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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
20/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	2029 On 06-February-25			Bond Future	134.1922	134.3136	134.1922	134.3136	8,799
20/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1792.1700	1913.5900	1.7922	1.9136	0
20/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2029 On 08-May-25			Bond Future	135.5071	135.6307	135.5071	135.6307	728
20/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2342.9200	2219.3100	2.3429	2.2193	0
20/01/2025	2029 On 07-August-25			Bond Future	138.2141	138.3397	138.2141	138.3397	0
20/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	804.0900	929.6900	0.8041	0.9297	0
20/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2029 On 06-November-25			Bond Future	139.5017	139.6291	139.5017	139.6291	68
20/01/2025	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
20/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	288.3400	160.8900	0.2883	0.1609	0
20/01/2025	2029 On 05-February-26			Bond Future	142.2050	142.3344	142.2050	142.3344	0
20/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2095.0300	2224.4200	2.0950	2.2244	0
20/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2030 On 06-February-25			Bond Future	9.1733	9.2398	95.6380	95.3850	159,288
20/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	24.3900	22.0100	0.0244	0.0220	800
20/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1926.3500	2176.9200	1.9264	2.1769	0
20/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	480.3800	400.8100	0.4804	0.4008	800
20/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	454.9400	628.3200	0.4549	0.6283	0
20/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1972.2000	1753.4200	1.9722	1.7534	0
20/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	29.0100	63.1800	0.0290	0.0632	800
20/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5531.9100	5279.0100	5.5319	5.2790	0
20/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
20/01/2025	2030 On 08-May-25			Bond Future	9.2454	9.3163	97.5553	97.2971	34,769
20/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	376.2700	330.4900	0.3763	0.3305	800
20/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2466.7200	2679.1300	2.4667	2.6791	0
20/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	409.8300	360.4800	0.4098	0.3605	300
20/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2350.5500	2559.3900	2.3506	2.5594	0
20/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	664.1000	590.5500	0.6641	0.5906	1,320
20/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1749.3600	1934.0000	1.7494	1.9340	0
20/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1018.0300	916.1300	1.0180	0.9161	800
20/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1257.0600	1413.3500	1.2571	1.4134	0
20/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1089.4400	982.3900	1.0894	0.9824	300
20/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1182.2300	1333.3700	1.1822	1.3334	0
20/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1561.9800	1425.3300	1.5620	1.4253	680
20/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	819.2100	940.7500	0.8192	0.9408	0
20/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1771.7400	1623.9200	1.7717	1.6239	0
20/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	704.4700	814.8400	0.7045	0.8148	300
20/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2811.6800	2621.9000	2.8117	2.6219	0
20/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	353.9400	422.3500	0.3539	0.4224	0
20/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2986.3500	2791.2300	2.9864	2.7912	0
20/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	316.9400	380.0100	0.3169	0.3800	800
20/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3961.0200	3742.5300	3.9610	3.7425	1,640
20/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	172.6900	212.3900	0.1727	0.2124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5177.6000	4941.2600	5.1776	4.9413	2,280
20/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	82.0900	103.9400	0.0821	0.1039	0
20/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8982.3600	8725.9900	8.9824	8.7260	0
20/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4.3000	6.1200	0.0043	0.0061	1,640
20/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10322.2300	10064.5700	10.3222	10.0646	0
20/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1.0200	1.5500	0.0010	0.0016	2,280
20/01/2025	2030 On 07-August-25			Bond Future	9.3343	9.4102	95.4706	95.2070	16
20/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	586.9700	525.7100	0.5870	0.5257	300
20/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2754.4000	2956.7800	2.7544	2.9568	0
20/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1235.4100	1127.7200	1.2354	1.1277	300
20/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1634.1200	1790.0700	1.6341	1.7901	0
20/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2456.1800	2291.8200	2.4562	2.2918	0
20/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	818.2800	917.5600	0.8183	0.9176	300
20/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4243.6100	4032.7500	4.2436	4.0328	1,054
20/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	357.3000	410.0800	0.3573	0.4101	0
20/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6101.6100	5865.4000	6.1016	5.8654	0
20/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	161.5900	189.0200	0.1616	0.1890	0
20/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9145.2900	8888.4600	9.1453	8.8885	0
20/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	30.4400	37.2500	0.0304	0.0373	1,054
20/01/2025	2030 On 06-November-25			Bond Future	9.4311	9.5124	97.3273	97.0582	0
20/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	702.2700	635.2000	0.7023	0.6352	300
20/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3095.6800	3297.7400	3.0957	3.2977	0
20/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1341.6000	1234.5100	1.3416	1.2345	300
20/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	2044.4900	2206.5300	2.0445	2.2065	0
20/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1904.2500	1770.5400	1.9043	1.7705	0
20/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1544.0700	1679.4900	1.5441	1.6795	0
20/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3072.7200	2899.1100	3.0727	2.8991	0
20/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	951.2600	1046.7800	0.9513	1.0468	300
20/01/2025	2030 On 05-February-26			Bond Future	9.5528	9.6403	95.1815	94.9068	0
20/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1780.0700	1655.1700	1.7801	1.6552	0
20/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1977.4700	2127.1900	1.9775	2.1272	0
20/01/2025	2032 On 06-February-25			Bond Future	9.8574	9.9341	94.9209	94.5554	105,637
20/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	16.0300	11.7400	0.0160	0.0117	800
20/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2135.4200	2496.6500	2.1354	2.4967	0

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20/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	748.8800	603.2100	0.7489	0.6032	800
20/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	450.5800	670.4300	0.4506	0.6704	0
20/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3524.7800	3186.3500	3.5248	3.1864	0
20/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	18.1700	45.2600	0.0182	0.0453	800
20/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8373.1800	8007.8800	8.3732	8.0079	0
20/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0400	0.2600	0.0000	0.0003	0
20/01/2025	2032 On 08-May-25			Bond Future	9.9422	10.0228	92.6598	92.2868	65,211
20/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	530.2700	457.8600	0.5303	0.4579	300
20/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3090.0900	3390.7100	3.0901	3.3907	0
20/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	553.9300	478.8200	0.5539	0.4788	800
20/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3017.7300	3315.6500	3.0177	3.3157	0
20/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1404.0400	1250.0500	1.4040	1.2501	300
20/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1599.8800	1818.9200	1.5999	1.8189	0
20/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1451.1300	1293.5400	1.4511	1.2935	800
20/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1553.9800	1769.4200	1.5540	1.7694	0
20/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2444.3000	2223.8500	2.4443	2.2239	0
20/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	893.4600	1046.0400	0.8935	1.0460	300
20/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4662.1900	4359.4300	4.6622	4.3594	0
20/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	307.2100	377.4800	0.3072	0.3775	0
20/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4892.3700	4584.0400	4.8924	4.5840	0
20/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	276.1400	340.8400	0.2761	0.3408	800
20/01/2025	2032 On 07-August-25			Bond Future	10.0383	10.1231	94.4881	94.1073	0
20/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	824.3400	733.2800	0.8243	0.7333	300
20/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3755.6300	4045.3000	3.7556	4.0453	0
20/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1698.1800	1543.1900	1.6982	1.5432	300
20/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2323.6200	2549.3600	2.3236	2.5494	0
20/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3553.9300	3311.6200	3.5539	3.3116	0
20/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1112.5400	1250.9600	1.1125	1.2510	300
20/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8577.6400	8235.0800	8.5776	8.2351	0
20/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	220.9300	259.1000	0.2209	0.2591	0
20/01/2025	2032 On 06-November-25			Bond Future	10.1498	10.2392	92.1639	91.7754	0
20/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1006.5200	907.3300	1.0065	0.9073	300
20/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4349.3700	4638.6400	4.3494	4.6386	0
20/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1833.9200	1680.4000	1.8339	1.6804	300

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20/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2930.9800	3165.9200	2.9310	3.1659	0
20/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3053.9700	2842.3200	3.0540	2.8423	0
20/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1885.9800	2062.7900	1.8860	2.0628	0
20/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4407.0200	4149.6900	4.4070	4.1497	0
20/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1251.6500	1382.7800	1.2517	1.3828	300
20/01/2025	2032 On 05-February-26			Bond Future	10.2794	10.3738	93.9259	93.5296	0
20/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2538.1600	2360.8900	2.5382	2.3609	0
20/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3042.6600	3261.6900	3.0427	3.2617	0
20/01/2025	2033 On 06-February-25			Bond Future	128.4746	128.4894	128.4746	128.4894	6,217
20/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3534.6400	3549.3900	3.5346	3.5494	0
20/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2033 On 08-May-25			Bond Future	129.5743	129.5891	129.5743	129.5891	5,288
20/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1045.7000	1030.9100	1.0457	1.0309	0
20/01/2025	2033 On 07-August-25			Bond Future	132.1630	132.1776	132.1630	132.1776	0
20/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3512.9800	3527.5700	3.5130	3.5276	0
20/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2033 On 06-November-25			Bond Future	133.2314	133.2456	133.2314	133.2456	0
20/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	91.3800	105.6400	0.0914	0.1056	0
20/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2033 On 05-February-26			Bond Future	135.8133	135.8275	135.8133	135.8275	0
20/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2933.3200	2947.4700	2.9333	2.9475	0
20/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2037 On 06-February-25			Bond Future	10.9201	10.9968	84.2971	83.8514	155,242
20/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9836.3700	9390.7700	9.8364	9.3908	0
20/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
20/01/2025	2037 On 08-May-25			Bond Future	11.0232	11.1028	85.9871	85.5324	18,628
20/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	691.0300	598.8600	0.6910	0.5989	300
20/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3766.2200	4128.7500	3.7662	4.1288	0
20/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1861.2000	1668.6000	1.8612	1.6686	300
20/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1994.1400	2256.2400	1.9941	2.2562	0
20/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3479.2200	3195.4900	3.4792	3.1955	0
20/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1027.2700	1198.2400	1.0273	1.1982	300

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20/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6931.4900	6544.2200	6.9315	6.5442	0
20/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	296.2200	363.6500	0.2962	0.3637	0
20/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8324.8800	7915.5900	8.3249	7.9156	15,000
20/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	181.1200	226.5300	0.1811	0.2265	0
20/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11777.7300	11337.0300	11.7777	11.3370	7,500
20/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	43.3100	57.3100	0.0433	0.0573	0
20/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12003.3900	11561.3700	12.0034	11.5614	7,500
20/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	38.4100	51.0900	0.0384	0.0511	0
20/01/2025	2037 On 07-August-25			Bond Future	11.1373	11.2202	83.4233	82.9593	15
20/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	814.3900	722.6700	0.8144	0.7227	2,541
20/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5467.1200	5839.3800	5.4671	5.8394	0
20/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1072.5800	958.9100	1.0726	0.9589	300
20/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4763.1500	5113.4600	4.7632	5.1135	0
20/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1162.9900	1042.0800	1.1630	1.0421	2,341
20/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4555.8800	4898.9500	4.5559	4.8990	0
20/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1337.4400	1203.1000	1.3374	1.2031	200
20/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4198.0600	4527.7000	4.1981	4.5277	0
20/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2204.7600	2013.4700	2.2048	2.0135	300
20/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2981.1500	3253.8400	2.9812	3.2538	0
20/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2403.7100	2201.2000	2.4037	2.2012	0
20/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2783.0100	3044.4800	2.7830	3.0445	2,541
20/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3520.9600	3264.5400	3.5210	3.2645	0
20/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1953.6900	2161.2500	1.9537	2.1613	2,541
20/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5004.3100	4694.4400	5.0043	4.6944	0
20/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1289.3800	1443.4900	1.2894	1.4435	2,541
20/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5043.6000	4732.5300	5.0436	4.7325	0
20/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1276.0000	1428.9100	1.2760	1.4289	300
20/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6419.2500	6071.4800	6.4193	6.0715	0
20/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	889.9000	1006.1100	0.8899	1.0061	2,541
20/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10013.1800	9605.3700	10.0132	9.6054	0
20/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	362.4200	418.5900	0.3624	0.4186	0
20/01/2025	2037 On 06-November-25			Bond Future	11.2536	11.3398	85.0452	84.5719	0
20/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1424.9900	1298.3300	1.4250	1.2983	300
20/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5726.2700	6072.9800	5.7263	6.0730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2525.2500	2334.6700	2.5253	2.3347	300
20/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3939.0500	4221.8400	3.9391	4.2218	0
20/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4435.3800	4165.7300	4.4354	4.1657	0
20/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2396.8500	2600.5700	2.3969	2.6006	0
20/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6354.2600	6029.3700	6.3543	6.0294	0
20/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1562.8300	1711.3100	1.5628	1.7113	300
20/01/2025	2037 On 05-February-26			Bond Future	11.3840	11.4738	82.4132	81.9305	0
20/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2596.3900	2416.8000	2.5964	2.4168	1,970
20/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5265.0400	5568.1800	5.2650	5.5682	0
20/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3337.2500	3124.5400	3.3373	3.1245	0
20/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4337.7500	4607.7700	4.3378	4.6078	0
20/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6730.4300	6412.0500	6.7304	6.4121	0
20/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2138.4900	2302.8400	2.1385	2.3028	1,970
20/01/2025	2038 On 06-February-25			Bond Future	138.0660	138.3049	138.0660	138.3049	2,622
20/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2836.0200	3074.9200	2.8360	3.0749	0
20/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2038 On 08-May-25			Bond Future	140.8682	141.1116	140.8682	141.1116	768
20/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1188.2200	1431.5900	1.1882	1.4316	0
20/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2038 On 07-August-25			Bond Future	141.5570	141.8046	141.5570	141.8046	0
20/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1996.9700	2244.6400	1.9970	2.2446	0
20/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2038 On 06-November-25			Bond Future	144.3448	144.5968	144.3448	144.5968	0
20/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	464.8200	716.7800	0.4648	0.7168	0
20/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2038 On 05-February-26			Bond Future	144.9787	145.2348	144.9787	145.2348	0
20/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1778.6600	2034.8200	1.7787	2.0348	0
20/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2040 On 06-February-25			Bond Future	11.1955	11.2822	84.4959	83.9506	66,209
20/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	326.6900	248.9500	0.3267	0.2490	780
20/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1575.5800	2043.1400	1.5756	2.0431	0
20/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3174.2700	2718.6600	3.1743	2.7187	0
20/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	74.4800	164.1700	0.0745	0.1642	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6007.0400	5470.3100	6.0070	5.4703	0
20/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	3.0100	11.5800	0.0030	0.0116	780
20/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10070.5500	9525.3300	10.0706	9.5253	0
20/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0100	0.0900	0.0000	0.0001	0
20/01/2025	2040 On 08-May-25			Bond Future	11.2997	11.3897	86.1899	85.6335	10,314
20/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7937.6900	7448.4000	7.9377	7.4484	0
20/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	247.3400	314.4200	0.2473	0.3144	0
20/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8532.9800	8033.5700	8.5330	8.0336	15,000
20/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	202.3500	259.3100	0.2024	0.2593	0
20/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11871.9900	11337.6800	11.8720	11.3377	7,500
20/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	65.4900	87.5500	0.0655	0.0876	0
20/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12208.5500	11672.1600	12.2086	11.6722	7,500
20/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	58.4100	78.3900	0.0584	0.0784	0
20/01/2025	2040 On 07-August-25			Bond Future	11.4143	11.5078	83.3795	82.8118	16
20/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10758.9400	10259.7800	10.7589	10.2598	0
20/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	401.7000	470.2000	0.4017	0.4702	0
20/01/2025	2040 On 06-November-25			Bond Future	11.5302	11.6273	85.0003	84.4214	0
20/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4489.9000	4166.1000	4.4899	4.1661	0
20/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2663.0900	2918.2700	2.6631	2.9183	0
20/01/2025	2040 On 05-February-26			Bond Future	11.6591	11.7601	82.1168	81.5263	0
20/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3683.8400	3419.1400	3.6838	3.4191	0
20/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4687.4800	5013.2100	4.6875	5.0132	0
20/01/2025	2044 On 06-February-25			Bond Future	11.3046	11.3963	80.4674	79.8749	70,565
20/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	7.7500	6.0400	0.0078	0.0060	8,825
20/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4451.6100	5042.3700	4.4516	5.0424	0
20/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	403.2400	298.0300	0.4032	0.2980	8,825
20/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1418.5400	1905.8000	1.4185	1.9058	0
20/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1613.6200	1278.8700	1.6136	1.2789	0
20/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	359.3400	617.0600	0.3593	0.6171	8,825
20/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4344.9900	3793.1200	4.3450	3.7931	422
20/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	21.9900	62.5900	0.0220	0.0626	0
20/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7202.0700	6612.4300	7.2021	6.6124	422
20/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.6700	3.5000	0.0007	0.0035	0
20/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10008.2900	9415.9300	10.0083	9.4159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0100	0.1200	0.0000	0.0001	0
20/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13655.0700	13062.6000	13.6551	13.0626	0
20/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
20/01/2025	2044 On 08-May-25		Call	Bond Future	0.4200	0.3100	0.0004	0.0003	0
20/01/2025	2044 On 08-May-25			Bond Future	11.4043	11.4992	82.0806	81.4761	8,717
20/01/2025	2044 On 08-May-25		Put	Bond Future	17919.8200	18524.2000	17.9198	18.5242	0
20/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	815.0500	682.2300	0.8151	0.6822	2,490
20/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4015.3900	4487.0600	4.0154	4.4871	0
20/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3028.6100	2692.9400	3.0286	2.6929	0
20/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1479.6100	1748.4300	1.4796	1.7484	2,490
20/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6449.3500	5959.9700	6.4494	5.9600	0
20/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	462.7700	577.8800	0.4628	0.5779	2,490
20/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8032.9100	7504.9700	8.0329	7.5050	0
20/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	277.1300	353.6800	0.2771	0.3537	0
20/01/2025	2044 On 07-August-25			Bond Future	11.5132	11.6118	79.3144	78.6977	10
20/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10735.1100	10197.9900	10.7351	10.1980	0
20/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	458.6600	538.2600	0.4587	0.5383	0
20/01/2025	2044 On 06-November-25			Bond Future	11.6229	11.7251	80.8562	80.2272	0
20/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4461.9000	4117.3000	4.4619	4.1173	0
20/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2894.4400	3178.8900	2.8944	3.1789	0
20/01/2025	2044 On 05-February-26			Bond Future	11.7442	11.8503	78.0185	77.3771	0
20/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3781.3800	3494.0600	3.7814	3.4941	0
20/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4915.5600	5269.6200	4.9156	5.2696	0
20/01/2025	2046 On 06-February-25			Bond Future	120.2704	120.2839	120.2704	120.2839	15,667
20/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6260.4100	6273.9100	6.2604	6.2739	0
20/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2046 On 08-May-25			Bond Future	120.4979	120.5115	120.4979	120.5115	4,378
20/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1472.0900	1458.4700	1.4721	1.4585	0
20/01/2025	2046 On 07-August-25			Bond Future	122.9049	122.9184	122.9049	122.9184	0
20/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4214.9200	4228.3700	4.2149	4.2284	0
20/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2046 On 06-November-25			Bond Future	123.0704	123.0835	123.0704	123.0835	0
20/01/2025	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
20/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2339.5800	2326.5200	2.3396	2.3265	0
20/01/2025	2046 On 05-February-26			Bond Future	125.4543	125.4671	125.4543	125.4671	0
20/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3804.3000	3817.0600	3.8043	3.8171	0
20/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2050 On 06-February-25			Bond Future	119.6861	119.4989	119.6861	119.4989	14,789
20/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4086.0700	3898.9200	4.0861	3.8989	0
20/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2050 On 08-May-25			Bond Future	122.1152	121.9239	122.1152	121.9239	2,035
20/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	955.2100	763.8600	0.9552	0.7639	0
20/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2050 On 07-August-25			Bond Future	122.1873	121.9915	122.1873	121.9915	0
20/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2297.2500	2101.4600	2.2973	2.1015	0
20/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	2050 On 06-November-25			Bond Future	124.5934	124.3935	124.5934	124.3935	0
20/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	173.4200	0.0000	0.1734	0.0000	0
20/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	26.5300	0.0000	0.0265	0
20/01/2025	2050 On 05-February-26			Bond Future	124.5963	124.3920	124.5963	124.3920	0
20/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1776.3100	1571.9800	1.7763	1.5720	0
20/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	AL37 On 06-February-25			Index Future	1069.9640	1066.8020	1069.9640	1,066.8020	0
20/01/2025	AL37 On 08-May-25			Index Future	1091.4190	1088.1870	1091.4190	1,088.1870	0
20/01/2025	AL37 On 07-August-25			Index Future	1112.9740	1109.6660	1112.9740	1,109.6660	0
20/01/2025	AL37 On 06-November-25			Index Future	1134.6580	1131.2750	1134.6580	1,131.2750	0
20/01/2025	AL37 On 05-February-26			Index Future	1156.4190	1152.9590	1156.4190	1,152.9590	0
20/01/2025	AL7T On 06-February-25			Index Future	1282.8400	1277.2500	1282.8400	1,277.2500	0
20/01/2025	AL7T On 08-May-25			Index Future	1308.5640	1302.8540	1308.5640	1,302.8540	0
20/01/2025	AL7T On 07-August-25			Index Future	1334.4070	1328.5700	1334.4070	1,328.5700	0
20/01/2025	AL7T On 06-November-25			Index Future	1360.4060	1354.4420	1360.4060	1,354.4420	0

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20/01/2025	AL7T On 05-February-26			Index Future	1386.4960	1380.4030	1386.4960	1,380.4030	0
20/01/2025	ALBI On 06-February-25			Index Future	1104.2170	1099.2400	1104.2170	1,099.2400	98
20/01/2025	ALBI On 08-May-25			Index Future	1126.3590	1121.2760	1126.3590	1,121.2760	0
20/01/2025	ALBI On 07-August-25			Index Future	1148.6040	1143.4080	1148.6040	1,143.4080	0
20/01/2025	ALBI On 06-November-25			Index Future	1170.9830	1165.6740	1170.9830	1,165.6740	0
20/01/2025	ALBI On 05-February-26			Index Future	1193.4400	1188.0170	1193.4400	1,188.0170	0
20/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	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
20/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	ES33 On 06-February-25			Bond Future	11.1867	11.2639	83.0559	82.6949	0
20/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9324.3200	8963.2600	9.3243	8.9633	0
20/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES33 On 08-May-25			Bond Future	11.3120	11.3927	80.9421	80.5736	0
20/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6170.1500	5801.5800	6.1702	5.8016	0
20/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES33 On 07-August-25			Bond Future	11.4492	11.5336	82.5586	82.1824	0
20/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8754.0100	8377.7900	8.7540	8.3778	0
20/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES33 On 06-November-25			Bond Future	11.6055	11.6939	80.3867	80.0027	0
20/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1736.4200	1352.4600	1.7364	1.3525	0
20/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES33 On 05-February-26			Bond Future	11.7835	11.8763	81.9413	81.5496	0
20/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1254.1500	1645.8400	1.2542	1.6458	0
20/01/2025	ES42 On 06-February-25			Bond Future	11.6627	11.7496	79.2575	78.7399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10864.0600	10346.4000	10.8641	10.3464	0
20/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES42 On 08-May-25			Bond Future	11.7741	11.8642	76.5990	76.0707	0
20/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7968.0900	7439.8100	7.9681	7.4398	0
20/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES42 On 07-August-25			Bond Future	11.8908	11.9844	78.1279	77.5888	0
20/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9855.7600	9316.5900	9.8558	9.3166	0
20/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES42 On 06-November-25			Bond Future	12.0188	12.1161	75.3997	74.8497	0
20/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2065.8100	1515.7600	2.0658	1.5158	0
20/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES42 On 05-February-26			Bond Future	12.1568	12.2579	76.8558	76.2948	0
20/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1743.9000	2304.9100	1.7439	2.3049	0
20/01/2025	GOVI On 06-February-25			GOVI	1087.3020	1082.4630	1087.3020	1,082.4630	316
20/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1153020.0000	1104630.0000	115.3020	110.4630	0
20/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	GOVI On 08-May-25			GOVI	1109.1050	1104.1630	1109.1050	1,104.1630	327
20/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	871050.0000	821630.0000	87.1050	82.1630	0
20/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	GOVI On 07-August-25			GOVI	1131.0090	1125.9570	1131.0090	1,125.9570	0
20/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1200090.0000	1149570.0000	120.0090	114.9570	0
20/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	GOVI On 06-November-25			GOVI	1153.0450	1147.8830	1153.0450	1,147.8830	0
20/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	410450.0000	358830.0000	41.0450	35.8830	0
20/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	GOVI On 05-February-26			GOVI	1175.1580	1169.8860	1175.1580	1,169.8860	0
20/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	251580.0000	198860.0000	25.1580	19.8860	0
20/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/01/2025	IGOV On 06-February-25			Index Future	372.3800	372.6020	372.3800	372.6020	206
20/01/2025	IGOV On 08-May-25			Index Future	379.9390	380.1630	379.9390	380.1630	680
20/01/2025	IGOV On 07-August-25			Index Future	387.5330	387.7570	387.5330	387.7570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	IGOV On 06-November-25			Index Future	395.1720	395.3960	395.1720	395.3960	0
20/01/2025	IGOV On 05-February-26			Index Future	402.8370	403.0620	402.8370	403.0620	0
20/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
20/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/01/2025	R033 On 06-February-25			Bond Future	10.0787	10.1453	103.2277	102.8653	12,012
20/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1630.7300	1422.9400	1.6307	1.4229	0
20/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	273.5900	428.1500	0.2736	0.4282	0
20/01/2025	R033 On 08-May-25			Bond Future	10.1695	10.2394	100.2487	99.8789	0
20/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2199.0800	2012.5600	2.1991	2.0126	0
20/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1352.3000	1535.6100	1.3523	1.5356	0
20/01/2025	R033 On 07-August-25			Bond Future	10.2710	10.3443	102.2266	101.8491	0
20/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2491.1100	2312.5900	2.4911	2.3126	0
20/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2187.1500	2386.1200	2.1872	2.3861	0
20/01/2025	R033 On 06-November-25			Bond Future	10.3870	10.4641	99.1698	98.7845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2605.8300	2432.6300	2.6058	2.4326	0
20/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2891.5100	3103.5400	2.8915	3.1035	0
20/01/2025	R033 On 05-February-26			Bond Future	10.5198	10.6010	101.0651	100.6722	0
20/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3168.6800	2985.1500	3.1687	2.9852	0
20/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3313.3400	3522.7700	3.3133	3.5228	0
20/01/2025	R035 On 06-February-25			Bond Future	10.4901	10.5618	94.1265	93.7186	91,327
20/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	84.6700	71.4600	0.0847	0.0715	15,000
20/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2347.8000	2742.4300	2.3478	2.7424	0
20/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	242.5000	200.1300	0.2425	0.2001	100
20/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1568.2300	1933.7000	1.5682	1.9337	0
20/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	374.8000	308.5400	0.3748	0.3085	1,000
20/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1236.6400	1578.2200	1.2366	1.5782	0
20/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1290.1900	1087.0600	1.2902	1.0871	0
20/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	384.2000	588.9100	0.3842	0.5889	1,100
20/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3425.7800	3063.0800	3.4258	3.0631	0
20/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	35.4900	80.6300	0.0355	0.0806	7,500
20/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4474.0300	4083.9700	4.4740	4.0840	0
20/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	9.8000	27.5800	0.0098	0.0276	1,100
20/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10105.3600	9697.5400	10.1054	9.6975	0
20/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
20/01/2025	R035 On 08-May-25			Bond Future	10.5812	10.6559	91.5036	91.0874	22,690
20/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	668.4800	583.4600	0.6685	0.5835	300
20/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3529.5700	3860.7900	3.5296	3.8608	0
20/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1420.4100	1268.8900	1.4204	1.2689	150
20/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2214.0800	2478.8000	2.2141	2.4788	0
20/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1810.8100	1631.2500	1.8108	1.6313	300
20/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1817.2400	2053.9200	1.8172	2.0539	0
20/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3071.8600	2821.7100	3.0719	2.8217	0
20/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1041.6600	1207.7500	1.0417	1.2078	150
20/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3302.8200	3042.3200	3.3028	3.0423	0
20/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	948.2500	1103.9900	0.9483	1.1040	300
20/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5191.5600	4866.6700	5.1916	4.8667	400
20/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	455.3200	546.6700	0.4553	0.5467	0
20/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6273.9200	5924.4400	6.2739	5.9244	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	303.4300	370.1900	0.3034	0.3702	150
20/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6640.9900	6284.6600	6.6410	6.2847	0
20/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	264.5100	324.4200	0.2645	0.3244	0
20/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10910.4300	10510.0200	10.9104	10.5100	0
20/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	52.8100	68.6400	0.0528	0.0686	400
20/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13835.9800	13423.7200	13.8360	13.4237	0
20/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	10.1600	14.1400	0.0102	0.0141	400
20/01/2025	R035 On 07-August-25			Bond Future	10.6826	10.7606	93.3094	92.8847	0
20/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1081.8900	975.1400	1.0819	0.9751	300
20/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4460.0500	4778.0400	4.4601	4.7780	0
20/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2211.9300	2033.4100	2.2119	2.0334	300
20/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2775.4500	3021.6700	2.7755	3.0217	0
20/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4760.4500	4479.9800	4.7605	4.4800	0
20/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1261.3000	1405.5700	1.2613	1.4056	300
20/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10240.7000	9862.3600	10.2407	9.8624	0
20/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	303.0000	349.4000	0.3030	0.3494	0
20/01/2025	R035 On 06-November-25			Bond Future	10.7993	10.8807	90.6178	90.1844	0
20/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1361.5200	1244.9700	1.3615	1.2450	300
20/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5317.8900	5634.6900	5.3179	5.6347	0
20/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2420.9400	2244.5100	2.4209	2.2445	300
20/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3602.8600	3859.7800	3.6029	3.8598	0
20/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3459.2400	3237.7000	3.4592	3.2377	250
20/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2658.8700	2870.6800	2.6589	2.8707	0
20/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4262.0700	4011.9900	4.2621	4.0120	0
20/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2155.2800	2338.5500	2.1553	2.3386	0
20/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5130.3000	4854.1000	5.1303	4.8541	0
20/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1742.9700	1900.1200	1.7430	1.9001	250
20/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5937.9200	5641.0200	5.9379	5.6410	0
20/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1444.6700	1581.1200	1.4447	1.5811	300
20/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7009.9900	6689.9300	7.0100	6.6899	0
20/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1136.9500	1250.2400	1.1370	1.2502	250
20/01/2025	R035 On 05-February-26			Bond Future	10.9320	11.0171	92.3508	91.9088	0
20/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3218.0400	3021.3600	3.2180	3.0214	0
20/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3961.7300	4207.0700	3.9617	4.2071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R038 On 06-February-25			Bond Future	10.9917	11.0685	103.1738	102.6515	9,232
20/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1985.0300	1669.8900	1.9850	1.6699	0
20/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	310.7500	517.9600	0.3108	0.5180	0
20/01/2025	R038 On 08-May-25			Bond Future	11.0965	11.1764	99.7520	99.2189	2,395
20/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2733.9800	2465.8700	2.7340	2.4659	0
20/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1779.5500	2044.4700	1.7796	2.0445	0
20/01/2025	R038 On 07-August-25			Bond Future	11.2096	11.2928	101.7200	101.1760	0
20/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3155.7100	2900.4500	3.1557	2.9005	0
20/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2956.3500	3245.0500	2.9564	3.2451	0
20/01/2025	R038 On 06-November-25			Bond Future	11.3341	11.4208	98.2116	97.6567	0
20/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2575.4300	2368.4500	2.5754	2.3685	1,770
20/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4891.1500	5239.0700	4.8912	5.2391	0
20/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3370.6400	3122.8900	3.3706	3.1229	0
20/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3978.4500	4285.6000	3.9785	4.2856	0
20/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7727.3000	7334.3300	7.7273	7.3343	0
20/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1622.6800	1784.6100	1.6227	1.7846	1,770
20/01/2025	R038 On 05-February-26			Bond Future	11.4713	11.5617	100.0880	99.5222	0
20/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4379.3700	4110.9300	4.3794	4.1109	0
20/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4576.6100	4874.0500	4.5766	4.8741	0
20/01/2025	R053 On 06-February-25			Bond Future	11.2190	11.3057	107.6993	106.9445	2,213
20/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13318.9900	12564.4500	13.3190	12.5645	0
20/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0300	0.2300	0.0000	0.0002	0
20/01/2025	R053 On 08-May-25			Bond Future	11.3102	11.4000	103.9908	103.2206	20,443
20/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10776.1900	10100.7500	10.7762	10.1008	0
20/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	352.5900	447.3500	0.3526	0.4474	0
20/01/2025	R053 On 07-August-25			Bond Future	11.4075	11.5006	106.0423	105.2566	0
20/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13858.4000	13180.3600	13.8584	13.1804	0
20/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	650.1500	757.8200	0.6502	0.7578	0
20/01/2025	R053 On 06-November-25			Bond Future	11.5131	11.6097	102.2396	101.4382	0
20/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5941.4200	5504.0300	5.9414	5.5040	0
20/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3916.1400	4280.1300	3.9161	4.2801	0
20/01/2025	R053 On 05-February-26			Bond Future	11.6277	11.7281	104.1928	103.3756	0
20/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4897.8800	4526.1300	4.8979	4.5261	0
20/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6038.8900	6484.3000	6.0389	6.4843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R186 On 06-February-25			Bond Future	8.3271	8.3636	105.1469	105.0837	178,316
20/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1208.6700	1146.9800	1.2087	1.1470	0
20/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.8500	2.4000	0.0009	0.0024	0
20/01/2025	R186 On 08-May-25			Bond Future	8.3659	8.4088	107.2549	107.1902	19,973
20/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	453.7400	422.9000	0.4537	0.4229	0
20/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	296.8900	330.7600	0.2969	0.3308	0
20/01/2025	R186 On 07-August-25			Bond Future	8.4397	8.4914	104.0619	103.9955	0
20/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1184.6200	1137.5300	1.1846	1.1375	1,983
20/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	189.9300	209.2000	0.1899	0.2092	0
20/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1691.1100	1637.6200	1.6911	1.6376	0
20/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	116.3500	129.2200	0.1164	0.1292	0
20/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2350.8400	2292.2200	2.3508	2.2922	0
20/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	63.7300	71.4700	0.0637	0.0715	1,983
20/01/2025	R186 On 06-November-25			Bond Future	8.5695	8.6340	106.0858	106.0178	447
20/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	228.8500	208.9900	0.2289	0.2090	0
20/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	693.9300	742.1000	0.6939	0.7421	0
20/01/2025	R186 On 05-February-26			Bond Future	8.8246	8.9094	102.8071	102.7374	0
20/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	280.9700	256.7700	0.2810	0.2568	0
20/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	606.2300	651.7700	0.6062	0.6518	0
20/01/2025	R202 On 06-February-25			Bond Future	267.7887	268.2170	267.7887	268.2170	844
20/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	998.6500	1427.0400	0.9987	1.4270	0
20/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R202 On 08-May-25			Bond Future	273.2235	273.6600	273.2235	273.6600	617
20/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	913.5100	1349.9700	0.9135	1.3500	0
20/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R202 On 07-August-25			Bond Future	273.4474	273.8916	273.4474	273.8916	0
20/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1847.3500	2291.6100	1.8474	2.2916	0
20/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R202 On 06-November-25			Bond Future	278.8329	279.2849	278.8329	279.2849	0
20/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3192.9400	3644.8600	3.1929	3.6449	0
20/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R202 On 05-February-26			Bond Future	278.9024	279.3615	278.9024	279.3615	0
20/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1082.3500	1541.5300	1.0824	1.5415	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R209 On 06-February-25			Bond Future	10.7187	10.7953	73.6332	73.2427	10,256
20/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8125.3100	7734.7900	8.1253	7.7348	0
20/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
20/01/2025	R209 On 08-May-25			Bond Future	10.8092	10.8886	71.9548	71.5562	6,376
20/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5469.1400	5137.3200	5.4691	5.1373	0
20/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	294.1700	360.8900	0.2942	0.3609	0
20/01/2025	R209 On 07-August-25			Bond Future	10.9074	10.9899	73.3745	72.9679	0
20/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8441.0800	8087.2900	8.4411	8.0873	0
20/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	344.8100	397.6800	0.3448	0.3977	0
20/01/2025	R209 On 06-November-25			Bond Future	11.0161	11.1018	71.6487	71.2339	0
20/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3525.0400	3300.8200	3.5250	3.3008	0
20/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2305.5300	2496.1800	2.3055	2.4962	0
20/01/2025	R209 On 05-February-26			Bond Future	11.1365	11.2257	73.0186	72.5956	0
20/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2856.2300	2672.3300	2.8562	2.6723	0
20/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3849.4400	4088.5800	3.8494	4.0886	0
20/01/2025	R210 On 06-February-25			Bond Future	243.1179	243.1839	243.1179	243.1839	991
20/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3507.9100	3573.9200	3.5079	3.5739	0
20/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R210 On 08-May-25			Bond Future	244.6968	244.7637	244.6968	244.7637	300
20/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3333.1600	3266.3200	3.3332	3.2663	0
20/01/2025	R210 On 07-August-25			Bond Future	249.5850	249.6522	249.5850	249.6522	0
20/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1144.9500	1212.2100	1.1450	1.2122	0
20/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R210 On 06-November-25			Bond Future	251.0826	251.1501	251.0826	251.1501	0
20/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1057.3700	989.9400	1.0574	0.9899	0
20/01/2025	R210 On 05-February-26			Bond Future	255.9473	256.0151	255.9473	256.0151	0
20/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2847.2500	2915.0500	2.8473	2.9151	0
20/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/01/2025	R213 On 06-February-25			Bond Future	9.5464	9.6231	91.6673	91.3466	100,748
20/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7170.7400	6850.4200	7.1707	6.8504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0700	0.4100	0.0001	0.0004	0
20/01/2025	R213 On 08-May-25			Bond Future	9.6198	9.7008	89.9479	89.6206	0
20/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3837.5200	3575.1800	3.8375	3.5752	0
20/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	279.4000	344.3500	0.2794	0.3444	0
20/01/2025	R213 On 07-August-25			Bond Future	9.7063	9.7918	91.7232	91.3891	0
20/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7431.1300	7128.8400	7.4311	7.1288	0
20/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	175.0200	206.7900	0.1750	0.2068	0
20/01/2025	R213 On 06-November-25			Bond Future	9.8141	9.9048	89.9532	89.6123	0
20/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2491.5200	2308.4800	2.4915	2.3085	0
20/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1607.9200	1765.8100	1.6079	1.7658	0
20/01/2025	R213 On 05-February-26			Bond Future	9.9441	10.0405	91.6744	91.3266	0
20/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2150.4600	1990.1600	2.1505	1.9902	0
20/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2346.2200	2533.7500	2.3462	2.5338	0
20/01/2025	R214 On 06-February-25			Bond Future	11.1093	11.1959	68.7662	68.2964	18,350
20/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3384.2000	2955.4500	3.3842	2.9555	521
20/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	25.5100	66.6300	0.0255	0.0666	0
20/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5804.0300	5337.1200	5.8040	5.3371	521
20/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.7900	3.7500	0.0008	0.0038	0
20/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7925.6400	7455.9300	7.9256	7.4559	0
20/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0200	0.1800	0.0000	0.0002	0
20/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11836.9400	11367.0700	11.8369	11.3671	0
20/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
20/01/2025	R214 On 08-May-25			Bond Future	11.1965	11.2861	66.8418	66.3624	3,232
20/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6295.3300	5884.7300	6.2953	5.8847	0
20/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	267.8400	336.6700	0.2678	0.3367	0
20/01/2025	R214 On 07-August-25			Bond Future	11.2913	11.3840	68.1610	67.6718	0
20/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8465.7000	8043.1700	8.4657	8.0432	0
20/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	391.7300	458.3700	0.3917	0.4584	0
20/01/2025	R214 On 06-November-25			Bond Future	11.3968	11.4927	66.1861	65.6872	0
20/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3685.5100	3413.7700	3.6855	3.4138	0
20/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2431.7100	2658.8600	2.4317	2.6589	0
20/01/2025	R214 On 05-February-26			Bond Future	11.5134	11.6129	67.4519	66.9432	0
20/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2966.8700	2748.4300	2.9669	2.7484	0
20/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4290.0900	4580.3500	4.2901	4.5804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2025	R248 On 06-February-25			Bond Future	11.2598	11.3465	83.4489	82.8682	261,827
20/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.1500	0.1600	0.0002	0.0002	660
20/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6944.0400	7524.8300	6.9440	7.5248	0
20/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	240.8400	183.3100	0.2408	0.1833	660
20/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2025.1900	2548.4400	2.0252	2.5484	0
20/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2991.0000	2533.2800	2.9910	2.5333	0
20/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	116.4000	239.4600	0.1164	0.2395	660
20/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8832.7000	8252.7200	8.8327	8.2527	0
20/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.1500	0.9500	0.0002	0.0010	0
20/01/2025	R248 On 08-May-25			Bond Future	11.3495	11.4392	80.6755	80.0829	209,066
20/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7927.9100	7416.1400	7.9279	7.4161	0
20/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	309.0000	389.7600	0.3090	0.3898	0
20/01/2025	R248 On 07-August-25			Bond Future	11.4466	11.5396	82.2676	81.6630	0
20/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10731.3100	10209.0700	10.7313	10.2091	0
20/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	497.6900	580.0500	0.4977	0.5801	0
20/01/2025	R248 On 06-November-25			Bond Future	11.5540	11.6504	79.4244	78.8077	0
20/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4296.2300	3969.1500	4.2962	3.9692	0
20/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3114.1000	3403.6700	3.1141	3.4037	0
20/01/2025	R248 On 05-February-26			Bond Future	11.6726	11.7727	80.9429	80.3141	0
20/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3684.5900	3408.9500	3.6846	3.4090	0
20/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5049.2200	5402.3600	5.0492	5.4024	0
20/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0