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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
23/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	2029 On 06-February-25			Bond Future	134.1636	134.0489	134.1636	134.0489	4,809
23/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1763.6400	1648.9200	1.7636	1.6489	0
23/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2029 On 08-May-25			Bond Future	135.4818	135.3645	135.4818	135.3645	4,588
23/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2368.2200	2485.5100	2.3682	2.4855	0
23/01/2025	2029 On 07-August-25			Bond Future	138.1909	138.0707	138.1909	138.0707	0
23/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	780.8500	660.7100	0.7809	0.6607	0
23/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2029 On 06-November-25			Bond Future	139.4840	139.3609	139.4840	139.3609	68
23/01/2025	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
23/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	306.0200	429.1500	0.3060	0.4292	0
23/01/2025	2029 On 05-February-26			Bond Future	142.1895	142.0635	142.1895	142.0635	0
23/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2079.5400	1953.5300	2.0795	1.9535	0
23/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2030 On 06-February-25			Bond Future	9.0439	9.0041	96.1325	96.2853	109,245
23/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	44.5000	67.9500	0.0445	0.0680	800
23/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1451.9600	1322.5800	1.4520	1.3226	0
23/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	734.9600	856.3600	0.7350	0.8564	800
23/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	215.0200	183.5900	0.2150	0.1836	0
23/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2443.2200	2595.3900	2.4432	2.5954	0
23/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	5.5300	4.8700	0.0055	0.0049	800
23/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6026.4000	6179.2300	6.0264	6.1792	0
23/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2030 On 08-May-25			Bond Future	9.1074	9.0650	98.0606	98.2164	54,761
23/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	495.5500	546.8400	0.4956	0.5468	800
23/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2080.6600	1976.2200	2.0807	1.9762	0
23/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	537.3800	591.6600	0.5374	0.5917	300
23/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1972.7600	1871.3100	1.9728	1.8713	0
23/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	845.5500	918.3800	0.8456	0.9184	1,320
23/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1425.4700	1342.5700	1.4255	1.3426	0
23/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1258.7600	1350.3600	1.2588	1.3504	800
23/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	992.4500	928.3200	0.9925	0.9283	0
23/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1340.5600	1435.3100	1.3406	1.4353	300
23/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	928.0100	867.0300	0.9280	0.8670	0
23/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1870.6800	1981.9900	1.8707	1.9820	680
23/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	622.5700	578.1500	0.6226	0.5782	0
23/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2101.2700	2218.2300	2.1013	2.2182	0
23/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	528.6600	489.8900	0.5287	0.4899	300
23/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3215.1200	3350.6900	3.2151	3.3507	0
23/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	252.0400	231.8800	0.2520	0.2319	0
23/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3398.7000	3536.3300	3.3987	3.5363	0
23/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	223.9500	205.8500	0.2240	0.2059	800
23/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4410.8700	4556.7400	4.4109	4.5567	1,640
23/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	117.2000	107.3400	0.1172	0.1073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5654.1600	5805.3000	5.6542	5.8053	2,280
23/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	53.3100	48.7200	0.0533	0.0487	0
23/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9485.7400	9641.2500	9.4857	9.6413	0
23/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2.3400	2.1200	0.0023	0.0021	1,640
23/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10827.0600	10982.7400	10.8271	10.9827	0
23/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.5100	0.4600	0.0005	0.0005	2,280
23/01/2025	2030 On 07-August-25			Bond Future	9.1862	9.1410	95.9877	96.1461	46
23/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	733.4600	789.7700	0.7335	0.7898	300
23/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2383.8000	2281.6800	2.3838	2.2817	0
23/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1478.9200	1566.4200	1.4789	1.5664	300
23/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1360.5400	1289.6100	1.3605	1.2896	0
23/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2808.4700	2927.5200	2.8085	2.9275	0
23/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	653.4800	614.1000	0.6535	0.6141	300
23/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4678.0500	4818.4900	4.6781	4.8185	1,054
23/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	274.6500	256.6600	0.2747	0.2567	0
23/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6577.7800	6728.0300	6.5778	6.7280	0
23/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	120.6700	112.4900	0.1207	0.1125	0
23/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9653.1000	9809.9300	9.6531	9.8099	0
23/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	21.1600	19.5600	0.0212	0.0196	1,054
23/01/2025	2030 On 06-November-25			Bond Future	9.2721	9.2238	97.8562	98.0174	0
23/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	857.7700	914.8400	0.8578	0.9148	300
23/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2722.2600	2618.1700	2.7223	2.6182	0
23/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1579.8700	1663.2900	1.5799	1.6633	300
23/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1753.8400	1676.1000	1.7538	1.6761	0
23/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2195.0100	2294.2500	2.1950	2.2943	0
23/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1305.9100	1243.9900	1.3059	1.2440	0
23/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3438.9300	3559.7700	3.4389	3.5598	0
23/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	788.5500	748.2300	0.7886	0.7482	300
23/01/2025	2030 On 05-February-26			Bond Future	9.3812	9.3294	95.7223	95.8862	0
23/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2051.7300	2143.6500	2.0517	2.1437	0
23/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1708.3000	1636.3200	1.7083	1.6363	0
23/01/2025	2032 On 06-February-25			Bond Future	9.7470	9.6824	95.4501	95.7618	75,966
23/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	31.3500	66.9200	0.0314	0.0669	800
23/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1621.5800	1345.4300	1.6216	1.3454	0

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23/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1047.3300	1300.5800	1.0473	1.3006	800
23/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	219.8700	161.4000	0.2199	0.1614	0
23/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4039.6200	4350.4600	4.0396	4.3505	0
23/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	3.8500	2.9700	0.0039	0.0030	800
23/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8902.3000	9214.0200	8.9023	9.2140	0
23/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2032 On 08-May-25			Bond Future	9.8261	9.7582	93.2005	93.5182	81,496
23/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	660.7100	765.9600	0.6607	0.7660	300
23/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2679.8600	2467.3400	2.6799	2.4673	0
23/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	688.8400	797.1400	0.6888	0.7971	800
23/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2611.9700	2402.5000	2.6120	2.4025	0
23/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1662.0400	1847.4800	1.6620	1.8475	300
23/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1317.2100	1184.8800	1.3172	1.1849	0
23/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1714.4600	1902.9800	1.7145	1.9030	800
23/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1276.6400	1147.3900	1.2766	1.1474	0
23/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2797.4500	3034.7900	2.7975	3.0348	0
23/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	705.9400	625.5100	0.7059	0.6255	300
23/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5123.1900	5411.5100	5.1232	5.4115	0
23/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	227.5400	198.0900	0.2275	0.1981	0
23/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5360.2300	5651.4600	5.3602	5.6515	0
23/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	203.3300	176.7900	0.2033	0.1768	800
23/01/2025	2032 On 07-August-25			Bond Future	9.9159	9.8447	95.0412	95.3649	0
23/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	978.6100	1091.1400	0.9786	1.0911	300
23/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3356.8000	3145.6200	3.3568	3.1456	0
23/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1950.0600	2122.6700	1.9501	2.1227	300
23/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2022.4000	1871.3000	2.0224	1.8713	0
23/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3930.5400	4172.6900	3.9305	4.1727	0
23/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	936.0500	854.4900	0.9361	0.8545	300
23/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9085.8700	9391.9800	9.0859	9.3920	0
23/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	176.0600	158.4600	0.1761	0.1585	0
23/01/2025	2032 On 06-November-25			Bond Future	10.0206	9.9457	92.7295	93.0592	0
23/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1170.6700	1285.2000	1.1707	1.2852	300
23/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3947.9200	3732.7700	3.9479	3.7328	0
23/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2080.5400	2245.3800	2.0805	2.2454	300

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23/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2612.0000	2447.1600	2.6120	2.4472	0
23/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3385.1400	3598.5200	3.3851	3.5985	0
23/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1651.5500	1535.2500	1.6516	1.5353	0
23/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4802.2400	5050.5000	4.8022	5.0505	0
23/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1081.2700	999.8500	1.0813	0.9999	300
23/01/2025	2032 On 05-February-26			Bond Future	10.1426	10.0637	94.5042	94.8398	0
23/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2817.7100	2998.7500	2.8177	2.9988	0
23/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2743.9800	2589.4000	2.7440	2.5894	0
23/01/2025	2033 On 06-February-25			Bond Future	128.0312	128.2306	128.0312	128.2306	5,660
23/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3091.1900	3290.6300	3.0912	3.2906	0
23/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2033 On 08-May-25			Bond Future	129.1231	129.3263	129.1231	129.3263	9,389
23/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1496.8600	1293.7000	1.4969	1.2937	0
23/01/2025	2033 On 07-August-25			Bond Future	131.7052	131.9119	131.7052	131.9119	0
23/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3055.2200	3261.9200	3.0552	3.2619	0
23/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2033 On 06-November-25			Bond Future	132.7710	132.9813	132.7710	132.9813	0
23/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	369.0200	158.7000	0.3690	0.1587	0
23/01/2025	2033 On 05-February-26			Bond Future	135.3465	135.5604	135.3465	135.5604	0
23/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2466.5000	2680.4400	2.4665	2.6804	0
23/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2037 On 06-February-25			Bond Future	10.8144	10.7299	84.9171	85.4177	153,010
23/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10456.4400	10956.9900	10.4564	10.9570	0
23/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2037 On 08-May-25			Bond Future	10.9133	10.8255	86.6204	87.1308	55,444
23/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	848.2300	1021.9400	0.8482	1.0219	300
23/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3290.1000	2953.4000	3.2901	2.9534	0
23/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2167.6000	2469.2200	2.1676	2.4692	300
23/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1667.2200	1458.4300	1.6672	1.4584	0
23/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3909.9900	4303.3800	3.9100	4.3034	0
23/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	824.7200	707.7000	0.8247	0.7077	300

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23/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7491.4000	7965.9900	7.4914	7.9660	0
23/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	222.8100	186.9900	0.2228	0.1870	0
23/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8910.2200	9398.6100	8.9102	9.3986	15,000
23/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	133.1400	111.1200	0.1331	0.1111	0
23/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12397.4200	12902.4800	12.3974	12.9025	7,500
23/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	29.6800	24.3300	0.0297	0.0243	0
23/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12624.4500	13130.1100	12.6245	13.1301	7,500
23/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	26.1500	21.4000	0.0262	0.0214	0
23/01/2025	2037 On 07-August-25			Bond Future	11.0227	10.9315	84.0707	84.5909	15
23/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	964.0500	1117.6000	0.9641	1.1176	2,541
23/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4969.3900	4602.7000	4.9694	4.6027	0
23/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1255.4600	1438.8100	1.2555	1.4388	300
23/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4298.6400	3961.7500	4.2986	3.9618	0
23/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1356.7100	1549.5900	1.3567	1.5496	2,341
23/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4102.2100	3774.8500	4.1022	3.7749	0
23/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1551.0700	1761.2400	1.5511	1.7612	200
23/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3764.3000	3454.2300	3.7643	3.4542	0
23/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2500.7900	2779.5900	2.5008	2.7796	300
23/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2629.7900	2388.3500	2.6298	2.3884	0
23/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2715.5800	3007.0800	2.7156	3.0071	0
23/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2447.4900	2218.7500	2.4475	2.2188	2,541
23/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3907.4500	4256.8200	3.9075	4.2568	0
23/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1692.7900	1521.9200	1.6928	1.5219	2,541
23/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5462.3500	5864.0900	5.4624	5.8641	0
23/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1100.0300	981.5300	1.1000	0.9815	2,541
23/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5503.2100	5906.0600	5.5032	5.9061	0
23/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1088.2200	970.8300	1.0882	0.9708	300
23/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6926.5300	7362.4200	6.9265	7.3624	0
23/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	749.7900	665.4400	0.7498	0.6654	2,541
23/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10595.5800	11080.0200	10.5956	11.0800	0
23/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	297.4300	261.6300	0.2974	0.2616	0
23/01/2025	2037 On 06-November-25			Bond Future	11.1342	11.0395	85.7067	86.2368	0
23/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1623.3500	1813.4700	1.6234	1.8135	300
23/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5263.1600	4923.2100	5.2632	4.9232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2816.0700	3083.5300	2.8161	3.0835	300
23/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3568.4000	3305.7900	3.5684	3.3058	0
23/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4836.2000	5190.0700	4.8362	5.1901	0
23/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2136.2000	1960.0000	2.1362	1.9600	0
23/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6829.3300	7238.2100	6.8293	7.2382	0
23/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1376.4300	1255.2400	1.3764	1.2552	300
23/01/2025	2037 On 05-February-26			Bond Future	11.2594	11.1608	83.0890	83.6289	0
23/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2869.1100	3117.1800	2.8691	3.1172	1,970
23/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4861.9500	4570.1100	4.8620	4.5701	0
23/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3657.0100	3943.1700	3.6570	3.9432	0
23/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3981.7000	3727.9500	3.9817	3.7280	0
23/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7195.6300	7593.8300	7.1956	7.5938	0
23/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1927.8800	1786.1700	1.9279	1.7862	1,970
23/01/2025	2038 On 06-February-25			Bond Future	137.4695	137.9288	137.4695	137.9288	1,386
23/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2239.4500	2698.7600	2.2395	2.6988	0
23/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2038 On 08-May-25			Bond Future	140.2608	140.7293	140.2608	140.7293	1,980
23/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	580.7500	1049.2700	0.5808	1.0493	0
23/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2038 On 07-August-25			Bond Future	140.9457	141.4229	140.9457	141.4229	0
23/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1385.6900	1862.9000	1.3857	1.8629	0
23/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2038 On 06-November-25			Bond Future	143.7241	144.2102	143.7241	144.2102	0
23/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	330.2300	0.0000	0.3302	0
23/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	155.9300	0.0000	0.1559	0.0000	0
23/01/2025	2038 On 05-February-26			Bond Future	144.3534	144.8483	144.3534	144.8483	0
23/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1153.3800	1648.3100	1.1534	1.6483	0
23/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2040 On 06-February-25			Bond Future	11.1550	11.0253	84.7519	85.5815	52,764
23/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	336.7100	678.3300	0.3367	0.6783	780
23/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1329.6400	841.6800	1.3296	0.8417	0
23/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3391.5500	4200.8900	3.3916	4.2009	0
23/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	35.8000	15.5600	0.0358	0.0156	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6260.7300	7089.8600	6.2607	7.0899	0
23/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.7400	0.2900	0.0007	0.0003	780
23/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10326.5000	11156.0800	10.3265	11.1561	0
23/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2040 On 08-May-25			Bond Future	11.2577	11.1232	86.4517	87.2979	24,306
23/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8165.4000	8957.8900	8.1654	8.9579	0
23/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	213.1900	159.5500	0.2132	0.1596	0
23/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8765.8000	9567.7600	8.7658	9.5678	15,000
23/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	173.3100	129.1400	0.1733	0.1291	0
23/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12122.5300	12954.1600	12.1225	12.9542	7,500
23/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	54.1700	39.6700	0.0542	0.0397	0
23/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12460.1500	13293.3400	12.4602	13.2933	7,500
23/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	48.1500	35.2100	0.0482	0.0352	0
23/01/2025	2040 On 07-August-25			Bond Future	11.3704	11.2308	83.6481	84.5106	237
23/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10992.3900	11789.0300	10.9924	11.7890	0
23/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	366.5100	300.6800	0.3665	0.3007	0
23/01/2025	2040 On 06-November-25			Bond Future	11.4844	11.3397	85.2757	86.1547	0
23/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4639.8600	5202.5900	4.6399	5.2026	0
23/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2537.6600	2221.4200	2.5377	2.2214	0
23/01/2025	2040 On 05-February-26			Bond Future	11.6113	11.4610	82.3990	83.2946	0
23/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3806.3800	4272.8400	3.8064	4.2728	0
23/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4527.8100	4098.6800	4.5278	4.0987	0
23/01/2025	2044 On 06-February-25			Bond Future	11.2544	11.1347	80.7951	81.5844	33,125
23/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	6.2300	26.4700	0.0062	0.0265	8,825
23/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4122.3900	3353.2900	4.1224	3.3533	0
23/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	444.8600	819.8600	0.4449	0.8199	8,825
23/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1132.4600	718.1200	1.1325	0.7181	0
23/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1802.9900	2486.1500	1.8030	2.4862	0
23/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	221.0100	114.8300	0.2210	0.1148	8,825
23/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4658.1400	5443.2700	4.6581	5.4433	422
23/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	7.4400	3.2300	0.0074	0.0032	0
23/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7529.2000	8318.4800	7.5292	8.3185	422
23/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.1000	0.0400	0.0001	0.0000	0
23/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10335.9800	11125.3200	10.3360	11.1253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13982.7700	14772.1100	13.9828	14.7721	0
23/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
23/01/2025	2044 On 08-May-25		Call	Bond Future	0.4500	0.9200	0.0005	0.0009	0
23/01/2025	2044 On 08-May-25			Bond Future	11.3521	11.2282	82.4156	83.2207	46,115
23/01/2025	2044 On 08-May-25		Put	Bond Future	17584.8500	16780.2500	17.5849	16.7803	0
23/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	886.5700	1155.4100	0.8866	1.1554	2,490
23/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3751.9100	3215.6800	3.7519	3.2157	0
23/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3213.2600	3766.7900	3.2133	3.7668	0
23/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1329.2600	1077.7200	1.3293	1.0777	2,490
23/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6720.1400	7437.5000	6.7201	7.4375	0
23/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	398.5600	310.8500	0.3986	0.3109	2,490
23/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8325.2900	9076.6600	8.3253	9.0767	0
23/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	234.5100	180.8100	0.2345	0.1808	0
23/01/2025	2044 On 07-August-25			Bond Future	11.4589	11.3306	79.6575	80.4782	16
23/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11032.9200	11786.2100	11.0329	11.7862	0
23/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	413.3700	346.0400	0.4134	0.3460	0
23/01/2025	2044 On 06-November-25			Bond Future	11.5664	11.4335	81.2074	82.0438	0
23/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4653.5400	5180.7000	4.6535	5.1807	0
23/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2734.8700	2425.6300	2.7349	2.4256	0
23/01/2025	2044 On 05-February-26			Bond Future	11.6854	11.5476	78.3780	79.2301	0
23/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3941.4000	4385.6300	3.9414	4.3856	0
23/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4716.0800	4308.2200	4.7161	4.3082	0
23/01/2025	2046 On 06-February-25			Bond Future	120.9167	120.0386	120.9167	120.0386	8,543
23/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6906.7300	6028.5800	6.9067	6.0286	0
23/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2046 On 08-May-25			Bond Future	121.1627	120.2663	121.1627	120.2663	19,907
23/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	807.3000	1703.7000	0.8073	1.7037	0
23/01/2025	2046 On 07-August-25			Bond Future	123.5852	122.6705	123.5852	122.6705	0
23/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4895.1900	3980.4800	4.8952	3.9805	0
23/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2046 On 06-November-25			Bond Future	123.7719	122.8385	123.7719	122.8385	0
23/01/2025	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
23/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1638.1000	2571.5100	1.6381	2.5715	0
23/01/2025	2046 On 05-February-26			Bond Future	126.1716	125.2197	126.1716	125.2197	0
23/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4521.5900	3569.6900	4.5216	3.5697	0
23/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2050 On 06-February-25			Bond Future	119.0193	119.2322	119.0193	119.2322	7,469
23/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3419.2900	3632.1700	3.4193	3.6322	0
23/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2050 On 08-May-25			Bond Future	121.4360	121.6529	121.4360	121.6529	15,734
23/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	275.9600	492.8800	0.2760	0.4929	0
23/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2050 On 07-August-25			Bond Future	121.5026	121.7233	121.5026	121.7233	0
23/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1612.5800	1833.2700	1.6126	1.8333	0
23/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2050 On 06-November-25			Bond Future	123.8976	124.1221	123.8976	124.1221	0
23/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	522.4000	297.8900	0.5224	0.2979	0
23/01/2025	2050 On 05-February-26			Bond Future	123.8946	124.1230	123.8946	124.1230	0
23/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1074.6400	1302.9900	1.0746	1.3030	0
23/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	AL37 On 06-February-25			Index Future	1075.0840	1077.2870	1075.0840	1,077.2870	0
23/01/2025	AL37 On 08-May-25			Index Future	1096.6480	1098.8930	1096.6480	1,098.8930	0
23/01/2025	AL37 On 07-August-25			Index Future	1118.3180	1120.6030	1118.3180	1,120.6030	0
23/01/2025	AL37 On 06-November-25			Index Future	1140.1180	1142.4440	1140.1180	1,142.4440	0
23/01/2025	AL37 On 05-February-26			Index Future	1161.9960	1164.3620	1161.9960	1,164.3620	0
23/01/2025	AL7T On 06-February-25			Index Future	1290.1430	1296.2360	1290.1430	1,296.2360	0
23/01/2025	AL7T On 08-May-25			Index Future	1316.0210	1322.2330	1316.0210	1,322.2330	0
23/01/2025	AL7T On 07-August-25			Index Future	1342.0250	1348.3560	1342.0250	1,348.3560	0
23/01/2025	AL7T On 06-November-25			Index Future	1368.1870	1374.6360	1368.1870	1,374.6360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	AL7T On 05-February-26			Index Future	1394.4400	1401.0080	1394.4400	1,401.0080	0
23/01/2025	ALBI On 06-February-25			Index Future	1108.8980	1114.7950	1108.8980	1,114.7950	83
23/01/2025	ALBI On 08-May-25			Index Future	1131.1390	1137.1530	1131.1390	1,137.1530	15
23/01/2025	ALBI On 07-August-25			Index Future	1153.4910	1159.6190	1153.4910	1,159.6190	0
23/01/2025	ALBI On 06-November-25			Index Future	1175.9770	1182.2200	1175.9770	1,182.2200	0
23/01/2025	ALBI On 05-February-26			Index Future	1198.5430	1204.9020	1198.5430	1,204.9020	0
23/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	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
23/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	ES33 On 06-February-25			Bond Future	11.0890	10.9897	83.5161	83.9878	0
23/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9784.5200	10256.2300	9.7845	10.2562	0
23/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES33 On 08-May-25			Bond Future	11.2098	11.1061	81.4125	81.8936	0
23/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6640.5500	7121.6300	6.6406	7.1216	0
23/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES33 On 07-August-25			Bond Future	11.3419	11.2335	83.0400	83.5304	0
23/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9235.3900	9725.7600	9.2354	9.7258	0
23/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES33 On 06-November-25			Bond Future	11.4928	11.3794	80.8791	81.3788	0
23/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2228.8200	2728.5700	2.2288	2.7286	0
23/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES33 On 05-February-26			Bond Future	11.6649	11.5460	82.4449	82.9540	0
23/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	750.6000	241.4600	0.7506	0.2415	0
23/01/2025	ES42 On 06-February-25			Bond Future	11.6165	11.4919	79.5352	80.2912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11141.6900	11897.7600	11.1417	11.8978	0
23/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES42 On 08-May-25			Bond Future	11.7260	11.5968	76.8830	77.6543	0
23/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8252.1500	9023.4400	8.2522	9.0234	0
23/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES42 On 07-August-25			Bond Future	11.8407	11.7069	78.4192	79.2056	0
23/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10147.0200	10933.4000	10.1470	10.9334	0
23/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES42 On 06-November-25			Bond Future	11.9665	11.8276	75.6982	76.4998	0
23/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2364.3200	3165.8800	2.3643	3.1659	0
23/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES42 On 05-February-26			Bond Future	12.1022	11.9580	77.1616	77.9784	0
23/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1438.1500	621.3000	1.4382	0.6213	0
23/01/2025	GOVI On 06-February-25			GOVI	1091.9920	1097.6600	1091.9920	1,097.6600	309
23/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1199920.0000	1256600.0000	119.9920	125.6600	0
23/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	GOVI On 08-May-25			GOVI	1113.8950	1119.6740	1113.8950	1,119.6740	327
23/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	918950.0000	976740.0000	91.8950	97.6740	0
23/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	GOVI On 07-August-25			GOVI	1135.9060	1141.7950	1135.9060	1,141.7950	0
23/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1249060.0000	1307950.0000	124.9060	130.7950	0
23/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	GOVI On 06-November-25			GOVI	1158.0490	1164.0490	1158.0490	1,164.0490	0
23/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	460490.0000	520490.0000	46.0490	52.0490	0
23/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	GOVI On 05-February-26			GOVI	1180.2700	1186.3820	1180.2700	1,186.3820	0
23/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	302700.0000	363820.0000	30.2700	36.3820	0
23/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/01/2025	IGOV On 06-February-25			Index Future	371.7970	371.7650	371.7970	371.7650	19
23/01/2025	IGOV On 08-May-25			Index Future	379.3460	379.3130	379.3460	379.3130	867
23/01/2025	IGOV On 07-August-25			Index Future	386.9320	386.8970	386.9320	386.8970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	IGOV On 06-November-25			Index Future	394.5640	394.5260	394.5640	394.5260	0
23/01/2025	IGOV On 05-February-26			Index Future	402.2220	402.1820	402.2220	402.1820	0
23/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
23/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
23/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/01/2025	R033 On 06-February-25			Bond Future	9.9529	9.8883	103.9163	104.2722	12,012
23/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2151.4300	2481.1100	2.1514	2.4811	0
23/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	105.6600	79.4800	0.1057	0.0795	0
23/01/2025	R033 On 08-May-25			Bond Future	10.0375	9.9699	100.9520	101.3149	0
23/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2609.4900	2857.6200	2.6095	2.8576	0
23/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1059.3500	944.6300	1.0594	0.9446	0
23/01/2025	R033 On 07-August-25			Bond Future	10.1322	10.0614	102.9458	103.3154	0
23/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2873.7500	3098.7200	2.8738	3.0987	0
23/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1850.5900	1705.9400	1.8506	1.7059	0
23/01/2025	R033 On 06-November-25			Bond Future	10.2408	10.1666	99.9049	100.2813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2972.7400	3184.7200	2.9727	3.1847	0
23/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2523.3200	2358.8900	2.5233	2.3589	0
23/01/2025	R033 On 05-February-26			Bond Future	10.3657	10.2877	101.8162	102.1995	0
23/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3551.9400	3768.8800	3.5519	3.7689	0
23/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2945.4900	2779.1600	2.9455	2.7792	0
23/01/2025	R035 On 06-February-25			Bond Future	10.3942	10.3046	94.6758	95.1931	58,726
23/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	119.0800	233.2300	0.1191	0.2332	15,000
23/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1832.8600	1429.7000	1.8329	1.4297	0
23/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	338.3300	557.7100	0.3383	0.5577	100
23/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1114.7100	816.7800	1.1147	0.8168	0
23/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	516.0200	792.8600	0.5160	0.7929	1,000
23/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	828.5100	588.0400	0.8285	0.5880	0
23/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1644.5600	2092.9400	1.6446	2.0929	0
23/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	189.2200	120.2900	0.1892	0.1203	1,100
23/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3948.9300	4462.3900	3.9489	4.4624	0
23/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	9.2900	5.4400	0.0093	0.0054	7,500
23/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5015.4200	5531.9600	5.0154	5.5320	0
23/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	1.8400	1.0700	0.0018	0.0011	1,100
23/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10654.7100	11172.0200	10.6547	11.1720	0
23/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R035 On 08-May-25			Bond Future	10.4812	10.3879	92.0648	92.5924	58,525
23/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	807.2800	987.2200	0.8073	0.9872	300
23/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3107.1700	2759.5300	3.1072	2.7595	0
23/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1655.8800	1934.6200	1.6559	1.9346	150
23/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1888.3500	1639.5100	1.8884	1.6395	0
23/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2085.1400	2400.3100	2.0851	2.4003	300
23/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1530.3700	1317.9600	1.5304	1.3180	0
23/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3439.9300	3836.0800	3.4399	3.8361	0
23/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	848.5300	717.1000	0.8485	0.7171	150
23/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3684.1400	4090.9900	3.6841	4.0910	0
23/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	768.3700	647.6400	0.7684	0.6476	300
23/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5652.3600	6119.0800	5.6524	6.1191	400
23/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	354.9200	294.0600	0.3549	0.2941	0
23/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6763.5900	7250.0400	6.7636	7.2500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	231.9000	190.7700	0.2319	0.1908	150
23/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7138.5200	7630.1400	7.1385	7.6301	0
23/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	200.8400	164.8800	0.2008	0.1649	0
23/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11456.2300	11976.6200	11.4562	11.9766	0
23/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	37.4100	30.2200	0.0374	0.0302	400
23/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14393.6400	14919.8000	14.3936	14.9198	0
23/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	6.6200	5.2000	0.0066	0.0052	400
23/01/2025	R035 On 07-August-25			Bond Future	10.5781	10.4810	93.8835	94.4211	0
23/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1246.6100	1439.4200	1.2466	1.4394	300
23/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4050.7100	3705.8800	4.0507	3.7059	0
23/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2477.5900	2769.4000	2.4776	2.7694	300
23/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2467.0500	2221.2200	2.4671	2.2212	0
23/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5002.5800	5409.0000	5.0026	5.4090	0
23/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1136.9500	1005.7300	1.1370	1.0057	8,500
23/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5161.3100	5572.6300	5.1613	5.5726	0
23/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1088.1000	961.7800	1.0881	0.9618	300
23/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10762.4900	11267.1500	10.7625	11.2672	0
23/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	250.7300	217.7500	0.2507	0.2178	0
23/01/2025	R035 On 06-November-25			Bond Future	10.6899	10.5887	91.2047	91.7525	0
23/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1537.4500	1734.3500	1.5375	1.7344	300
23/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4906.8700	4556.0400	4.9069	4.5560	0
23/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2680.7500	2959.2800	2.6808	2.9593	300
23/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3275.7200	3006.5200	3.2757	3.0065	0
23/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3780.3100	4115.4600	3.7803	4.1155	250
23/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2392.9900	2180.4100	2.3930	2.1804	0
23/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4621.1500	4990.2100	4.6212	4.9902	0
23/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1927.4100	1748.7400	1.9274	1.7487	0
23/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5523.6500	5922.5100	5.5237	5.9225	0
23/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1549.3700	1400.5000	1.5494	1.4005	250
23/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6358.0800	6779.7100	6.3581	6.7797	0
23/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1277.8800	1151.7800	1.2779	1.1518	300
23/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7459.7800	7905.9900	7.4598	7.9060	0
23/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	999.7900	898.2700	0.9998	0.8983	250
23/01/2025	R035 On 05-February-26			Bond Future	10.8173	10.7116	92.9508	93.5087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3503.6200	3801.3700	3.5036	3.8014	0
23/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3647.3800	3387.2200	3.6474	3.3872	0
23/01/2025	R038 On 06-February-25			Bond Future	10.8954	10.8060	103.8344	104.4541	9,232
23/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2472.6700	3040.4500	2.4727	3.0405	0
23/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	137.8000	85.9000	0.1378	0.0859	0
23/01/2025	R038 On 08-May-25			Bond Future	10.9962	10.9033	100.4268	101.0587	2,395
23/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3110.5100	3529.5700	3.1105	3.5296	0
23/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1481.2500	1268.3600	1.4813	1.2684	0
23/01/2025	R038 On 07-August-25			Bond Future	11.1050	11.0084	102.4101	103.0541	0
23/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3507.5400	3887.1800	3.5075	3.8872	0
23/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2618.1000	2353.7200	2.6181	2.3537	0
23/01/2025	R038 On 06-November-25			Bond Future	11.2250	11.1244	98.9170	99.5732	0
23/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2861.8600	3171.1400	2.8619	3.1711	1,770
23/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4472.2100	4125.2600	4.4722	4.1253	0
23/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3709.6000	4068.2900	3.7096	4.0683	0
23/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3612.0400	3314.5000	3.6120	3.3145	0
23/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8246.4900	8763.6400	8.2465	8.7636	0
23/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1436.5000	1297.4200	1.4365	1.2974	1,770
23/01/2025	R038 On 05-February-26			Bond Future	11.3573	11.2526	100.8089	101.4773	0
23/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4742.3900	5117.5900	4.7424	5.1176	0
23/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4218.7400	3925.5400	4.2187	3.9255	0
23/01/2025	R053 On 06-February-25			Bond Future	11.1637	11.0541	108.1861	109.1635	2,205
23/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13805.8200	14783.2100	13.8058	14.7832	0
23/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R053 On 08-May-25			Bond Future	11.2528	11.1394	104.4884	105.4851	22,656
23/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11215.0900	12148.6000	11.2151	12.1486	0
23/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	293.8900	230.6800	0.2939	0.2307	0
23/01/2025	R053 On 07-August-25			Bond Future	11.3478	11.2303	106.5518	107.5679	0
23/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14298.9800	15226.8500	14.2990	15.2269	0
23/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	581.3100	493.0700	0.5813	0.4931	0
23/01/2025	R053 On 06-November-25			Bond Future	11.4509	11.3292	102.7609	103.7963	0
23/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6228.3100	6880.6300	6.2283	6.8806	0
23/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3681.7300	3298.6000	3.6817	3.2986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R053 On 05-February-26			Bond Future	11.5630	11.4368	104.7260	105.7810	0
23/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5143.3200	5702.8700	5.1433	5.7029	0
23/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5751.0500	5255.6300	5.7511	5.2556	0
23/01/2025	R186 On 06-February-25			Bond Future	8.2945	8.2590	105.2035	105.2650	67,383
23/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1264.5700	1326.0800	1.2646	1.3261	0
23/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.2100	0.1900	0.0002	0.0002	0
23/01/2025	R186 On 08-May-25			Bond Future	8.3271	8.2856	107.3136	107.3762	138,635
23/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	482.8000	522.5000	0.4828	0.5225	0
23/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	267.2800	244.4100	0.2673	0.2444	0
23/01/2025	R186 On 07-August-25			Bond Future	8.3916	8.3423	104.1237	104.1871	0
23/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1229.3000	1280.3100	1.2293	1.2803	1,983
23/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	172.8400	160.4300	0.1728	0.1604	0
23/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1741.5500	1797.4200	1.7416	1.7974	0
23/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	105.0200	97.4700	0.1050	0.0975	0
23/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2405.8400	2465.2100	2.4058	2.4652	0
23/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	56.9600	52.9100	0.0570	0.0529	1,983
23/01/2025	R186 On 06-November-25			Bond Future	8.5080	8.4472	106.1507	106.2150	447
23/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	249.0600	273.2100	0.2491	0.2732	0
23/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	649.2600	609.1300	0.6493	0.6091	0
23/01/2025	R186 On 05-February-26			Bond Future	8.7418	8.6628	102.8752	102.9403	0
23/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	306.1600	333.9300	0.3062	0.3339	0
23/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	563.3600	526.0100	0.5634	0.5260	0
23/01/2025	R202 On 06-February-25			Bond Future	267.2396	267.2699	267.2396	267.2699	781
23/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	449.6000	479.9100	0.4496	0.4799	0
23/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R202 On 08-May-25			Bond Future	272.6660	272.6965	272.6660	272.6965	1,079
23/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	355.9600	386.5300	0.3560	0.3865	0
23/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R202 On 07-August-25			Bond Future	272.8954	272.9255	272.8954	272.9255	0
23/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1295.4000	1325.4500	1.2954	1.3255	0
23/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R202 On 06-November-25			Bond Future	278.2752	278.3049	278.2752	278.3049	0
23/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2635.1500	2664.8700	2.6352	2.6649	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R202 On 05-February-26			Bond Future	278.3509	278.3796	278.3509	278.3796	0
23/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	530.8700	559.6200	0.5309	0.5596	0
23/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R209 On 06-February-25			Bond Future	10.6233	10.5236	74.1240	74.6411	7,502
23/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8616.0800	9133.1500	8.6161	9.1332	0
23/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R209 On 08-May-25			Bond Future	10.7101	10.6068	72.4561	72.9834	15,648
23/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5902.6600	6386.0800	5.9027	6.3861	0
23/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	226.3600	182.4500	0.2264	0.1825	0
23/01/2025	R209 On 07-August-25			Bond Future	10.8043	10.6973	73.8871	74.4246	0
23/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8896.9800	9393.6500	8.8970	9.3937	0
23/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	288.1300	247.3000	0.2881	0.2473	0
23/01/2025	R209 On 06-November-25			Bond Future	10.9088	10.7977	72.1726	72.7203	0
23/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3825.3500	4174.8200	3.8254	4.1748	0
23/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2081.9700	1883.7300	2.0820	1.8837	0
23/01/2025	R209 On 05-February-26			Bond Future	11.0247	10.9094	73.5540	74.1119	0
23/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3104.3600	3395.5400	3.1044	3.3955	0
23/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3562.2300	3295.5200	3.5622	3.2955	0
23/01/2025	R210 On 06-February-25			Bond Future	242.8606	242.9986	242.8606	242.9986	803
23/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3250.6400	3388.5600	3.2506	3.3886	0
23/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R210 On 08-May-25			Bond Future	244.4428	244.5830	244.4428	244.5830	1,180
23/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3587.2000	3447.0100	3.5872	3.4470	0
23/01/2025	R210 On 07-August-25			Bond Future	249.3304	249.4725	249.3304	249.4725	0
23/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	890.4000	1032.5200	0.8904	1.0325	0
23/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R210 On 06-November-25			Bond Future	250.8360	250.9798	250.8360	250.9798	0
23/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1304.0300	1160.2500	1.3040	1.1603	0
23/01/2025	R210 On 05-February-26			Bond Future	255.7005	255.8461	255.7005	255.8461	0
23/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2600.4500	2746.1100	2.6005	2.7461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R213 On 06-February-25			Bond Future	9.4463	9.3815	92.0878	92.3611	92,475
23/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7591.1700	7864.4600	7.5912	7.8645	0
23/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/01/2025	R213 On 08-May-25			Bond Future	9.5141	9.4459	90.3777	90.6563	97,865
23/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4198.9400	4449.3600	4.1989	4.4494	0
23/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	210.9900	182.8300	0.2110	0.1828	0
23/01/2025	R213 On 07-August-25			Bond Future	9.5942	9.5222	92.1632	92.4469	17
23/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7836.7400	8105.7000	7.8367	8.1057	0
23/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	140.6400	125.8700	0.1406	0.1259	0
23/01/2025	R213 On 06-November-25			Bond Future	9.6950	9.6189	90.4034	90.6924	0
23/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2750.4000	2934.5500	2.7504	2.9346	0
23/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1416.5800	1311.8000	1.4166	1.3118	0
23/01/2025	R213 On 05-February-26			Bond Future	9.8171	9.7364	92.1350	92.4291	0
23/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2378.6100	2540.7700	2.3786	2.5408	0
23/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2113.8300	1981.8700	2.1138	1.9819	0
23/01/2025	R214 On 06-February-25			Bond Future	11.0640	10.9393	69.0139	69.7027	10,696
23/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3615.9900	4299.2300	3.6160	4.2992	521
23/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	9.6700	4.0600	0.0097	0.0041	0
23/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6051.0100	6739.7800	6.0510	6.7398	521
23/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.1400	0.0600	0.0001	0.0001	0
23/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8173.2500	8862.1000	8.1733	8.8621	0
23/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12084.5700	12773.4200	12.0846	12.7734	0
23/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
23/01/2025	R214 On 08-May-25			Bond Future	11.1496	11.0208	67.0951	67.7976	12,114
23/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6510.9400	7159.0100	6.5109	7.1590	0
23/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	230.2000	175.7500	0.2302	0.1758	0
23/01/2025	R214 On 07-August-25			Bond Future	11.2426	11.1095	68.4205	69.1366	0
23/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8688.4500	9342.1400	8.6885	9.3421	0
23/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	355.0000	292.5300	0.3550	0.2925	0
23/01/2025	R214 On 06-November-25			Bond Future	11.3461	11.2085	66.4519	67.1818	0
23/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3828.3600	4286.1600	3.8284	4.2862	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2308.7500	2036.7000	2.3088	2.0367	0
23/01/2025	R214 On 05-February-26			Bond Future	11.4607	11.3182	67.7241	68.4677	0
23/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3081.7800	3455.5000	3.0818	3.4555	0
23/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4132.8100	3762.9400	4.1328	3.7629	0
23/01/2025	R248 On 06-February-25			Bond Future	11.2093	11.0897	83.7904	84.6098	216,974
23/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0700	0.6500	0.0001	0.0007	660
23/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6602.5200	5783.6300	6.6025	5.7836	0
23/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	257.6400	531.9600	0.2576	0.5320	660
23/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1700.5500	1155.4000	1.7006	1.1554	0
23/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3272.2700	4062.5300	3.2723	4.0625	0
23/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	56.2300	27.0200	0.0562	0.0270	660
23/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9174.0100	9993.4700	9.1740	9.9935	0
23/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
23/01/2025	R248 On 08-May-25			Bond Future	11.2971	11.1734	81.0245	81.8603	256,067
23/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8229.7400	9005.1600	8.2297	9.0052	0
23/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	261.7400	201.3900	0.2617	0.2014	0
23/01/2025	R248 On 07-August-25			Bond Future	11.3922	11.2642	82.6251	83.4771	0
23/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11039.5000	11817.6500	11.0395	11.8177	0
23/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	448.4000	374.5700	0.4484	0.3746	0
23/01/2025	R248 On 06-November-25			Bond Future	11.4974	11.3649	79.7904	80.6586	0
23/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4490.3300	5024.0800	4.4903	5.0241	0
23/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2942.2000	2607.7200	2.9422	2.6077	0
23/01/2025	R248 On 05-February-26			Bond Future	11.6136	11.4762	81.3174	82.2020	0
23/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3848.6100	4302.2800	3.8486	4.3023	0
23/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4838.7000	4407.7700	4.8387	4.4078	0
23/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0