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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
16/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	2029 On 06-February-25			Bond Future	134.3071	134.3235	134.3071	134.3235	8,699
16/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1907.1000	1923.4600	1.9071	1.9235	0
16/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2029 On 08-May-25			Bond Future	135.6275	135.6439	135.6275	135.6439	728
16/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2222.4600	2206.1300	2.2225	2.2061	0
16/01/2025	2029 On 07-August-25			Bond Future	138.3482	138.3644	138.3482	138.3644	0
16/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	938.2200	954.4000	0.9382	0.9544	0
16/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2029 On 06-November-25			Bond Future	139.6456	139.6617	139.6456	139.6617	69
16/01/2025	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
16/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	144.3800	128.3200	0.1444	0.1283	0
16/01/2025	2029 On 05-February-26			Bond Future	142.3563	142.3722	142.3563	142.3722	0
16/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2246.3300	2262.1900	2.2463	2.2622	0
16/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2030 On 06-February-25			Bond Future	9.2095	9.1698	95.5005	95.6514	159,290
16/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	25.2500	37.4800	0.0253	0.0375	800
16/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2064.7100	1926.0400	2.0647	1.9260	0
16/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	444.2200	530.0300	0.4442	0.5300	800
16/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	556.2800	491.1900	0.5563	0.4912	0
16/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1855.2000	1999.0500	1.8552	1.9991	0
16/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	49.5100	42.4600	0.0495	0.0425	800
16/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5394.4400	5545.3300	5.3944	5.5453	0
16/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	0
16/01/2025	2030 On 08-May-25			Bond Future	9.2833	9.2411	97.4174	97.5709	34,767
16/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	320.2600	357.6800	0.3203	0.3577	800
16/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2548.6000	2432.4800	2.5486	2.4325	0
16/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	350.9400	390.9700	0.3509	0.3910	300
16/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2429.5500	2316.0400	2.4296	2.3160	0
16/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	585.9100	643.0200	0.5859	0.6430	1,320
16/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1809.0600	1712.6300	1.8091	1.7126	0
16/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	921.4000	997.2600	0.9214	0.9973	800
16/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1298.3200	1220.6400	1.2983	1.2206	0
16/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	989.8600	1069.0000	0.9899	1.0690	300
16/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1220.5400	1146.1400	1.2205	1.1461	0
16/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1447.7300	1544.9000	1.4477	1.5449	680
16/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	842.8500	786.4800	0.8429	0.7865	0
16/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1652.8900	1756.5100	1.6529	1.7565	0
16/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	723.5100	673.5900	0.7235	0.6736	300
16/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2679.7700	2805.7900	2.6798	2.8058	0
16/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	359.9200	332.4000	0.3599	0.3324	0
16/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2853.2500	2981.8900	2.8533	2.9819	0
16/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	321.7300	296.8300	0.3217	0.2968	800
16/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3824.0100	3963.4100	3.8240	3.9634	1,640
16/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	173.5700	159.4300	0.1736	0.1594	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5039.1400	5185.8100	5.0391	5.1858	2,280
16/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	81.5200	74.6500	0.0815	0.0747	0
16/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8844.2000	8997.3600	8.8442	8.9974	0
16/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4.0300	3.6500	0.0040	0.0037	1,640
16/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10184.2500	10337.7000	10.1843	10.3377	0
16/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.9300	0.8400	0.0009	0.0008	2,280
16/01/2025	2030 On 07-August-25			Bond Future	9.3724	9.3275	95.3381	95.4942	16
16/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	522.0600	566.3700	0.5221	0.5664	300
16/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2822.0300	2710.2000	2.8220	2.7102	0
16/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1168.3000	1243.0700	1.1683	1.2431	300
16/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1699.5500	1618.1800	1.6996	1.6182	0
16/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2373.9700	2481.9500	2.3740	2.4820	0
16/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	868.6100	820.4500	0.8686	0.8205	300
16/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4139.2800	4271.9400	4.1393	4.2719	1,054
16/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	385.5100	362.0300	0.3855	0.3620	0
16/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5984.2900	6129.1900	5.9843	6.1292	0
16/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	176.8100	165.5700	0.1768	0.1656	0
16/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9010.9100	9164.9100	9.0109	9.1649	0
16/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	28.6000	26.4600	0.0286	0.0265	1,054
16/01/2025	2030 On 06-November-25			Bond Future	9.4703	9.4224	97.1973	97.3560	0
16/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	624.1400	669.9500	0.6241	0.6700	300
16/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3147.5200	3034.6900	3.1475	3.0347	0
16/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1238.0200	1309.6900	1.2380	1.3097	300
16/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	2070.8800	1983.9100	2.0709	1.9839	0
16/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1787.3600	1875.5400	1.7874	1.8755	0
16/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1557.1500	1486.6900	1.5572	1.4867	0
16/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	2942.2600	3054.0300	2.9423	3.0540	0
16/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	950.7700	903.9000	0.9508	0.9039	300
16/01/2025	2030 On 05-February-26			Bond Future	9.5940	9.5426	95.0521	95.2133	0
16/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1676.2200	1757.3000	1.6762	1.7573	0
16/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2002.9600	1922.8700	2.0030	1.9229	0
16/01/2025	2032 On 06-February-25			Bond Future	9.9144	9.8546	94.6495	94.9345	113,152
16/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	25.9900	46.5700	0.0260	0.0466	800
16/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2416.8000	2152.4000	2.4168	2.1524	0

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16/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	701.7600	872.3600	0.7018	0.8724	800
16/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	674.8800	560.5000	0.6749	0.5605	0
16/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3288.1300	3563.4300	3.2881	3.5634	0
16/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	52.9400	43.2600	0.0529	0.0433	800
16/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8102.1400	8387.0800	8.1021	8.3871	0
16/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.4200	0.3800	0.0004	0.0004	0
16/01/2025	2032 On 08-May-25			Bond Future	10.0015	9.9388	92.3852	92.6756	62,925
16/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	440.1600	512.8400	0.4402	0.5128	300
16/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3274.6200	3056.8800	3.2746	3.0569	0
16/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	461.1100	536.2700	0.4611	0.5363	800
16/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3199.5500	2984.2900	3.1996	2.9843	0
16/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1242.5900	1386.3900	1.2426	1.3864	300
16/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1713.0700	1566.4500	1.7131	1.5665	0
16/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1286.9300	1433.6900	1.2869	1.4337	800
16/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1664.4200	1520.7600	1.6644	1.5208	0
16/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2235.0100	2431.0500	2.2350	2.4311	0
16/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	958.8100	864.4300	0.9588	0.8644	300
16/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4409.0600	4662.0800	4.4091	4.6621	0
16/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	328.7200	291.3200	0.3287	0.2913	0
16/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4636.8500	4893.3500	4.6369	4.8934	0
16/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	295.2600	261.3400	0.2953	0.2613	800
16/01/2025	2032 On 07-August-25			Bond Future	10.0990	10.0331	94.2157	94.5116	0
16/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	717.0300	800.6900	0.7170	0.8007	300
16/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3920.6400	3708.4300	3.9206	3.7084	0
16/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1537.1100	1674.8500	1.5371	1.6749	300
16/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2434.8700	2276.7400	2.4349	2.2767	0
16/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3334.5800	3540.9600	3.3346	3.5410	0
16/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1165.5100	1076.0200	1.1655	1.0760	300
16/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8311.0400	8586.5400	8.3110	8.5865	0
16/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	226.6500	206.2800	0.2267	0.2063	0
16/01/2025	2032 On 06-November-25			Bond Future	10.2125	10.1433	91.8912	92.1925	0
16/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	921.5400	1010.2600	0.9215	1.0103	300
16/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4537.0500	4324.4700	4.5371	4.3245	0
16/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1729.9700	1863.6500	1.7300	1.8637	300

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16/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	3099.6900	2932.0700	3.0997	2.9321	0
16/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2924.1500	3103.2000	2.9242	3.1032	0
16/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2028.8200	1906.5700	2.0288	1.9066	0
16/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4244.5400	4457.7400	4.2445	4.4577	0
16/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1361.8300	1273.7300	1.3618	1.2737	300
16/01/2025	2032 On 05-February-26			Bond Future	10.3448	10.2719	93.6509	93.9577	0
16/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2333.1400	2483.1400	2.3331	2.4831	0
16/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3112.6400	2955.9200	3.1126	2.9559	0
16/01/2025	2033 On 06-February-25			Bond Future	128.3219	128.3367	128.3219	128.3367	6,217
16/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3381.9000	3396.7300	3.3819	3.3967	0
16/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2033 On 08-May-25			Bond Future	129.4215	129.4363	129.4215	129.4363	5,288
16/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1198.4700	1183.7300	1.1985	1.1837	0
16/01/2025	2033 On 07-August-25			Bond Future	132.0179	132.0324	132.0179	132.0324	0
16/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3367.8800	3382.4100	3.3679	3.3824	0
16/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2033 On 06-November-25			Bond Future	133.0902	133.1047	133.0902	133.1047	0
16/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	49.8200	35.3200	0.0498	0.0353	0
16/01/2025	2033 On 05-February-26			Bond Future	135.6738	135.6880	135.6738	135.6880	0
16/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2793.8300	2808.0200	2.7938	2.8080	0
16/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2037 On 06-February-25			Bond Future	10.9974	10.9587	83.8475	84.0724	156,114
16/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9386.8800	9611.7700	9.3869	9.6118	0
16/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
16/01/2025	2037 On 08-May-25			Bond Future	11.1031	11.0629	85.5306	85.7596	12,907
16/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	567.3400	627.1300	0.5673	0.6271	300
16/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	4099.0000	3929.7600	4.0990	3.9298	0
16/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1625.6600	1742.1300	1.6257	1.7421	300
16/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	2215.0700	2102.5100	2.2151	2.1025	0
16/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3154.7800	3317.1600	3.1548	3.3172	0
16/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1159.3000	1092.6500	1.1593	1.0927	300

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16/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6519.2800	6726.5600	6.5193	6.7266	0
16/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	340.4800	318.7300	0.3405	0.3187	0
16/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7896.3500	8111.8100	7.8964	8.1118	15,000
16/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	209.0600	195.4900	0.2091	0.1955	0
16/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11328.6000	11554.1800	11.3286	11.5542	7,500
16/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	50.6500	47.2000	0.0507	0.0472	0
16/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11553.5000	11779.4400	11.5535	11.7794	7,500
16/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	44.9900	41.9000	0.0450	0.0419	0
16/01/2025	2037 On 07-August-25			Bond Future	11.2192	11.1775	82.9650	83.1981	15
16/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	702.5700	758.1600	0.7026	0.7582	2,541
16/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5813.6500	5636.1400	5.8137	5.6361	0
16/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	935.9800	1003.9700	0.9360	1.0040	300
16/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	5084.9000	4919.7900	5.0849	4.9198	0
16/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1018.3200	1090.3500	1.0183	1.0904	2,341
16/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4869.5600	4708.4900	4.8696	4.7085	0
16/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1178.1200	1257.5600	1.1781	1.2576	200
16/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4497.0900	4343.4300	4.4971	4.3434	0
16/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	1985.6200	2095.7700	1.9856	2.0958	300
16/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3220.3600	3097.4100	3.2204	3.0974	0
16/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2173.3100	2289.3700	2.1733	2.2894	0
16/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3010.9600	2893.9200	3.0110	2.8939	2,541
16/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3238.1000	3381.7600	3.2381	3.3818	0
16/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2129.1800	2039.7400	2.1292	2.0397	2,541
16/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4669.6500	4839.4500	4.6697	4.8395	0
16/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1413.0700	1349.7700	1.4131	1.3498	2,541
16/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	4707.6600	4878.0300	4.7077	4.8780	0
16/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1398.4100	1335.6800	1.3984	1.3357	300
16/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6049.9900	6237.4200	6.0500	6.2374	0
16/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	978.9900	933.3200	0.9790	0.9333	2,541
16/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9593.4500	9806.8000	9.5935	9.8068	0
16/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	401.0400	381.2900	0.4010	0.3813	0
16/01/2025	2037 On 06-November-25			Bond Future	11.3379	11.2946	84.5824	84.8196	0
16/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1309.6400	1383.5500	1.3096	1.3836	300
16/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	6073.7900	5910.4900	6.0738	5.9105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2347.4000	2455.1200	2.3474	2.4551	300
16/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	4224.0700	4094.5800	4.2241	4.0946	0
16/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4177.5300	4325.3200	4.1775	4.3253	0
16/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2601.8700	2512.4500	2.6019	2.5125	0
16/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6039.6700	6214.2000	6.0397	6.2142	0
16/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1711.1100	1648.4300	1.7111	1.6484	300
16/01/2025	2037 On 05-February-26			Bond Future	11.4713	11.4263	81.9441	82.1854	0
16/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2391.2600	2491.4400	2.3913	2.4914	1,970
16/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5528.9500	5387.8500	5.5290	5.3879	0
16/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3096.3300	3213.7200	3.0963	3.2137	0
16/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4565.8700	4441.9800	4.5659	4.4420	0
16/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6388.3600	6558.7200	6.3884	6.5587	0
16/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2265.4600	2194.5400	2.2655	2.1945	1,970
16/01/2025	2038 On 06-February-25			Bond Future	138.3245	138.3431	138.3245	138.3431	2,622
16/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3094.4600	3113.1300	3.0945	3.1131	0
16/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2038 On 08-May-25			Bond Future	141.1352	141.1539	141.1352	141.1539	768
16/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1455.1600	1473.9000	1.4552	1.4739	0
16/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2038 On 07-August-25			Bond Future	141.8407	141.8592	141.8407	141.8592	0
16/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2280.6600	2299.2400	2.2807	2.2992	0
16/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2038 On 06-November-25			Bond Future	144.6419	144.6600	144.6419	144.6600	0
16/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	761.8500	780.0400	0.7619	0.7800	0
16/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2038 On 05-February-26			Bond Future	145.2858	145.3038	145.2858	145.3038	0
16/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2085.7600	2103.8200	2.0858	2.1038	0
16/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2040 On 06-February-25			Bond Future	11.2829	11.2644	83.9461	84.0619	66,251
16/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	239.0400	278.4000	0.2390	0.2784	780
16/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2037.7300	1961.2700	2.0377	1.9613	0
16/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2708.7700	2821.2500	2.7088	2.8213	0
16/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	158.7800	155.4400	0.1588	0.1554	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5465.1000	5581.3900	5.4651	5.5814	0
16/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	10.8700	11.3400	0.0109	0.0113	780
16/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9520.8200	9636.6600	9.5208	9.6367	0
16/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
16/01/2025	2040 On 08-May-25			Bond Future	11.3901	11.3709	85.6311	85.7489	9,570
16/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7456.2000	7566.5800	7.4562	7.5666	0
16/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	324.6200	317.2200	0.3246	0.3172	0
16/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8040.1500	8151.9400	8.0402	8.1519	15,000
16/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	268.2900	262.3000	0.2683	0.2623	0
16/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11329.9100	11446.1100	11.3299	11.4461	7,500
16/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	82.1800	80.6000	0.0822	0.0806	0
16/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11661.6600	11778.1100	11.6617	11.7781	7,500
16/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	70.2900	68.9600	0.0703	0.0690	0
16/01/2025	2040 On 07-August-25			Bond Future	11.5070	11.4872	82.8168	82.9365	16
16/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10245.2100	10356.3000	10.2452	10.3563	0
16/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	450.6100	442.0800	0.4506	0.4421	0
16/01/2025	2040 On 06-November-25			Bond Future	11.6256	11.6052	84.4312	84.5527	0
16/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4267.8500	4344.2800	4.2679	4.3443	0
16/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	3010.2300	2965.1500	3.0102	2.9652	0
16/01/2025	2040 On 05-February-26			Bond Future	11.7579	11.7367	81.5393	81.6627	0
16/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3387.6000	3450.4800	3.3876	3.4505	0
16/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4968.7000	4908.2000	4.9687	4.9082	0
16/01/2025	2044 On 06-February-25			Bond Future	11.3970	11.3734	79.8704	80.0221	70,854
16/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	6.6100	9.7800	0.0066	0.0098	8,825
16/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5047.4400	4898.9800	5.0474	4.8990	0
16/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	312.3300	367.7200	0.3123	0.3677	8,825
16/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1924.6000	1828.3600	1.9246	1.8284	0
16/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1298.3900	1414.4200	1.2984	1.4144	0
16/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	641.0800	605.4800	0.6411	0.6055	8,825
16/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3796.8100	3946.3200	3.7968	3.9463	422
16/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	70.7800	68.6600	0.0708	0.0687	0
16/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6608.8200	6760.6200	6.6088	6.7606	422
16/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	4.3900	4.5600	0.0044	0.0046	0
16/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9411.4800	9563.1300	9.4115	9.5631	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.1700	0.1900	0.0002	0.0002	0
16/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13058.1000	13209.7300	13.0581	13.2097	0
16/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
16/01/2025	2044 On 08-May-25		Call	Bond Future	0.2200	0.2700	0.0002	0.0003	0
16/01/2025	2044 On 08-May-25			Bond Future	11.4996	11.4753	81.4736	81.6280	8,225
16/01/2025	2044 On 08-May-25		Put	Bond Future	18526.5800	18372.3000	18.5266	18.3723	0
16/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	647.0400	690.5900	0.6470	0.6906	2,490
16/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4454.3400	4343.5600	4.4543	4.3436	0
16/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2648.3200	2748.4400	2.6483	2.7484	0
16/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1706.2800	1652.0700	1.7063	1.6521	2,490
16/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5928.8800	6064.4800	5.9289	6.0645	0
16/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	549.2600	530.5300	0.5493	0.5305	2,490
16/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7480.4700	7623.5700	7.4805	7.6236	0
16/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	331.6500	320.4200	0.3317	0.3204	0
16/01/2025	2044 On 07-August-25			Bond Future	11.6111	11.5859	78.7022	78.8592	10
16/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10183.8900	10327.4500	10.1839	10.3275	0
16/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	519.6800	506.2800	0.5197	0.5063	0
16/01/2025	2044 On 06-November-25			Bond Future	11.7236	11.6976	80.2363	80.3958	0
16/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4137.0900	4233.7700	4.1371	4.2338	0
16/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3189.5700	3126.6800	3.1896	3.1267	0
16/01/2025	2044 On 05-February-26			Bond Future	11.8483	11.8214	77.3893	77.5514	0
16/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3467.3400	3548.2700	3.4673	3.5483	0
16/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5230.7700	5149.5500	5.2308	5.1496	0
16/01/2025	2046 On 06-February-25			Bond Future	120.4791	120.4928	120.4791	120.4928	15,667
16/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6469.1300	6482.8400	6.4691	6.4828	0
16/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2046 On 08-May-25			Bond Future	120.7137	120.7273	120.7137	120.7273	4,378
16/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1256.2700	1242.7200	1.2563	1.2427	0
16/01/2025	2046 On 07-August-25			Bond Future	123.1349	123.1486	123.1349	123.1486	0
16/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4444.9200	4458.6000	4.4449	4.4586	0
16/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2046 On 06-November-25			Bond Future	123.3113	123.3247	123.3113	123.3247	0
16/01/2025	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
16/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2098.7200	2085.2600	2.0987	2.0853	0
16/01/2025	2046 On 05-February-26			Bond Future	125.7036	125.7169	125.7036	125.7169	0
16/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4053.6400	4066.9200	4.0536	4.0669	0
16/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2050 On 06-February-25			Bond Future	119.7161	119.7298	119.7161	119.7298	14,789
16/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4116.1400	4129.7700	4.1161	4.1298	0
16/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2050 On 08-May-25			Bond Future	122.1487	122.1622	122.1487	122.1622	2,035
16/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	988.6900	1002.2000	0.9887	1.0022	0
16/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2050 On 07-August-25			Bond Future	122.2313	122.2446	122.2313	122.2446	0
16/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2341.3000	2354.5800	2.3413	2.3546	0
16/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2050 On 06-November-25			Bond Future	124.6449	124.6582	124.6449	124.6582	0
16/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	224.8700	238.2100	0.2249	0.2382	0
16/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	2050 On 05-February-26			Bond Future	124.6524	124.6654	124.6524	124.6654	0
16/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1832.3900	1845.4300	1.8324	1.8454	0
16/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	AL37 On 06-February-25			Index Future	1067.9480	1069.8700	1067.9480	1,069.8700	0
16/01/2025	AL37 On 08-May-25			Index Future	1089.3840	1091.3420	1089.3840	1,091.3420	0
16/01/2025	AL37 On 07-August-25			Index Future	1110.9820	1112.9750	1110.9820	1,112.9750	0
16/01/2025	AL37 On 06-November-25			Index Future	1132.6800	1134.7090	1132.6800	1,134.7090	0
16/01/2025	AL37 On 05-February-26			Index Future	1154.4330	1156.4960	1154.4330	1,156.4960	0
16/01/2025	AL7T On 06-February-25			Index Future	1277.8330	1280.7890	1277.8330	1,280.7890	0
16/01/2025	AL7T On 08-May-25			Index Future	1303.4820	1306.4950	1303.4820	1,306.4950	0
16/01/2025	AL7T On 07-August-25			Index Future	1329.3240	1332.3920	1329.3240	1,332.3920	0
16/01/2025	AL7T On 06-November-25			Index Future	1355.2870	1358.4100	1355.2870	1,358.4100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	AL7T On 05-February-26			Index Future	1381.3150	1384.4930	1381.3150	1,384.4930	0
16/01/2025	ALBI On 06-February-25			Index Future	1099.4920	1101.5110	1099.4920	1,101.5110	98
16/01/2025	ALBI On 08-May-25			Index Future	1121.5620	1123.6180	1121.5620	1,123.6180	0
16/01/2025	ALBI On 07-August-25			Index Future	1143.7970	1145.8910	1143.7970	1,145.8910	0
16/01/2025	ALBI On 06-November-25			Index Future	1166.1370	1168.2670	1166.1370	1,168.2670	0
16/01/2025	ALBI On 05-February-26			Index Future	1188.5320	1190.6990	1188.5320	1,190.6990	0
16/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	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
16/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	ES33 On 06-February-25			Bond Future	11.2598	11.2309	82.7139	82.8489	0
16/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8982.3000	9117.3000	8.9823	9.1173	0
16/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES33 On 08-May-25			Bond Future	11.3880	11.3578	80.5950	80.7326	0
16/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5823.0500	5960.5900	5.8231	5.9606	0
16/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES33 On 07-August-25			Bond Future	11.5271	11.4956	82.2113	82.3513	0
16/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8406.6800	8546.6700	8.4067	8.5467	0
16/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES33 On 06-November-25			Bond Future	11.6861	11.6532	80.0368	80.1792	0
16/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1386.5200	1528.9500	1.3865	1.5290	0
16/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES33 On 05-February-26			Bond Future	11.8674	11.8330	81.5871	81.7321	0
16/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1608.3300	1463.4200	1.6083	1.4634	0
16/01/2025	ES42 On 06-February-25			Bond Future	11.7454	11.7265	78.7646	78.8771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10371.1200	10483.6100	10.3711	10.4836	0
16/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES42 On 08-May-25			Bond Future	11.8596	11.8399	76.0979	76.2125	0
16/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7467.0300	7581.6100	7.4670	7.5816	0
16/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES42 On 07-August-25			Bond Future	11.9784	11.9581	77.6232	77.7399	0
16/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9351.0400	9467.6800	9.3510	9.4677	0
16/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES42 On 06-November-25			Bond Future	12.1091	12.0880	74.8892	75.0078	0
16/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1555.2600	1673.8800	1.5553	1.6739	0
16/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES42 On 05-February-26			Bond Future	12.2501	12.2283	76.3376	76.4583	0
16/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2262.0800	2141.4300	2.2621	2.1414	0
16/01/2025	GOVI On 06-February-25			GOVI	1082.7360	1084.7900	1082.7360	1,084.7900	643
16/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1107360.0000	1127900.0000	110.7360	112.7900	0
16/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	GOVI On 08-May-25			GOVI	1104.4690	1106.5620	1104.4690	1,106.5620	0
16/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	824690.0000	845620.0000	82.4690	84.5620	0
16/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	GOVI On 07-August-25			GOVI	1126.3660	1128.4960	1126.3660	1,128.4960	0
16/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1153660.0000	1174960.0000	115.3660	117.4960	0
16/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	GOVI On 06-November-25			GOVI	1148.3650	1150.5320	1148.3650	1,150.5320	0
16/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	363650.0000	385320.0000	36.3650	38.5320	0
16/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	GOVI On 05-February-26			GOVI	1170.4190	1172.6240	1170.4190	1,172.6240	0
16/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	204190.0000	226240.0000	20.4190	22.6240	0
16/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/01/2025	IGOV On 06-February-25			Index Future	372.8560	372.7580	372.8560	372.7580	206
16/01/2025	IGOV On 08-May-25			Index Future	380.4320	380.3310	380.4320	380.3310	680
16/01/2025	IGOV On 07-August-25			Index Future	388.0650	387.9600	388.0650	387.9600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	IGOV On 06-November-25			Index Future	395.7320	395.6250	395.7320	395.6250	0
16/01/2025	IGOV On 05-February-26			Index Future	403.4190	403.3080	403.4190	403.3080	0
16/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
16/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
16/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
16/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/01/2025	R033 On 06-February-25			Bond Future	10.1206	10.0710	102.9997	103.2695	12,012
16/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1512.7500	1725.7900	1.5128	1.7258	0
16/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	383.5800	326.8500	0.3836	0.3269	0
16/01/2025	R033 On 08-May-25			Bond Future	10.2129	10.1610	100.0185	100.2934	0
16/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2035.0800	2201.5000	2.0351	2.2015	0
16/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1418.4900	1309.9900	1.4185	1.3100	0
16/01/2025	R033 On 07-August-25			Bond Future	10.3149	10.2606	102.0002	102.2803	0
16/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2341.1600	2494.1800	2.3412	2.4942	0
16/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2263.5500	2136.5500	2.2636	2.1366	0
16/01/2025	R033 On 06-November-25			Bond Future	10.4320	10.3750	98.9444	99.2295	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2533.8200	2679.1100	2.5338	2.6791	0
16/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3044.9100	2905.0800	3.0449	2.9051	0
16/01/2025	R033 On 05-February-26			Bond Future	10.5666	10.5067	100.8385	101.1287	0
16/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3014.0700	3164.6800	3.0141	3.1647	0
16/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3385.3900	3245.7600	3.3854	3.2458	0
16/01/2025	R035 On 06-February-25			Bond Future	10.5625	10.5332	93.7149	93.8808	91,502
16/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	66.3400	88.1400	0.0663	0.0881	15,000
16/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2741.0000	2596.9200	2.7410	2.5969	0
16/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	191.1100	236.8700	0.1911	0.2369	100
16/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1928.3700	1808.2500	1.9284	1.8083	0
16/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	298.0000	358.8600	0.2980	0.3589	1,000
16/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1571.3700	1466.3500	1.5714	1.4664	0
16/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1074.8400	1195.1200	1.0748	1.1951	0
16/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	580.3800	534.7800	0.5804	0.5348	1,100
16/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3056.0100	3216.6000	3.0560	3.2166	0
16/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	77.2500	71.9600	0.0773	0.0720	7,500
16/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4078.7700	4243.2900	4.0788	4.2433	0
16/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	26.0700	24.7100	0.0261	0.0247	1,100
16/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9693.8500	9859.7300	9.6939	9.8597	0
16/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
16/01/2025	R035 On 08-May-25			Bond Future	10.6561	10.6257	91.0859	91.2549	22,585
16/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	585.2300	632.2400	0.5852	0.6322	300
16/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3864.0000	3742.0500	3.8640	3.7421	0
16/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1283.0000	1360.6200	1.2830	1.3606	150
16/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2494.3500	2403.0100	2.4944	2.4030	0
16/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1648.0200	1737.5300	1.6480	1.7375	300
16/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	2072.1300	1992.6800	2.0721	1.9927	0
16/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2840.3800	2957.7700	2.8404	2.9578	0
16/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1227.8600	1176.2900	1.2279	1.1763	150
16/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3060.3400	3181.5800	3.0603	3.1816	0
16/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	1123.4500	1075.7300	1.1235	1.0757	300
16/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4878.7400	5022.4600	4.8787	5.0225	400
16/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	560.1800	534.9400	0.5602	0.5349	0
16/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5932.3500	6083.9300	5.9324	6.0839	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	379.5400	362.1600	0.3795	0.3622	150
16/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6291.4800	6445.1600	6.2915	6.4452	0
16/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	332.6800	317.4000	0.3327	0.3174	0
16/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10502.6200	10668.6900	10.5026	10.6687	0
16/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	62.6800	59.7900	0.0627	0.0598	400
16/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13419.9900	13588.3800	13.4200	13.5884	0
16/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	11.8500	11.2800	0.0119	0.0113	400
16/01/2025	R035 On 07-August-25			Bond Future	10.7594	10.7278	92.8911	93.0631	0
16/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	949.4800	1002.1300	0.9495	1.0021	300
16/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4745.9700	4626.5900	4.7460	4.6266	0
16/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2004.0000	2088.3600	2.0040	2.0884	300
16/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2985.8500	2898.1800	2.9859	2.8982	0
16/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4453.2600	4578.9100	4.4533	4.5789	0
16/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1372.4400	1326.0600	1.3724	1.3261	300
16/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9851.1500	10011.0600	9.8512	10.0111	0
16/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	331.7800	319.6600	0.3318	0.3197	0
16/01/2025	R035 On 06-November-25			Bond Future	10.8785	10.8455	90.1960	90.3711	0
16/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1278.8600	1334.9900	1.2789	1.3350	300
16/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5656.9600	5538.0400	5.6570	5.5380	0
16/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2304.4500	2386.1400	2.3045	2.3861	300
16/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3908.1000	3814.7400	3.9081	3.8147	0
16/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3308.9400	3408.9300	3.3089	3.4089	250
16/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2930.3000	2855.2400	2.9303	2.8552	0
16/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4086.0000	4197.2200	4.0860	4.1972	0
16/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2400.9400	2337.1100	2.4009	2.3371	0
16/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	4927.2500	5048.5200	4.9273	5.0485	0
16/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1961.6500	1907.8700	1.9617	1.9079	250
16/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5710.5500	5839.6400	5.7106	5.8396	0
16/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1639.0300	1593.0700	1.6390	1.5931	300
16/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6752.6700	6890.3500	6.7527	6.8904	0
16/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1301.3600	1263.9900	1.3014	1.2640	250
16/01/2025	R035 On 05-February-26			Bond Future	11.0142	10.9799	91.9239	92.1019	0
16/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	2995.4800	3083.8700	2.9955	3.0839	0
16/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4166.1300	4076.5000	4.1661	4.0765	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R038 On 06-February-25			Bond Future	11.0693	11.0301	102.6462	102.9124	8,871
16/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1655.7700	1862.5800	1.6558	1.8626	0
16/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	509.1300	449.7100	0.5091	0.4497	0
16/01/2025	R038 On 08-May-25			Bond Future	11.1768	11.1361	99.2161	99.4875	2,395
16/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2494.0700	2653.3900	2.4941	2.6534	0
16/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2075.4600	1963.4700	2.0755	1.9635	0
16/01/2025	R038 On 07-August-25			Bond Future	11.2919	11.2496	101.1819	101.4582	0
16/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2868.8100	3015.6500	2.8688	3.0157	0
16/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3207.5400	3078.1300	3.2075	3.0781	0
16/01/2025	R038 On 06-November-25			Bond Future	11.4190	11.3750	97.6683	97.9496	0
16/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2458.2600	2577.8000	2.4583	2.5778	1,770
16/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5317.2800	5155.5200	5.3173	5.1555	0
16/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3225.2000	3365.6800	3.2252	3.3657	0
16/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4376.3100	4235.4900	4.3763	4.2355	0
16/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7429.7500	7641.0300	7.4298	7.6410	0
16/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1868.4300	1798.4100	1.8684	1.7984	1,770
16/01/2025	R038 On 05-February-26			Bond Future	11.5593	11.5135	99.5374	99.8237	0
16/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4079.4500	4228.5500	4.0795	4.2286	0
16/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4827.3000	4690.0900	4.8273	4.6901	0
16/01/2025	R053 On 06-February-25			Bond Future	11.3165	11.3075	106.8512	106.9295	2,213
16/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12471.1000	12549.4800	12.4711	12.5495	0
16/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.2400	0.3100	0.0002	0.0003	0
16/01/2025	R053 On 08-May-25			Bond Future	11.4109	11.4016	103.1282	103.2078	10,000
16/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	9992.2900	10070.2200	9.9923	10.0702	0
16/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	431.3200	429.6800	0.4313	0.4297	0
16/01/2025	R053 On 07-August-25			Bond Future	11.5108	11.5011	105.1714	105.2521	0
16/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13085.6100	13162.3900	13.0856	13.1624	0
16/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	748.3000	744.3700	0.7483	0.7444	0
16/01/2025	R053 On 06-November-25			Bond Future	11.6196	11.6096	101.3571	101.4390	0
16/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5473.8100	5528.1600	5.4738	5.5282	0
16/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4331.0400	4303.4400	4.3310	4.3034	0
16/01/2025	R053 On 05-February-26			Bond Future	11.7379	11.7276	103.2966	103.3796	0
16/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4504.5800	4550.4900	4.5046	4.5505	0
16/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6541.8000	6504.6200	6.5418	6.5046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R186 On 06-February-25			Bond Future	8.3676	8.3111	105.0768	105.1746	178,316
16/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1138.2700	1235.9200	1.1383	1.2359	0
16/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.6100	0.3700	0.0006	0.0004	0
16/01/2025	R186 On 08-May-25			Bond Future	8.4117	8.3457	107.1859	107.2855	19,834
16/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	394.2200	451.9000	0.3942	0.4519	0
16/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	306.3600	264.4800	0.3064	0.2645	0
16/01/2025	R186 On 07-August-25			Bond Future	8.4877	8.4089	104.0003	104.1015	0
16/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1131.1700	1209.8300	1.1312	1.2098	1,983
16/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	198.1100	175.5900	0.1981	0.1756	0
16/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1631.0400	1718.4900	1.6310	1.7185	0
16/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	117.9100	104.1800	0.1179	0.1042	0
16/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2289.4300	2383.1100	2.2894	2.3831	0
16/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	63.9500	56.4500	0.0640	0.0565	1,983
16/01/2025	R186 On 06-November-25			Bond Future	8.6238	8.5263	106.0286	106.1314	447
16/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	210.3000	244.8200	0.2103	0.2448	0
16/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	732.6000	664.3700	0.7326	0.6644	0
16/01/2025	R186 On 05-February-26			Bond Future	8.8916	8.7647	102.7520	102.8564	0
16/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	260.9800	301.2500	0.2610	0.3013	0
16/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	641.3200	577.2600	0.6413	0.5773	0
16/01/2025	R202 On 06-February-25			Bond Future	268.6538	267.8879	268.6538	267.8879	844
16/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1863.7600	1097.9400	1.8638	1.0979	0
16/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R202 On 08-May-25			Bond Future	274.1126	273.3307	274.1126	273.3307	617
16/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1802.5600	1020.6600	1.8026	1.0207	0
16/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R202 On 07-August-25			Bond Future	274.3763	273.5779	274.3763	273.5779	0
16/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	2776.2900	1977.9200	2.7763	1.9779	0
16/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R202 On 06-November-25			Bond Future	279.7951	278.9798	279.7951	278.9798	0
16/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4155.0900	3339.7800	4.1551	3.3398	0
16/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R202 On 05-February-26			Bond Future	279.8909	279.0591	279.8909	279.0591	0
16/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2070.8500	1239.0800	2.0709	1.2391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R209 On 06-February-25			Bond Future	10.7909	10.7617	73.2650	73.4140	10,256
16/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7757.1400	7906.1200	7.7571	7.9061	0
16/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	0
16/01/2025	R209 On 08-May-25			Bond Future	10.8837	10.8534	71.5809	71.7327	6,367
16/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5167.9100	5303.0900	5.1679	5.3031	0
16/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	366.7900	350.2300	0.3668	0.3502	0
16/01/2025	R209 On 07-August-25			Bond Future	10.9835	10.9521	72.9993	73.1538	0
16/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8098.6400	8239.6700	8.0986	8.2397	0
16/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	377.5900	364.1400	0.3776	0.3641	0
16/01/2025	R209 On 06-November-25			Bond Future	11.0943	11.0618	71.2700	71.4273	0
16/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3323.6300	3418.2000	3.3236	3.4182	0
16/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2482.8200	2420.1700	2.4828	2.4202	0
16/01/2025	R209 On 05-February-26			Bond Future	11.2173	11.1836	72.6349	72.7949	0
16/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2659.0500	2736.9000	2.6591	2.7369	0
16/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4035.9500	3953.8400	4.0360	3.9538	0
16/01/2025	R210 On 06-February-25			Bond Future	243.3655	243.3595	243.3655	243.3595	991
16/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3755.5100	3749.4700	3.7555	3.7495	0
16/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R210 On 08-May-25			Bond Future	244.9552	244.9483	244.9552	244.9483	300
16/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3074.8400	3081.6700	3.0748	3.0817	0
16/01/2025	R210 On 07-August-25			Bond Future	249.8688	249.8610	249.8688	249.8610	0
16/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1428.8000	1420.9900	1.4288	1.4210	0
16/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R210 On 06-November-25			Bond Future	251.3849	251.3762	251.3849	251.3762	0
16/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	755.0800	763.7800	0.7551	0.7638	0
16/01/2025	R210 On 05-February-26			Bond Future	256.2636	256.2538	256.2636	256.2538	0
16/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3163.5800	3153.7700	3.1636	3.1538	0
16/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/01/2025	R213 On 06-February-25			Bond Future	9.6032	9.5535	91.4297	91.6377	100,748
16/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6933.4700	7141.4600	6.9335	7.1415	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.3700	0.3500	0.0004	0.0004	0
16/01/2025	R213 On 08-May-25			Bond Future	9.6792	9.6268	89.7076	89.9196	0
16/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3643.2300	3824.9700	3.6432	3.8250	0
16/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	325.3600	295.1800	0.3254	0.2952	0
16/01/2025	R213 On 07-August-25			Bond Future	9.7671	9.7118	91.4857	91.7015	0
16/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7195.7900	7397.7700	7.1958	7.3978	0
16/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	177.2000	163.3700	0.1772	0.1634	0
16/01/2025	R213 On 06-November-25			Bond Future	9.8772	9.8188	89.7158	89.9355	0
16/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2367.1300	2495.8000	2.3671	2.4958	0
16/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1720.9100	1629.9100	1.7209	1.6299	0
16/01/2025	R213 On 05-February-26			Bond Future	10.0103	9.9484	91.4353	91.6589	0
16/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1977.6700	2089.7400	1.9777	2.0897	0
16/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2412.5400	2301.0100	2.4125	2.3010	0
16/01/2025	R214 On 06-February-25			Bond Future	11.1916	11.1725	68.3197	68.4231	18,350
16/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2984.0200	3086.6200	2.9840	3.0866	521
16/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	71.8400	71.0900	0.0718	0.0711	0
16/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5361.1200	5464.7500	5.3611	5.4648	521
16/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4.3900	4.6700	0.0044	0.0047	0
16/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7479.3400	7582.7300	7.4793	7.5827	0
16/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.2300	0.2700	0.0002	0.0003	0
16/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11390.4300	11493.7800	11.3904	11.4938	0
16/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
16/01/2025	R214 On 08-May-25			Bond Future	11.2813	11.2616	66.3879	66.4931	3,232
16/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5885.5300	5982.8200	5.8855	5.9828	0
16/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	311.9600	304.0300	0.3120	0.3040	0
16/01/2025	R214 On 07-August-25			Bond Future	11.3780	11.3576	67.7036	67.8107	0
16/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8090.9700	8188.5500	8.0910	8.1886	0
16/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	474.3600	464.8700	0.4744	0.4649	0
16/01/2025	R214 On 06-November-25			Bond Future	11.4857	11.4647	65.7233	65.8323	0
16/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3439.2400	3506.1400	3.4392	3.5061	0
16/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2648.2300	2606.1800	2.6482	2.6062	0
16/01/2025	R214 On 05-February-26			Bond Future	11.6052	11.5835	66.9823	67.0931	0
16/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2735.1000	2789.3600	2.7351	2.7894	0
16/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4527.9100	4471.3900	4.5279	4.4714	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R248 On 06-February-25			Bond Future	11.3523	11.3282	82.8296	82.9905	261,827
16/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.1100	0.2100	0.0001	0.0002	660
16/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7563.3000	7402.5200	7.5633	7.4025	0
16/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	170.0800	208.6600	0.1701	0.2087	660
16/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2573.7300	2451.4300	2.5737	2.4514	0
16/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2495.1000	2643.4700	2.4951	2.6435	0
16/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	239.8000	227.2900	0.2398	0.2273	660
16/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8214.1800	8375.1400	8.2142	8.3751	0
16/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.9300	1.0100	0.0009	0.0010	0
16/01/2025	R248 On 08-May-25			Bond Future	11.4449	11.4199	80.0456	80.2095	209,066
16/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7359.9100	7510.5300	7.3599	7.5105	0
16/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	370.8500	357.6100	0.3709	0.3576	0
16/01/2025	R248 On 07-August-25			Bond Future	11.5444	11.5186	81.6320	81.7988	0
16/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10164.6800	10316.1900	10.1647	10.3162	0
16/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	566.7200	551.4000	0.5667	0.5514	0
16/01/2025	R248 On 06-November-25			Bond Future	11.6547	11.6280	78.7805	78.9503	0
16/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4058.5800	4158.3900	4.0586	4.1584	0
16/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3520.2800	3450.3200	3.5203	3.4503	0
16/01/2025	R248 On 05-February-26			Bond Future	11.7767	11.7491	80.2892	80.4619	0
16/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3386.8400	3471.0700	3.3868	3.4711	0
16/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5405.1900	5316.6800	5.4052	5.3167	0
16/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0