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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
22/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	2029 On 06-February-25			Bond Future	134.0489	134.2286	134.0489	134.2286	8,799
22/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1648.9200	1828.5500	1.6489	1.8286	0
22/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2029 On 08-May-25			Bond Future	135.3645	135.5444	135.3645	135.5444	728
22/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2485.5100	2305.5800	2.4855	2.3056	0
22/01/2025	2029 On 07-August-25			Bond Future	138.0707	138.2527	138.0707	138.2527	0
22/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	660.7100	842.7000	0.6607	0.8427	0
22/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2029 On 06-November-25			Bond Future	139.3609	139.5418	139.3609	139.5418	68
22/01/2025	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
22/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	429.1500	248.2200	0.4292	0.2482	0
22/01/2025	2029 On 05-February-26			Bond Future	142.0635	142.2464	142.0635	142.2464	0
22/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1953.5300	2136.3800	1.9535	2.1364	0
22/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2030 On 06-February-25			Bond Future	9.0041	9.0968	96.2853	95.9301	109,245
22/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	67.9500	38.6100	0.0680	0.0386	800
22/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1322.5800	1648.4600	1.3226	1.6485	0
22/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	856.3600	630.6100	0.8564	0.6306	800
22/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	183.5900	313.0600	0.1836	0.3131	0
22/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2595.3900	2248.9900	2.5954	2.2490	0
22/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	4.8700	13.6900	0.0049	0.0137	800
22/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6179.2300	5824.0100	6.1792	5.8240	0
22/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2030 On 08-May-25			Bond Future	9.0650	9.1639	98.2164	97.8534	54,761
22/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	546.8400	446.7100	0.5468	0.4467	800
22/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	1976.2200	2239.0100	1.9762	2.2390	0
22/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	591.6600	485.1100	0.5917	0.4851	300
22/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1871.3100	2127.6800	1.8713	2.1277	0
22/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	918.3800	771.0200	0.9184	0.7710	1,320
22/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1342.5700	1558.1300	1.3426	1.5581	0
22/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1350.3600	1159.8100	1.3504	1.1598	800
22/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	928.3200	1100.6900	0.9283	1.1007	0
22/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1435.3100	1237.3300	1.4353	1.2373	300
22/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	867.0300	1031.9700	0.8670	1.0320	0
22/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1981.9900	1743.8100	1.9820	1.7438	680
22/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	578.1500	702.8900	0.5782	0.7029	0
22/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2218.2300	1965.8700	2.2182	1.9659	0
22/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	489.8900	600.4500	0.4899	0.6005	300
22/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3350.6900	3049.5100	3.3507	3.0495	0
22/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	231.8800	293.6200	0.2319	0.2936	0
22/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3536.3300	3229.4500	3.5363	3.2295	0
22/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	205.8500	261.8900	0.2059	0.2619	800
22/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4556.7400	4226.3400	4.5567	4.2263	1,640
22/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	107.3400	139.8600	0.1073	0.1399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5805.3000	5458.7300	5.8053	5.4587	2,280
22/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	48.7200	65.0700	0.0487	0.0651	0
22/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9641.2500	9279.3400	9.6413	9.2793	0
22/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2.1200	3.1300	0.0021	0.0031	1,640
22/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10982.7400	10620.0700	10.9827	10.6201	0
22/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.4600	0.7100	0.0005	0.0007	2,280
22/01/2025	2030 On 07-August-25			Bond Future	9.1410	9.2470	96.1461	95.7750	41
22/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	789.7700	672.5600	0.7898	0.6726	300
22/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2281.6800	2535.5600	2.2817	2.5356	0
22/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1566.4200	1377.9400	1.5664	1.3779	300
22/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1289.6100	1472.2200	1.2896	1.4722	0
22/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2927.5200	2663.0000	2.9275	2.6630	0
22/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	614.1000	720.6700	0.6141	0.7207	300
22/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4818.4900	4499.1600	4.8185	4.4992	1,054
22/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	256.6600	308.4200	0.2567	0.3084	0
22/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6728.0300	6381.9200	6.7280	6.3819	0
22/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	112.4900	137.4700	0.1125	0.1375	0
22/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9809.9300	9444.2500	9.8099	9.4443	0
22/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	19.5600	24.9700	0.0196	0.0250	1,054
22/01/2025	2030 On 06-November-25			Bond Future	9.2238	9.3376	98.0174	97.6380	0
22/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	914.8400	792.6600	0.9148	0.7927	300
22/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2618.1700	2875.3800	2.6182	2.8754	0
22/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1663.2900	1480.5600	1.6633	1.4806	300
22/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1676.1000	1872.7600	1.6761	1.8728	0
22/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2294.2500	2074.1700	2.2943	2.0742	0
22/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1243.9900	1403.3000	1.2440	1.4033	0
22/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3559.7700	3287.2900	3.5598	3.2873	0
22/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	748.2300	855.1400	0.7482	0.8551	300
22/01/2025	2030 On 05-February-26			Bond Future	9.3294	9.4521	95.8862	95.4985	0
22/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2143.6500	1938.1900	2.1437	1.9382	0
22/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1636.3200	1818.5800	1.6363	1.8186	0
22/01/2025	2032 On 06-February-25			Bond Future	9.6824	9.7757	95.7618	95.3122	101,160
22/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	66.9200	31.5700	0.0669	0.0316	800
22/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1345.4300	1759.7300	1.3454	1.7597	0

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22/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1300.5800	981.0900	1.3006	0.9811	800
22/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	161.4000	291.5600	0.1614	0.2916	0
22/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4350.4600	3906.0900	4.3505	3.9061	0
22/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	2.9700	8.2500	0.0030	0.0083	800
22/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9214.0200	8764.3800	9.2140	8.7644	0
22/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/01/2025	2032 On 08-May-25			Bond Future	9.7582	9.8564	93.5182	93.0590	69,073
22/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	765.9600	631.3000	0.7660	0.6313	300
22/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2467.3400	2791.9100	2.4673	2.7919	0
22/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	797.1400	658.3200	0.7971	0.6583	800
22/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2402.5000	2722.9100	2.4025	2.7229	0
22/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1847.4800	1600.0600	1.8475	1.6001	300
22/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1184.8800	1396.6900	1.1849	1.3967	0
22/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1902.9800	1651.0800	1.9030	1.6511	800
22/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1147.3900	1354.7200	1.1474	1.3547	0
22/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	3034.7900	2710.0200	3.0348	2.7100	0
22/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	625.5100	759.9700	0.6255	0.7600	300
22/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5411.5100	5005.6300	5.4115	5.0056	0
22/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	198.0900	251.4400	0.1981	0.2514	0
22/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5651.4600	5240.6900	5.6515	5.2407	0
22/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	176.7900	225.2500	0.1768	0.2253	800
22/01/2025	2032 On 07-August-25			Bond Future	9.8447	9.9481	95.3649	94.8955	0
22/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1091.1400	941.2100	1.0911	0.9412	300
22/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3145.6200	3465.0400	3.1456	3.4650	0
22/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2122.6700	1887.5000	2.1227	1.8875	300
22/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1871.3000	2105.4800	1.8713	2.1055	0
22/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4172.6900	3834.9300	4.1727	3.8349	0
22/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	854.4900	986.0800	0.8545	0.9861	300
22/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9391.9800	8953.7500	9.3920	8.9538	0
22/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	158.4600	189.5800	0.1585	0.1896	0
22/01/2025	2032 On 06-November-25			Bond Future	9.9457	10.0547	93.0592	92.5797	0
22/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1285.2000	1129.5800	1.2852	1.1296	300
22/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3732.7700	4056.6700	3.7328	4.0567	0
22/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2245.3800	2017.9800	2.2454	2.0180	300

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22/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2447.1600	2699.2800	2.4472	2.6993	0
22/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3598.5200	3300.3000	3.5985	3.3003	0
22/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1535.2500	1716.5500	1.5353	1.7166	0
22/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	5050.5000	4700.3100	5.0505	4.7003	0
22/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	999.8500	1129.1800	0.9999	1.1292	300
22/01/2025	2032 On 05-February-26			Bond Future	10.0637	10.1790	94.8398	94.3500	0
22/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2998.7500	2745.7200	2.9988	2.7457	0
22/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2589.4000	2826.1600	2.5894	2.8262	0
22/01/2025	2033 On 06-February-25			Bond Future	128.2306	128.4600	128.2306	128.4600	6,217
22/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3290.6300	3519.9800	3.2906	3.5200	0
22/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2033 On 08-May-25			Bond Future	129.3263	129.5595	129.3263	129.5595	5,288
22/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1293.7000	1060.4900	1.2937	1.0605	0
22/01/2025	2033 On 07-August-25			Bond Future	131.9119	132.1484	131.9119	132.1484	0
22/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3261.9200	3498.4000	3.2619	3.4984	0
22/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2033 On 06-November-25			Bond Future	132.9813	133.2172	132.9813	133.2172	0
22/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	77.2200	0.0000	0.0772	0
22/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	158.7000	0.0000	0.1587	0.0000	0
22/01/2025	2033 On 05-February-26			Bond Future	135.5604	135.7994	135.5604	135.7994	0
22/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2680.4400	2919.3900	2.6804	2.9194	0
22/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2037 On 06-February-25			Bond Future	10.7299	10.8184	85.4177	84.8939	153,010
22/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10956.9900	10433.2100	10.9570	10.4332	0
22/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2037 On 08-May-25			Bond Future	10.8255	10.9175	87.1308	86.5961	55,444
22/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	1021.9400	855.7000	1.0219	0.8557	300
22/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	2953.4000	3321.8900	2.9534	3.3219	0
22/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2469.2200	2172.1700	2.4692	2.1722	300
22/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1458.4300	1696.1100	1.4584	1.6961	0
22/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	4303.3800	3907.7500	4.3034	3.9078	0
22/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	707.7000	846.8000	0.7077	0.8468	300

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22/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7965.9900	7477.5000	7.9660	7.4775	0
22/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	186.9900	233.2300	0.1870	0.2332	0
22/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9398.6100	8893.2500	9.3986	8.8933	15,000
22/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	111.1200	140.4900	0.1111	0.1405	0
22/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12902.4800	12375.5000	12.9025	12.3755	7,500
22/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	24.3300	32.0800	0.0243	0.0321	0
22/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13130.1100	12602.3100	13.1301	12.6023	7,500
22/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	21.4000	28.3300	0.0214	0.0283	0
22/01/2025	2037 On 07-August-25			Bond Future	10.9315	11.0273	84.5909	84.0446	15
22/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1117.6000	967.1800	1.1176	0.9672	2,541
22/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4602.7000	4998.5800	4.6027	4.9986	0
22/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1438.8100	1258.2000	1.4388	1.2582	300
22/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	3961.7500	4327.4400	3.9618	4.3274	0
22/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1549.5900	1359.2700	1.5496	1.3593	2,341
22/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3774.8500	4130.8300	3.7749	4.1308	0
22/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1761.2400	1553.2400	1.7612	1.5532	200
22/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3454.2300	3792.5300	3.4542	3.7925	0
22/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2779.5900	2500.6300	2.7796	2.5006	300
22/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2388.3500	2655.6900	2.3884	2.6557	0
22/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3007.0800	2714.8500	3.0071	2.7149	0
22/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2218.7500	2472.8200	2.2188	2.4728	2,541
22/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4256.8200	3903.4400	4.2568	3.9034	0
22/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1521.9200	1714.8400	1.5219	1.7148	2,541
22/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5864.0900	5454.2900	5.8641	5.4543	0
22/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	981.5300	1118.0300	0.9815	1.1180	2,541
22/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5906.0600	5495.0500	5.9061	5.4951	0
22/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	970.8300	1106.1200	0.9708	1.1061	300
22/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7362.4200	6915.0600	7.3624	6.9151	0
22/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	665.4400	764.3800	0.6654	0.7644	2,541
22/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11080.0200	10577.6400	11.0800	10.5776	0
22/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	261.6300	305.5500	0.2616	0.3056	0
22/01/2025	2037 On 06-November-25			Bond Future	11.0395	11.1392	86.2368	85.6790	0
22/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1813.4700	1623.7100	1.8135	1.6237	300
22/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	4923.2100	5291.2600	4.9232	5.2913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	3083.5300	2813.7400	3.0835	2.8137	300
22/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3305.7900	3593.8100	3.3058	3.5938	0
22/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5190.0700	4829.2300	5.1901	4.8292	0
22/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	1960.0000	2156.9700	1.9600	2.1570	0
22/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	7238.2100	6818.2500	7.2382	6.8183	0
22/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1255.2400	1393.0900	1.2552	1.3931	300
22/01/2025	2037 On 05-February-26			Bond Future	11.1608	11.2648	83.6289	83.0594	0
22/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	3117.1800	2865.8800	3.1172	2.8659	1,970
22/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4570.1100	4888.3400	4.5701	4.8883	0
22/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3943.1700	3652.0100	3.9432	3.6520	0
22/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3727.9500	4006.3200	3.7280	4.0063	0
22/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7593.8300	7183.5800	7.5938	7.1836	0
22/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1786.1700	1945.4500	1.7862	1.9455	1,970
22/01/2025	2038 On 06-February-25			Bond Future	137.9288	137.9762	137.9288	137.9762	1,386
22/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2698.7600	2746.1800	2.6988	2.7462	0
22/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2038 On 08-May-25			Bond Future	140.7293	140.7767	140.7293	140.7767	1,980
22/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1049.2700	1096.6900	1.0493	1.0967	0
22/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2038 On 07-August-25			Bond Future	141.4229	141.4642	141.4229	141.4642	0
22/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1862.9000	1904.2000	1.8629	1.9042	0
22/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2038 On 06-November-25			Bond Future	144.2102	144.2508	144.2102	144.2508	0
22/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	330.2300	370.7600	0.3302	0.3708	0
22/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2038 On 05-February-26			Bond Future	144.8483	144.8841	144.8483	144.8841	0
22/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1648.3100	1684.0800	1.6483	1.6841	0
22/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2040 On 06-February-25			Bond Future	11.0253	11.0987	85.5815	85.1104	52,985
22/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	678.3300	503.4000	0.6783	0.5034	780
22/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	841.6800	1137.7800	0.8417	1.1378	0
22/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4200.8900	3747.6800	4.2009	3.7477	0
22/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	15.5600	33.3800	0.0156	0.0334	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7089.8600	6619.4500	7.0899	6.6195	0
22/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.2900	0.9100	0.0003	0.0009	780
22/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11156.0800	10685.0500	11.1561	10.6851	0
22/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2040 On 08-May-25			Bond Future	11.1232	11.1994	87.2979	86.8169	24,306
22/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8957.8900	8511.6300	8.9579	8.5116	0
22/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	159.5500	194.2900	0.1596	0.1943	0
22/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9567.7600	9115.6400	9.5678	9.1156	15,000
22/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	129.1400	158.0200	0.1291	0.1580	0
22/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12954.1600	12483.2000	12.9542	12.4832	7,500
22/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	39.6700	49.7100	0.0397	0.0497	0
22/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13293.3400	12821.3500	13.2933	12.8214	7,500
22/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	35.2100	44.2200	0.0352	0.0442	0
22/01/2025	2040 On 07-August-25			Bond Future	11.2308	11.3101	84.5106	84.0191	16
22/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11789.0300	11338.9100	11.7890	11.3389	0
22/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	300.6800	342.0100	0.3007	0.3420	0
22/01/2025	2040 On 06-November-25			Bond Future	11.3397	11.4221	86.1547	85.6528	0
22/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5202.5900	4886.4700	5.2026	4.8865	0
22/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2221.4200	2407.1900	2.2214	2.4072	0
22/01/2025	2040 On 05-February-26			Bond Future	11.4610	11.5467	83.2946	82.7820	0
22/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4272.8400	4010.7500	4.2728	4.0108	0
22/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4098.6800	4349.1600	4.0987	4.3492	0
22/01/2025	2044 On 06-February-25			Bond Future	11.1347	11.2231	81.5844	81.0003	68,191
22/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	26.4700	13.9300	0.0265	0.0139	8,825
22/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3353.2900	3924.9200	3.3533	3.9249	0
22/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	819.8600	572.3600	0.8199	0.5724	8,825
22/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	718.1200	1054.7900	0.7181	1.0548	0
22/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2486.1500	2005.1100	2.4862	2.0051	0
22/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	114.8300	217.9600	0.1148	0.2180	8,825
22/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5443.2700	4865.2500	5.4433	4.8653	422
22/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	3.2300	9.3800	0.0032	0.0094	0
22/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8318.4800	7734.4700	8.3185	7.7345	422
22/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0400	0.2000	0.0000	0.0002	0
22/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11125.3200	10541.1500	11.1253	10.5412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14772.1100	14187.9400	14.7721	14.1879	0
22/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
22/01/2025	2044 On 08-May-25		Call	Bond Future	0.9200	0.6100	0.0009	0.0006	0
22/01/2025	2044 On 08-May-25			Bond Future	11.2282	11.3198	83.2207	82.6243	11,049
22/01/2025	2044 On 08-May-25		Put	Bond Future	16780.2500	17376.2800	16.7803	17.3763	0
22/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1155.4100	966.0500	1.1554	0.9661	2,490
22/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3215.6800	3622.6600	3.2157	3.6227	0
22/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3766.7900	3369.1500	3.7668	3.3692	0
22/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1077.7200	1276.4200	1.0777	1.2764	2,490
22/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7437.5000	6914.3300	7.4375	6.9143	0
22/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	310.8500	384.0200	0.3109	0.3840	2,490
22/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9076.6600	8526.2700	9.0767	8.5263	0
22/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	180.8100	226.7600	0.1808	0.2268	0
22/01/2025	2044 On 07-August-25			Bond Future	11.3306	11.4256	80.4782	79.8692	16
22/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11786.2100	11232.6900	11.7862	11.2327	0
22/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	346.0400	401.4800	0.3460	0.4015	0
22/01/2025	2044 On 06-November-25			Bond Future	11.4335	11.5321	82.0438	81.4221	0
22/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5180.7000	4796.7500	5.1807	4.7968	0
22/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2425.6300	2663.4400	2.4256	2.6634	0
22/01/2025	2044 On 05-February-26			Bond Future	11.5476	11.6500	79.2301	78.5956	0
22/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4385.6300	4062.2100	4.3856	4.0622	0
22/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4308.2200	4619.3400	4.3082	4.6193	0
22/01/2025	2046 On 06-February-25			Bond Future	120.0386	120.4352	120.0386	120.4352	8,543
22/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6028.5800	6425.1900	6.0286	6.4252	0
22/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2046 On 08-May-25			Bond Future	120.2663	120.6663	120.2663	120.6663	12,157
22/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1703.7000	1303.7500	1.7037	1.3038	0
22/01/2025	2046 On 07-August-25			Bond Future	122.6705	123.0770	122.6705	123.0770	0
22/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3980.4800	4387.0000	3.9805	4.3870	0
22/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2046 On 06-November-25			Bond Future	122.8385	123.2468	122.8385	123.2468	0
22/01/2025	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
22/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2571.5100	2163.1900	2.5715	2.1632	0
22/01/2025	2046 On 05-February-26			Bond Future	125.2197	125.6344	125.2197	125.6344	0
22/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3569.6900	3984.4000	3.5697	3.9844	0
22/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2050 On 06-February-25			Bond Future	119.2322	119.2721	119.2322	119.2721	7,469
22/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3632.1700	3672.0600	3.6322	3.6721	0
22/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2050 On 08-May-25			Bond Future	121.6529	121.6930	121.6529	121.6930	9,715
22/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	492.8800	532.9700	0.4929	0.5330	0
22/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2050 On 07-August-25			Bond Future	121.7233	121.7570	121.7233	121.7570	0
22/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1833.2700	1866.9600	1.8333	1.8670	0
22/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2050 On 06-November-25			Bond Future	124.1221	124.1553	124.1221	124.1553	0
22/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	297.8900	264.6900	0.2979	0.2647	0
22/01/2025	2050 On 05-February-26			Bond Future	124.1230	124.1506	124.1230	124.1506	0
22/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1302.9900	1330.6100	1.3030	1.3306	0
22/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	AL37 On 06-February-25			Index Future	1077.2870	1073.2410	1077.2870	1,073.2410	0
22/01/2025	AL37 On 08-May-25			Index Future	1098.8930	1094.7640	1098.8930	1,094.7640	0
22/01/2025	AL37 On 07-August-25			Index Future	1120.6030	1116.3890	1120.6030	1,116.3890	0
22/01/2025	AL37 On 06-November-25			Index Future	1142.4440	1138.1440	1142.4440	1,138.1440	0
22/01/2025	AL37 On 05-February-26			Index Future	1164.3620	1159.9750	1164.3620	1,159.9750	0
22/01/2025	AL7T On 06-February-25			Index Future	1296.2360	1289.7200	1296.2360	1,289.7200	0
22/01/2025	AL7T On 08-May-25			Index Future	1322.2330	1315.5840	1322.2330	1,315.5840	0
22/01/2025	AL7T On 07-August-25			Index Future	1348.3560	1341.5710	1348.3560	1,341.5710	0
22/01/2025	AL7T On 06-November-25			Index Future	1374.6360	1367.7140	1374.6360	1,367.7140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	AL7T On 05-February-26			Index Future	1401.0080	1393.9490	1401.0080	1,393.9490	0
22/01/2025	ALBI On 06-February-25			Index Future	1114.7950	1109.6940	1114.7950	1,109.6940	98
22/01/2025	ALBI On 08-May-25			Index Future	1137.1530	1131.9480	1137.1530	1,131.9480	0
22/01/2025	ALBI On 07-August-25			Index Future	1159.6190	1154.3070	1159.6190	1,154.3070	0
22/01/2025	ALBI On 06-November-25			Index Future	1182.2200	1176.8010	1182.2200	1,176.8010	0
22/01/2025	ALBI On 05-February-26			Index Future	1204.9020	1199.3740	1204.9020	1,199.3740	0
22/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	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
22/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	ES33 On 06-February-25			Bond Future	10.9897	11.0895	83.9878	83.5141	0
22/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10256.2300	9782.5400	10.2562	9.7825	0
22/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES33 On 08-May-25			Bond Future	11.1061	11.2104	81.8936	81.4098	0
22/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7121.6300	6637.8300	7.1216	6.6378	0
22/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES33 On 07-August-25			Bond Future	11.2335	11.3428	83.5304	83.0359	0
22/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9725.7600	9231.3300	9.7258	9.2313	0
22/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES33 On 06-November-25			Bond Future	11.3794	11.4941	81.3788	80.8737	0
22/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2728.5700	2223.4600	2.7286	2.2235	0
22/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES33 On 05-February-26			Bond Future	11.5460	11.6665	82.9540	82.4381	0
22/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	241.4600	757.3400	0.2415	0.7573	0
22/01/2025	ES42 On 06-February-25			Bond Future	11.4919	11.5658	80.2912	79.8413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11897.7600	11447.7900	11.8978	11.4478	0
22/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES42 On 08-May-25			Bond Future	11.5968	11.6735	77.6543	77.1948	0
22/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9023.4400	8563.8600	9.0234	8.5639	0
22/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES42 On 07-August-25			Bond Future	11.7069	11.7865	79.2056	78.7359	0
22/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10933.4000	10463.7400	10.9334	10.4637	0
22/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES42 On 06-November-25			Bond Future	11.8276	11.9105	76.4998	76.0199	0
22/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3165.8800	2686.0500	3.1659	2.6861	0
22/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES42 On 05-February-26			Bond Future	11.9580	12.0442	77.9784	77.4884	0
22/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	621.3000	1111.3200	0.6213	1.1113	0
22/01/2025	GOVI On 06-February-25			GOVI	1097.6600	1092.6400	1097.6600	1,092.6400	316
22/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1256600.0000	1206400.0000	125.6600	120.6400	0
22/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	GOVI On 08-May-25			GOVI	1119.6740	1114.5520	1119.6740	1,114.5520	327
22/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	976740.0000	925520.0000	97.6740	92.5520	0
22/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	GOVI On 07-August-25			GOVI	1141.7950	1136.5680	1141.7950	1,136.5680	0
22/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1307950.0000	1255680.0000	130.7950	125.5680	0
22/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	GOVI On 06-November-25			GOVI	1164.0490	1158.7160	1164.0490	1,158.7160	0
22/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	520490.0000	467160.0000	52.0490	46.7160	0
22/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	GOVI On 05-February-26			GOVI	1186.3820	1180.9420	1186.3820	1,180.9420	0
22/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	363820.0000	309420.0000	36.3820	30.9420	0
22/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/01/2025	IGOV On 06-February-25			Index Future	371.7650	372.2330	371.7650	372.2330	19
22/01/2025	IGOV On 08-May-25			Index Future	379.3130	379.7900	379.3130	379.7900	867
22/01/2025	IGOV On 07-August-25			Index Future	386.8970	387.3820	386.8970	387.3820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	IGOV On 06-November-25			Index Future	394.5260	395.0190	394.5260	395.0190	0
22/01/2025	IGOV On 05-February-26			Index Future	402.1820	402.6830	402.1820	402.6830	0
22/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
22/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
22/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
22/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/01/2025	R033 On 06-February-25			Bond Future	9.8883	9.9818	104.2722	103.7573	12,012
22/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2481.1100	2041.1800	2.4811	2.0412	0
22/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	79.4800	154.3700	0.0795	0.1544	0
22/01/2025	R033 On 08-May-25			Bond Future	9.9699	10.0680	101.3149	100.7891	0
22/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2857.6200	2520.5600	2.8576	2.5206	0
22/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	944.6300	1133.3300	0.9446	1.1333	0
22/01/2025	R033 On 07-August-25			Bond Future	10.0614	10.1644	103.3154	102.7781	0
22/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3098.7200	2788.9900	3.0987	2.7890	0
22/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1705.9400	1933.5300	1.7059	1.9335	0
22/01/2025	R033 On 06-November-25			Bond Future	10.1666	10.2750	100.2813	99.7324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3184.7200	2890.0400	3.1847	2.8900	0
22/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2358.8900	2613.0700	2.3589	2.6131	0
22/01/2025	R033 On 05-February-26			Bond Future	10.2877	10.4020	102.1995	101.6389	0
22/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3768.8800	3464.5100	3.7689	3.4645	0
22/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2779.1600	3035.3400	2.7792	3.0353	0
22/01/2025	R035 On 06-February-25			Bond Future	10.3046	10.3882	95.1931	94.7103	68,752
22/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	233.2300	150.9600	0.2332	0.1510	15,000
22/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1429.7000	1830.2700	1.4297	1.8303	0
22/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	557.7100	390.6100	0.5577	0.3906	100
22/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	816.7800	1132.5200	0.8168	1.1325	0
22/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	792.8600	575.9500	0.7929	0.5760	1,000
22/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	588.0400	853.9700	0.5880	0.8540	0
22/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2092.9400	1705.6000	2.0929	1.7056	0
22/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	120.2900	215.7900	0.1203	0.2158	1,100
22/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4462.3900	3988.1000	4.4624	3.9881	0
22/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	5.4400	13.9900	0.0054	0.0140	7,500
22/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5531.9600	5051.3200	5.5320	5.0513	0
22/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	1.0700	3.2700	0.0011	0.0033	1,100
22/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11172.0200	10689.1800	11.1720	10.6892	0
22/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R035 On 08-May-25			Bond Future	10.3879	10.4751	92.5924	92.0993	48,620
22/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	987.2200	832.0400	0.9872	0.8320	300
22/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	2759.5300	3097.4200	2.7595	3.0974	0
22/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1934.6200	1689.5600	1.9346	1.6896	150
22/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1639.5100	1887.5200	1.6395	1.8875	0
22/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2400.3100	2121.3400	2.4003	2.1213	300
22/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1317.9600	1532.0600	1.3180	1.5321	0
22/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3836.0800	3479.9000	3.8361	3.4799	0
22/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	717.1000	853.9900	0.7171	0.8540	150
22/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	4090.9900	3724.3900	4.0910	3.7244	0
22/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	647.6400	774.1100	0.6476	0.7741	300
22/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6119.0800	5692.6600	6.1191	5.6927	400
22/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	294.0600	360.7100	0.2941	0.3607	0
22/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7250.0400	6803.1500	7.2500	6.8032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	190.7700	236.9500	0.1908	0.2370	150
22/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7630.1400	7177.7900	7.6301	7.1778	0
22/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	164.8800	205.6000	0.1649	0.2056	0
22/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11976.6200	11492.5500	11.9766	11.4926	0
22/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	30.2200	39.2200	0.0302	0.0392	400
22/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14919.8000	14428.6400	14.9198	14.4286	0
22/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	5.2000	7.1100	0.0052	0.0071	400
22/01/2025	R035 On 07-August-25			Bond Future	10.4810	10.5720	94.4211	93.9173	0
22/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1439.4200	1268.7800	1.4394	1.2688	300
22/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3705.8800	4039.1200	3.7059	4.0391	0
22/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2769.4000	2507.5500	2.7694	2.5076	300
22/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2221.2200	2463.2500	2.2212	2.4633	0
22/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5409.0000	5038.6000	5.4090	5.0386	0
22/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1005.7300	1139.2100	1.0057	1.1392	8,500
22/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5572.6300	5197.4900	5.5726	5.1975	0
22/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	961.7800	1090.5200	0.9618	1.0905	300
22/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11267.1500	10799.2300	11.2672	10.7992	0
22/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	217.7500	253.7100	0.2178	0.2537	0
22/01/2025	R035 On 06-November-25			Bond Future	10.5887	10.6838	91.7525	91.2378	0
22/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1734.3500	1557.7600	1.7344	1.5578	300
22/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4556.0400	4894.1300	4.5560	4.8941	0
22/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2959.2800	2707.0800	2.9593	2.7071	300
22/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3006.5200	3269.0000	3.0065	3.2690	0
22/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	4115.4600	3810.1700	4.1155	3.8102	250
22/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2180.4100	2389.8000	2.1804	2.3898	0
22/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4990.2100	4652.8200	4.9902	4.6528	0
22/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1748.7400	1926.0300	1.7487	1.9260	0
22/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5922.5100	5556.6900	5.9225	5.5567	0
22/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1400.5000	1549.3600	1.4005	1.5494	250
22/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6779.7100	6392.0100	6.7797	6.3920	0
22/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1151.7800	1278.7600	1.1518	1.2788	300
22/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7905.9900	7494.4700	7.9060	7.4945	0
22/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	898.2700	1001.4300	0.8983	1.0014	250
22/01/2025	R035 On 05-February-26			Bond Future	10.7116	10.8112	93.5087	92.9830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3801.3700	3529.6400	3.8014	3.5296	0
22/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3387.2200	3641.1200	3.3872	3.6411	0
22/01/2025	R038 On 06-February-25			Bond Future	10.8060	10.9049	104.4541	103.7692	9,232
22/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3040.4500	2449.0900	3.0405	2.4491	0
22/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	85.9000	179.4800	0.0859	0.1795	0
22/01/2025	R038 On 08-May-25			Bond Future	10.9033	11.0062	101.0587	100.3594	2,395
22/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3529.5700	3088.4900	3.5296	3.0885	0
22/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1268.3600	1526.5800	1.2684	1.5266	0
22/01/2025	R038 On 07-August-25			Bond Future	11.0084	11.1156	103.0541	102.3398	0
22/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3887.1800	3483.6000	3.8872	3.4836	0
22/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2353.7200	2664.4400	2.3537	2.6644	0
22/01/2025	R038 On 06-November-25			Bond Future	11.1244	11.2362	99.5732	98.8439	0
22/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3171.1400	2841.6100	3.1711	2.8416	1,770
22/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4125.2600	4525.0600	4.1253	4.5251	0
22/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4068.2900	3684.2200	4.0683	3.6842	0
22/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3314.5000	3659.7600	3.3145	3.6598	0
22/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8763.6400	8201.0900	8.7636	8.2011	0
22/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1297.4200	1464.2000	1.2974	1.4642	1,770
22/01/2025	R038 On 05-February-26			Bond Future	11.2526	11.3693	101.4773	100.7328	0
22/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5117.5900	4713.1500	5.1176	4.7132	0
22/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	3925.5400	4265.5800	3.9255	4.2656	0
22/01/2025	R053 On 06-February-25			Bond Future	11.0541	11.1274	109.1635	108.5081	2,205
22/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14783.2100	14127.8500	14.7832	14.1279	0
22/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R053 On 08-May-25			Bond Future	11.1394	11.2153	105.4851	104.8161	20,451
22/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	12148.6000	11529.4300	12.1486	11.5294	0
22/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	230.6800	280.5700	0.2307	0.2806	0
22/01/2025	R053 On 07-August-25			Bond Future	11.2303	11.3091	107.5679	106.8843	0
22/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15226.8500	14609.7300	15.2269	14.6097	0
22/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	493.0700	559.5200	0.4931	0.5595	0
22/01/2025	R053 On 06-November-25			Bond Future	11.3292	11.4110	103.7963	103.0984	0
22/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6880.6300	6451.0700	6.8806	6.4511	0
22/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3298.6000	3566.9900	3.2986	3.5670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R053 On 05-February-26			Bond Future	11.4368	11.5218	105.7810	105.0684	0
22/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5702.8700	5333.4100	5.7029	5.3334	0
22/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5255.6300	5598.7500	5.2556	5.5988	0
22/01/2025	R186 On 06-February-25			Bond Future	8.2590	8.3216	105.2650	105.1565	78,424
22/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1326.0800	1218.0100	1.3261	1.2180	0
22/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.1900	0.6000	0.0002	0.0006	0
22/01/2025	R186 On 08-May-25			Bond Future	8.2856	8.3593	107.3762	107.2649	112,238
22/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	522.5000	457.7500	0.5225	0.4578	0
22/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	244.4100	290.9200	0.2444	0.2909	0
22/01/2025	R186 On 07-August-25			Bond Future	8.3423	8.4315	104.1871	104.0725	0
22/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1280.3100	1191.6800	1.2803	1.1917	1,983
22/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	160.4300	186.4200	0.1604	0.1864	0
22/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1797.4200	1699.2600	1.7974	1.6993	0
22/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	97.4700	113.9300	0.0975	0.1139	0
22/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2465.2100	2359.9100	2.4652	2.3599	0
22/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	52.9100	62.2300	0.0529	0.0622	1,983
22/01/2025	R186 On 06-November-25			Bond Future	8.4472	8.5589	106.2150	106.0970	447
22/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	273.2100	231.9100	0.2732	0.2319	0
22/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	609.1300	685.8300	0.6091	0.6858	0
22/01/2025	R186 On 05-February-26			Bond Future	8.6628	8.8103	102.9403	102.8189	0
22/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	333.9300	284.9500	0.3339	0.2850	0
22/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	526.0100	598.4500	0.5260	0.5985	0
22/01/2025	R202 On 06-February-25			Bond Future	267.2699	267.9567	267.2699	267.9567	834
22/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	479.9100	1166.6500	0.4799	1.1667	0
22/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R202 On 08-May-25			Bond Future	272.6965	273.3954	272.6965	273.3954	679
22/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	386.5300	1085.3800	0.3865	1.0854	0
22/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R202 On 07-August-25			Bond Future	272.9255	273.6238	272.9255	273.6238	0
22/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1325.4500	2023.8200	1.3255	2.0238	0
22/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R202 On 06-November-25			Bond Future	278.3049	279.0140	278.3049	279.0140	0
22/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2664.8700	3373.9800	2.6649	3.3740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R202 On 05-February-26			Bond Future	278.3796	279.0887	278.3796	279.0887	0
22/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	559.6200	1268.6700	0.5596	1.2687	0
22/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R209 On 06-February-25			Bond Future	10.5236	10.6221	74.6411	74.1303	7,502
22/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9133.1500	8622.3300	9.1332	8.6223	0
22/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R209 On 08-May-25			Bond Future	10.6068	10.7089	72.9834	72.4620	15,648
22/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6386.0800	5915.7600	6.3861	5.9158	0
22/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	182.4500	233.6100	0.1825	0.2336	0
22/01/2025	R209 On 07-August-25			Bond Future	10.6973	10.8034	74.4246	73.8920	0
22/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9393.6500	8907.0600	9.3937	8.9071	0
22/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	247.3000	293.3200	0.2473	0.2933	0
22/01/2025	R209 On 06-November-25			Bond Future	10.7977	10.9080	72.7203	72.1765	0
22/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4174.8200	3837.4500	4.1748	3.8375	0
22/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1883.7300	2090.1400	1.8837	2.0901	0
22/01/2025	R209 On 05-February-26			Bond Future	10.9094	11.0242	74.1119	73.5568	0
22/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3395.5400	3114.5500	3.3955	3.1146	0
22/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3295.5200	3569.5800	3.2955	3.5696	0
22/01/2025	R210 On 06-February-25			Bond Future	242.9986	243.0881	242.9986	243.0881	991
22/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3388.5600	3478.0800	3.3886	3.4781	0
22/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R210 On 08-May-25			Bond Future	244.5830	244.6669	244.5830	244.6669	300
22/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3447.0100	3363.1500	3.4470	3.3632	0
22/01/2025	R210 On 07-August-25			Bond Future	249.4725	249.5553	249.4725	249.5553	0
22/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1032.5200	1115.3200	1.0325	1.1153	0
22/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R210 On 06-November-25			Bond Future	250.9798	251.0539	250.9798	251.0539	0
22/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1160.2500	1086.1500	1.1603	1.0862	0
22/01/2025	R210 On 05-February-26			Bond Future	255.8461	255.9188	255.8461	255.9188	0
22/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2746.1100	2818.8300	2.7461	2.8188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R213 On 06-February-25			Bond Future	9.3815	9.4748	92.3611	91.9678	94,578
22/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7864.4600	7471.2200	7.8645	7.4712	0
22/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
22/01/2025	R213 On 08-May-25			Bond Future	9.4459	9.5443	90.6563	90.2546	10,124
22/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4449.3600	4097.9700	4.4494	4.0980	0
22/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	182.8300	233.1400	0.1828	0.2331	0
22/01/2025	R213 On 07-August-25			Bond Future	9.5222	9.6264	92.4469	92.0363	17
22/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8105.7000	7721.0500	8.1057	7.7211	0
22/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	125.8700	151.8500	0.1259	0.1519	0
22/01/2025	R213 On 06-November-25			Bond Future	9.6189	9.7295	90.6924	90.2728	0
22/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2934.5500	2677.4800	2.9346	2.6775	0
22/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1311.8000	1474.3500	1.3118	1.4744	0
22/01/2025	R213 On 05-February-26			Bond Future	9.7364	9.8541	92.4291	92.0004	0
22/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2540.7700	2313.7300	2.5408	2.3137	0
22/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	1981.8700	2183.5300	1.9819	2.1835	0
22/01/2025	R214 On 06-February-25			Bond Future	10.9393	11.0126	69.7027	69.2963	10,696
22/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4299.2300	3898.7100	4.2992	3.8987	521
22/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	4.0600	9.9600	0.0041	0.0100	0
22/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6739.7800	6333.5000	6.7398	6.3335	521
22/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0600	0.2000	0.0001	0.0002	0
22/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8862.1000	8455.6800	8.8621	8.4557	0
22/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12773.4200	12367.0000	12.7734	12.3670	0
22/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
22/01/2025	R214 On 08-May-25			Bond Future	11.0208	11.0967	67.7976	67.3826	11,156
22/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7159.0100	6780.6300	7.1590	6.7806	0
22/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	175.7500	212.3600	0.1758	0.2124	0
22/01/2025	R214 On 07-August-25			Bond Future	11.1095	11.1880	69.1366	68.7127	0
22/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9342.1400	8958.7500	9.3421	8.9588	0
22/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	292.5300	333.0800	0.2925	0.3331	0
22/01/2025	R214 On 06-November-25			Bond Future	11.2085	11.2898	67.1818	66.7489	0
22/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4286.1600	4019.5300	4.2862	4.0195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2036.7000	2203.0100	2.0367	2.2030	0
22/01/2025	R214 On 05-February-26			Bond Future	11.3182	11.4026	68.4677	68.0257	0
22/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3455.5000	3237.9100	3.4555	3.2379	0
22/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3762.9400	3987.3400	3.7629	3.9873	0
22/01/2025	R248 On 06-February-25			Bond Future	11.0897	11.1631	84.6098	84.1053	217,662
22/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.6500	0.3600	0.0007	0.0004	660
22/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5783.6300	6287.9200	5.7836	6.2879	0
22/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	531.9600	384.6800	0.5320	0.3847	660
22/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1155.4000	1512.7000	1.1554	1.5127	0
22/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4062.5300	3585.9900	4.0625	3.5860	0
22/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	27.0200	55.0600	0.0270	0.0551	660
22/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9993.4700	9488.9100	9.9935	9.4889	0
22/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
22/01/2025	R248 On 08-May-25			Bond Future	11.1734	11.2494	81.8603	81.3451	252,478
22/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9005.1600	8532.7200	9.0052	8.5327	0
22/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	201.3900	244.1500	0.2014	0.2442	0
22/01/2025	R248 On 07-August-25			Bond Future	11.2642	11.3430	83.4771	82.9508	0
22/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11817.6500	11341.8900	11.8177	11.3419	0
22/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	374.5700	425.0800	0.3746	0.4251	0
22/01/2025	R248 On 06-November-25			Bond Future	11.3649	11.4466	80.6586	80.1212	0
22/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5024.0800	4700.1700	5.0241	4.7002	0
22/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2607.7200	2821.2400	2.6077	2.8212	0
22/01/2025	R248 On 05-February-26			Bond Future	11.4762	11.5611	82.2020	81.6534	0
22/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4302.2800	4026.7400	4.3023	4.0267	0
22/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4407.7700	4680.9000	4.4078	4.6809	0
22/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0