	65.9000	0.0247	0.0659	1,100
15/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9859.7300	9041.8100	9.8597	9.0418	0
15/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0200	0.1000	0.0000	0.0001	0
15/01/2025	R035 On 08-May-25			Bond Future	10.6257	10.7767	91.2549	90.4197	22,585
15/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	632.2400	453.7100	0.6322	0.4537	300
15/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3742.0500	4398.7200	3.7421	4.3987	0
15/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1360.6200	1046.6000	1.3606	1.0466	150
15/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2403.0100	2924.1900	2.4030	2.9242	0
15/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1737.5300	1367.3800	1.7375	1.3674	300
15/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1992.6800	2457.7300	1.9927	2.4577	0
15/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2957.7700	2447.5600	2.9578	2.4476	0
15/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1176.2900	1501.2800	1.1763	1.5013	150
15/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3181.5800	2650.9000	3.1816	2.6509	0
15/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	1075.7300	1380.2500	1.0757	1.3803	300
15/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5022.4600	4365.0400	5.0225	4.3650	400
15/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	534.9400	712.7200	0.5349	0.7127	0
15/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6083.9300	5378.1200	6.0839	5.3781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	362.1600	491.5500	0.3622	0.4916	150
15/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6445.1600	5725.9100	6.4452	5.7259	0
15/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	317.4000	433.3500	0.3174	0.4334	0
15/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10668.6900	9861.2300	10.6687	9.8612	0
15/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	59.7900	87.5300	0.0598	0.0875	400
15/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13588.3800	12759.7800	13.5884	12.7598	0
15/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	11.2800	17.8800	0.0113	0.0179	400
15/01/2025	R035 On 07-August-25			Bond Future	10.7278	10.8853	93.0631	92.2104	0
15/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1002.1300	785.4300	1.0021	0.7854	300
15/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4626.5900	5262.6200	4.6266	5.2626	0
15/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2088.3600	1724.2500	2.0884	1.7243	300
15/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2898.1800	3386.8000	2.8982	3.3868	0
15/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4578.9100	4006.2400	4.5789	4.0062	0
15/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1326.0600	1606.1200	1.3261	1.6061	300
15/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10011.0600	9243.4100	10.0111	9.2434	0
15/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	319.6600	404.7400	0.3197	0.4047	0
15/01/2025	R035 On 06-November-25			Bond Future	10.8455	11.0102	90.3711	89.5007	0
15/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1334.9900	1095.1000	1.3350	1.0951	300
15/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5538.0400	6168.5600	5.5380	6.1686	0
15/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2386.1400	2025.6800	2.3861	2.0257	300
15/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3814.7400	4324.6900	3.8147	4.3247	0
15/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3408.9300	2958.6700	3.4089	2.9587	250
15/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2855.2400	3275.3900	2.8552	3.2754	0
15/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4197.2200	3690.3500	4.1972	3.6904	0
15/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2337.1100	2700.6500	2.3371	2.7007	0
15/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5048.5200	4489.8800	5.0485	4.4899	0
15/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1907.8700	2219.6400	1.9079	2.2196	250
15/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5839.6400	5239.9200	5.8396	5.2399	0
15/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1593.0700	1863.7600	1.5931	1.8638	300
15/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6890.3500	6244.5100	6.8904	6.2445	0
15/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1263.9900	1488.5600	1.2640	1.4886	250
15/01/2025	R035 On 05-February-26			Bond Future	10.9799	11.1522	92.1019	91.2138	0
15/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3083.8700	2684.3100	3.0839	2.6843	0
15/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4076.5000	4565.0800	4.0765	4.5651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R038 On 06-February-25			Bond Future	11.0301	11.1902	102.9124	101.8320	8,871
15/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1862.5800	1193.5500	1.8626	1.1936	0
15/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	449.7100	861.1100	0.4497	0.8611	0
15/01/2025	R038 On 08-May-25			Bond Future	11.1361	11.3028	99.4875	98.3845	2,395
15/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2653.3900	2088.6500	2.6534	2.0887	0
15/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1963.4700	2501.6900	1.9635	2.5017	0
15/01/2025	R038 On 07-August-25			Bond Future	11.2496	11.4232	101.4582	100.3323	0
15/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3015.6500	2480.0100	3.0157	2.4800	0
15/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3078.1300	3668.3200	3.0781	3.6683	0
15/01/2025	R038 On 06-November-25			Bond Future	11.3750	11.5560	97.9496	96.8007	0
15/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2577.8000	2140.7300	2.5778	2.1407	1,770
15/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5155.5200	5867.3800	5.1555	5.8674	0
15/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3365.6800	2845.1900	3.3657	2.8452	0
15/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4235.4900	4863.9300	4.2355	4.8639	0
15/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7641.0300	6824.5200	7.6410	6.8245	0
15/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1798.4100	2130.8300	1.7984	2.1308	1,770
15/01/2025	R038 On 05-February-26			Bond Future	11.5135	11.7024	99.8237	98.6516	0
15/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4228.5500	3665.9900	4.2286	3.6660	0
15/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4690.0900	5299.6900	4.6901	5.2997	0
15/01/2025	R053 On 06-February-25			Bond Future	11.3075	11.4418	106.9295	105.7790	2,213
15/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12549.4800	11399.9200	12.5495	11.3999	0
15/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.3100	1.2200	0.0003	0.0012	0
15/01/2025	R053 On 08-May-25			Bond Future	11.4016	11.5409	103.2078	102.0333	10,000
15/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10070.2200	9042.1900	10.0702	9.0422	0
15/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	429.6800	576.1500	0.4297	0.5762	0
15/01/2025	R053 On 07-August-25			Bond Future	11.5011	11.6458	105.2521	104.0533	0
15/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13162.3900	12127.9500	13.1624	12.1280	0
15/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	744.3700	908.7200	0.7444	0.9087	0
15/01/2025	R053 On 06-November-25			Bond Future	11.6096	11.7598	101.4390	100.2157	0
15/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5528.1600	4870.7300	5.5282	4.8707	0
15/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4303.4400	4869.3600	4.3034	4.8694	0
15/01/2025	R053 On 05-February-26			Bond Future	11.7276	11.8838	103.3796	102.1316	0
15/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4550.4900	3994.2100	4.5505	3.9942	0
15/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6504.6200	7196.3900	6.5046	7.1964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R186 On 06-February-25			Bond Future	8.3111	8.3952	105.1746	105.0290	178,238
15/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1235.9200	1091.1700	1.2359	1.0912	0
15/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.3700	1.2600	0.0004	0.0013	0
15/01/2025	R186 On 08-May-25			Bond Future	8.3457	8.4448	107.2855	107.1361	19,834
15/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	451.9000	370.8800	0.4519	0.3709	0
15/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	264.4800	332.8700	0.2645	0.3329	0
15/01/2025	R186 On 07-August-25			Bond Future	8.4089	8.5285	104.1015	103.9480	0
15/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1209.8300	1094.1100	1.2098	1.0941	1,983
15/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	175.5900	213.3300	0.1756	0.2133	0
15/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1718.4900	1588.6800	1.7185	1.5887	0
15/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	104.1800	127.8300	0.1042	0.1278	0
15/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2383.1100	2243.0000	2.3831	2.2430	0
15/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	56.4500	69.8000	0.0565	0.0698	1,983
15/01/2025	R186 On 06-November-25			Bond Future	8.5263	8.6758	106.1314	105.9738	447
15/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	244.8200	194.9200	0.2448	0.1949	0
15/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	664.3700	772.0600	0.6644	0.7721	0
15/01/2025	R186 On 05-February-26			Bond Future	8.7647	8.9616	102.8564	102.6946	0
15/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	301.2500	241.7500	0.3013	0.2418	0
15/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	577.2600	679.5700	0.5773	0.6796	0
15/01/2025	R202 On 06-February-25			Bond Future	267.8879	267.3839	267.8879	267.3839	844
15/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1097.9400	593.9300	1.0979	0.5939	0
15/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R202 On 08-May-25			Bond Future	273.3307	272.8141	273.3307	272.8141	617
15/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1020.6600	504.0800	1.0207	0.5041	0
15/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R202 On 07-August-25			Bond Future	273.5779	273.0481	273.5779	273.0481	0
15/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1977.9200	1448.1200	1.9779	1.4481	0
15/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R202 On 06-November-25			Bond Future	278.9798	278.4365	278.9798	278.4365	0
15/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3339.7800	2796.4800	3.3398	2.7965	0
15/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R202 On 05-February-26			Bond Future	279.0591	278.5021	279.0591	278.5021	0
15/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1239.0800	682.1100	1.2391	0.6821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R209 On 06-February-25			Bond Future	10.7617	10.9061	73.4140	72.6831	14,668
15/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7906.1200	7175.4800	7.9061	7.1755	0
15/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0700	0.3300	0.0001	0.0003	0
15/01/2025	R209 On 08-May-25			Bond Future	10.8534	11.0033	71.7327	70.9866	6,367
15/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5303.0900	4678.6500	5.3031	4.6787	0
15/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	350.2300	471.8900	0.3502	0.4719	0
15/01/2025	R209 On 07-August-25			Bond Future	10.9521	11.1078	73.1538	72.3922	0
15/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8239.6700	7569.9200	8.2397	7.5699	0
15/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	364.1400	456.0400	0.3641	0.4560	0
15/01/2025	R209 On 06-November-25			Bond Future	11.0618	11.2236	71.4273	70.6499	0
15/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3418.2000	2992.5900	3.4182	2.9926	0
15/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2420.1700	2771.9000	2.4202	2.7719	0
15/01/2025	R209 On 05-February-26			Bond Future	11.1836	11.3520	72.7949	72.0018	0
15/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2736.9000	2388.1200	2.7369	2.3881	0
15/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3953.8400	4398.1500	3.9538	4.3982	0
15/01/2025	R210 On 06-February-25			Bond Future	243.3595	243.4501	243.3595	243.4501	991
15/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3749.4700	3840.1400	3.7495	3.8401	0
15/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R210 On 08-May-25			Bond Future	244.9483	245.0389	244.9483	245.0389	300
15/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3081.6700	2991.1500	3.0817	2.9912	0
15/01/2025	R210 On 07-August-25			Bond Future	249.8610	249.9507	249.8610	249.9507	0
15/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1420.9900	1510.7000	1.4210	1.5107	0
15/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R210 On 06-November-25			Bond Future	251.3762	251.4650	251.3762	251.4650	0
15/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	763.7800	675.0400	0.7638	0.6750	0
15/01/2025	R210 On 05-February-26			Bond Future	256.2538	256.3414	256.2538	256.3414	0
15/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3153.7700	3241.4100	3.1538	3.2414	0
15/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/01/2025	R213 On 06-February-25			Bond Future	9.5535	9.6930	91.6377	91.0560	100,748
15/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7141.4600	6560.5200	7.1415	6.5605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.3500	1.1400	0.0004	0.0011	0
15/01/2025	R213 On 08-May-25			Bond Future	9.6268	9.7741	89.9196	89.3254	0
15/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3824.9700	3339.1400	3.8250	3.3391	0
15/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	295.1800	403.4700	0.2952	0.4035	0
15/01/2025	R213 On 07-August-25			Bond Future	9.7118	9.8676	91.7015	91.0946	0
15/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7397.7700	6840.1900	7.3978	6.8402	0
15/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	163.3700	212.6200	0.1634	0.2126	0
15/01/2025	R213 On 06-November-25			Bond Future	9.8188	9.9840	89.9355	89.3158	0
15/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2495.8000	2155.4700	2.4958	2.1555	0
15/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1629.9100	1909.2700	1.6299	1.9093	0
15/01/2025	R213 On 05-February-26			Bond Future	9.9484	10.1241	91.6589	91.0263	0
15/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2089.7400	1792.8700	2.0897	1.7929	0
15/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2301.0100	2636.8000	2.3010	2.6368	0
15/01/2025	R214 On 06-February-25			Bond Future	11.1725	11.2967	68.4231	67.7563	18,350
15/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3086.6200	2495.5700	3.0866	2.4956	521
15/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	71.0900	146.8000	0.0711	0.1468	0
15/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5464.7500	4806.2500	5.4648	4.8063	521
15/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4.6700	12.9300	0.0047	0.0129	0
15/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7582.7300	6916.6800	7.5827	6.9167	0
15/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.2700	0.9800	0.0003	0.0010	0
15/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11493.7800	10827.0200	11.4938	10.8270	0
15/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
15/01/2025	R214 On 08-May-25			Bond Future	11.2616	11.3901	66.4931	65.8124	3,232
15/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5982.8200	5396.0700	5.9828	5.3961	0
15/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	304.0300	397.9600	0.3040	0.3980	0
15/01/2025	R214 On 07-August-25			Bond Future	11.3576	11.4906	67.8107	67.1158	0
15/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8188.5500	7589.1900	8.1886	7.5892	0
15/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	464.8700	560.3800	0.4649	0.5604	0
15/01/2025	R214 On 06-November-25			Bond Future	11.4647	11.6025	65.8323	65.1231	0
15/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3506.1400	3119.9800	3.5061	3.1200	0
15/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2606.1800	2929.2500	2.6062	2.9293	0
15/01/2025	R214 On 05-February-26			Bond Future	11.5835	11.7265	67.0931	66.3695	0
15/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2789.3600	2478.8700	2.7894	2.4789	0
15/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4471.3900	4884.5000	4.4714	4.8845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R248 On 06-February-25			Bond Future	11.3282	11.4576	82.9905	82.1349	261,827
15/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.2100	0.0600	0.0002	0.0001	660
15/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7402.5200	8258.0100	7.4025	8.2580	0
15/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	208.6600	106.4500	0.2087	0.1065	660
15/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2451.4300	3204.8600	2.4514	3.2049	0
15/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2643.4700	1987.1800	2.6435	1.9872	0
15/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	227.2900	426.6400	0.2273	0.4266	660
15/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8375.1400	7521.8800	8.3751	7.5219	0
15/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	1.0100	3.3900	0.0010	0.0034	0
15/01/2025	R248 On 08-May-25			Bond Future	11.4199	11.5540	80.2095	79.3360	209,066
15/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7510.5300	6753.2000	7.5105	6.7532	0
15/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	357.6100	473.7300	0.3576	0.4737	0
15/01/2025	R248 On 07-August-25			Bond Future	11.5186	11.6576	81.7988	80.9072	0
15/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10316.1900	9542.6900	10.3162	9.5427	0
15/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	551.4000	669.5100	0.5514	0.6695	0
15/01/2025	R248 On 06-November-25			Bond Future	11.6280	11.7723	78.9503	78.0404	0
15/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4158.3900	3678.2200	4.1584	3.6782	0
15/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3450.3200	3880.0900	3.4503	3.8801	0
15/01/2025	R248 On 05-February-26			Bond Future	11.7491	11.8990	80.4619	79.5335	0
15/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3471.0700	3066.3200	3.4711	3.0663	0
15/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5316.6800	5840.3100	5.3167	5.8403	0
15/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0