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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
24/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	2029 On 06-February-25			Bond Future	134.0406	134.1636	134.0406	134.1636	4,809
24/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1640.5800	1763.6400	1.6406	1.7636	0
24/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2029 On 08-May-25			Bond Future	135.3500	135.4818	135.3500	135.4818	4,588
24/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2500.0100	2368.2200	2.5000	2.3682	0
24/01/2025	2029 On 07-August-25			Bond Future	138.0645	138.1909	138.0645	138.1909	0
24/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	654.5300	780.8500	0.6545	0.7809	0
24/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2029 On 06-November-25			Bond Future	139.3591	139.4840	139.3591	139.4840	68
24/01/2025	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
24/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	430.8700	306.0200	0.4309	0.3060	0
24/01/2025	2029 On 05-February-26			Bond Future	142.0952	142.1895	142.0952	142.1895	0
24/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1985.1800	2079.5400	1.9852	2.0795	0
24/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2030 On 06-February-25			Bond Future	9.0185	9.0439	96.2297	96.1325	109,245
24/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	63.7100	44.5000	0.0637	0.0445	800
24/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1373.9000	1451.9600	1.3739	1.4520	0
24/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	812.5100	734.9600	0.8125	0.7350	800
24/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	195.3000	215.0200	0.1953	0.2150	0
24/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2539.1200	2443.2200	2.5391	2.4432	0
24/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	4.1600	5.5300	0.0042	0.0055	800
24/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6123.6700	6026.4000	6.1237	6.0264	0
24/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2030 On 08-May-25			Bond Future	9.0816	9.1074	98.1554	98.0606	54,761
24/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	526.0700	495.5500	0.5261	0.4956	800
24/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2016.4600	2080.6600	2.0165	2.0807	0
24/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	571.9700	537.3800	0.5720	0.5374	300
24/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1912.6300	1972.7600	1.9126	1.9728	0
24/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	900.0200	845.5500	0.9000	0.8456	1,320
24/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1385.2200	1425.4700	1.3852	1.4255	0
24/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1330.5900	1258.7600	1.3306	1.2588	800
24/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	969.5600	992.4500	0.9696	0.9925	0
24/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1415.3900	1340.5600	1.4154	1.3406	300
24/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	908.1200	928.0100	0.9081	0.9280	0
24/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1958.9100	1870.6800	1.9589	1.8707	680
24/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	616.0800	622.5700	0.6161	0.6226	0
24/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2193.1500	2101.2700	2.1932	2.1013	0
24/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	525.8200	528.6600	0.5258	0.5287	300
24/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3313.1600	3215.1200	3.3132	3.2151	0
24/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	255.3600	252.0400	0.2554	0.2520	0
24/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3496.7100	3398.7000	3.4967	3.3987	0
24/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	227.2400	223.9500	0.2272	0.2240	800
24/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4509.9500	4410.8700	4.5100	4.4109	1,640
24/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	121.5600	117.2000	0.1216	0.1172	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5751.9900	5654.1600	5.7520	5.6542	2,280
24/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	56.4200	53.3100	0.0564	0.0533	0
24/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9580.1500	9485.7400	9.5802	9.4857	0
24/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2.0300	2.3400	0.0020	0.0023	1,640
24/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10921.7000	10827.0600	10.9217	10.8271	0
24/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.4300	0.5100	0.0004	0.0005	2,280
24/01/2025	2030 On 07-August-25			Bond Future	9.1570	9.1862	96.0901	95.9877	46
24/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	768.2800	733.4600	0.7683	0.7335	300
24/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2316.1900	2383.8000	2.3162	2.3838	0
24/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1559.1000	1478.9200	1.5591	1.4789	300
24/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1338.2900	1360.5400	1.3383	1.3605	0
24/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2913.1000	2808.4700	2.9131	2.8085	0
24/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	655.6800	653.4800	0.6557	0.6535	300
24/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4788.2800	4678.0500	4.7883	4.6781	1,054
24/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	282.4500	274.6500	0.2825	0.2747	0
24/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6686.0700	6577.7800	6.6861	6.5778	0
24/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	126.5300	120.6700	0.1265	0.1207	0
24/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9753.4300	9653.1000	9.7534	9.6531	0
24/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	19.0600	21.1600	0.0191	0.0212	1,054
24/01/2025	2030 On 06-November-25			Bond Future	9.2401	9.2721	97.9631	97.8562	0
24/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	906.9800	857.7700	0.9070	0.8578	300
24/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2664.5400	2722.2600	2.6645	2.7223	0
24/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1670.5900	1579.8700	1.6706	1.5799	300
24/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1737.6300	1753.8400	1.7376	1.7538	0
24/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2300.0100	2195.0100	2.3000	2.1950	0
24/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1303.9800	1305.9100	1.3040	1.3059	0
24/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3553.8600	3438.9300	3.5539	3.4389	0
24/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	796.5500	788.5500	0.7966	0.7886	300
24/01/2025	2030 On 05-February-26			Bond Future	9.3394	9.3812	95.8547	95.7223	0
24/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2163.7500	2051.7300	2.1638	2.0517	0
24/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1687.9500	1708.3000	1.6880	1.7083	0
24/01/2025	2032 On 06-February-25			Bond Future	9.7112	9.7470	95.6224	95.4501	75,529
24/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	64.8000	31.3500	0.0648	0.0314	800
24/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1482.7000	1621.5800	1.4827	1.6216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1200.8800	1047.3300	1.2009	1.0473	800
24/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	201.0900	219.8700	0.2011	0.2199	0
24/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4211.5400	4039.6200	4.2115	4.0396	0
24/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	3.4400	3.8500	0.0034	0.0039	800
24/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9074.6300	8902.3000	9.0746	8.9023	0
24/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2032 On 08-May-25			Bond Future	9.7894	9.8261	93.3719	93.2005	101,909
24/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	723.0500	660.7100	0.7231	0.6607	300
24/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2570.8100	2679.8600	2.5708	2.6799	0
24/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	754.1500	688.8400	0.7542	0.6888	800
24/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2505.8900	2611.9700	2.5059	2.6120	0
24/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1786.8900	1662.0400	1.7869	1.6620	300
24/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1270.6700	1317.2100	1.2707	1.3172	0
24/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1841.2400	1714.4600	1.8412	1.7145	800
24/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1232.0300	1276.6400	1.2320	1.2766	0
24/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2951.6200	2797.4500	2.9516	2.7975	0
24/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	688.7200	705.9400	0.6887	0.7059	300
24/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5293.6400	5123.1900	5.2936	5.1232	0
24/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	226.6000	227.5400	0.2266	0.2275	0
24/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5531.2700	5360.2300	5.5313	5.3602	0
24/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	202.9800	203.3300	0.2030	0.2033	800
24/01/2025	2032 On 07-August-25			Bond Future	9.8762	9.9159	95.2217	95.0412	0
24/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1033.8900	978.6100	1.0339	0.9786	300
24/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3231.5600	3356.8000	3.2316	3.3568	0
24/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2037.3900	1950.0600	2.0374	1.9501	300
24/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1929.2100	2022.4000	1.9292	2.0224	0
24/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4057.3900	3930.5400	4.0574	3.9305	0
24/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	882.3800	936.0500	0.8824	0.9361	300
24/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9251.7800	9085.8700	9.2518	9.0859	0
24/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	161.4500	176.0600	0.1615	0.1761	0
24/01/2025	2032 On 06-November-25			Bond Future	9.9782	10.0206	92.9160	92.7295	0
24/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1240.0200	1170.6700	1.2400	1.1707	300
24/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3830.8000	3947.9200	3.8308	3.9479	0
24/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2198.6300	2080.5400	2.1986	2.0805	300

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24/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2543.6200	2612.0000	2.5436	2.6120	0
24/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3541.0700	3385.1400	3.5411	3.3851	0
24/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1621.0100	1651.5500	1.6210	1.6516	0
24/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4975.6800	4802.2400	4.9757	4.8022	0
24/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1068.2400	1081.2700	1.0682	1.0813	300
24/01/2025	2032 On 05-February-26			Bond Future	10.0926	10.1426	94.7167	94.5042	0
24/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2917.9700	2817.7100	2.9180	2.8177	0
24/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2631.6600	2743.9800	2.6317	2.7440	0
24/01/2025	2033 On 06-February-25			Bond Future	128.0145	128.0312	128.0145	128.0312	5,660
24/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3074.4900	3091.1900	3.0745	3.0912	0
24/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2033 On 08-May-25			Bond Future	129.1001	129.1231	129.1001	129.1231	9,389
24/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1519.8600	1496.8600	1.5199	1.4969	0
24/01/2025	2033 On 07-August-25			Bond Future	131.6895	131.7052	131.6895	131.7052	0
24/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3039.4500	3055.2200	3.0395	3.0552	0
24/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2033 On 06-November-25			Bond Future	132.7587	132.7710	132.7587	132.7710	0
24/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	381.2900	369.0200	0.3813	0.3690	0
24/01/2025	2033 On 05-February-26			Bond Future	135.3653	135.3465	135.3653	135.3465	0
24/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2485.2900	2466.5000	2.4853	2.4665	0
24/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2037 On 06-February-25			Bond Future	10.7986	10.8144	85.0105	84.9171	153,010
24/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10549.8000	10456.4400	10.5498	10.4564	0
24/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2037 On 08-May-25			Bond Future	10.8975	10.9133	86.7116	86.6204	55,790
24/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	870.4100	848.2300	0.8704	0.8482	300
24/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3221.0400	3290.1000	3.2210	3.2901	0
24/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2209.3300	2167.6000	2.2093	2.1676	300
24/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1617.7100	1667.2200	1.6177	1.6672	0
24/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3970.0000	3909.9900	3.9700	3.9100	0
24/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	793.4900	824.7200	0.7935	0.8247	300

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24/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7570.8300	7491.4000	7.5708	7.4914	0
24/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	211.0000	222.8100	0.2110	0.2228	0
24/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8993.5300	8910.2200	8.9935	8.9102	15,000
24/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	125.2100	133.1400	0.1252	0.1331	0
24/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12486.3300	12397.4200	12.4863	12.3974	7,500
24/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	27.3500	29.6800	0.0274	0.0297	0
24/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12713.6000	12624.4500	12.7136	12.6245	7,500
24/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	24.0600	26.1500	0.0241	0.0262	0
24/01/2025	2037 On 07-August-25			Bond Future	11.0054	11.0227	84.1689	84.0707	15
24/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1024.8700	964.0500	1.0249	0.9641	2,541
24/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4931.9900	4969.3900	4.9320	4.9694	0
24/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1324.7500	1255.4600	1.3248	1.2555	300
24/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4269.7100	4298.6400	4.2697	4.2986	0
24/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1431.4400	1356.7100	1.4314	1.3567	2,341
24/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4078.7200	4102.2100	4.0787	4.1022	0
24/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1636.2800	1551.0700	1.6363	1.5511	200
24/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3751.2900	3764.3000	3.7513	3.7643	0
24/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2613.0400	2500.7900	2.6130	2.5008	300
24/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2643.8200	2629.7900	2.6438	2.6298	0
24/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2831.4100	2715.5800	2.8314	2.7156	0
24/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2465.1000	2447.4900	2.4651	2.4475	2,541
24/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4036.0900	3907.4500	4.0361	3.9075	0
24/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1723.2100	1692.7900	1.7232	1.6928	2,541
24/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5591.8100	5462.3500	5.5918	5.4624	0
24/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1131.2700	1100.0300	1.1313	1.1000	2,541
24/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5632.4300	5503.2100	5.6324	5.5032	0
24/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1119.2200	1088.2200	1.1192	1.0882	300
24/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7051.8700	6926.5300	7.0519	6.9265	0
24/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	776.9100	749.7900	0.7769	0.7498	2,541
24/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10708.9000	10595.5800	10.7089	10.5956	0
24/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	312.5300	297.4300	0.3125	0.2974	0
24/01/2025	2037 On 06-November-25			Bond Future	11.1158	11.1342	85.8091	85.7067	0
24/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1636.4400	1623.3500	1.6364	1.6234	300
24/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5173.8700	5263.1600	5.1739	5.2632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2841.8600	2816.0700	2.8419	2.8161	300
24/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3491.8100	3568.4000	3.4918	3.5684	0
24/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4880.2400	4836.2000	4.8802	4.8362	0
24/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2077.8600	2136.2000	2.0779	2.1362	0
24/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6887.5200	6829.3300	6.8875	6.8293	0
24/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1332.2400	1376.4300	1.3322	1.3764	300
24/01/2025	2037 On 05-February-26			Bond Future	11.2365	11.2594	83.2138	83.0890	0
24/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2975.4600	2869.1100	2.9755	2.8691	1,970
24/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4843.4700	4861.9500	4.8435	4.8620	0
24/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3785.3300	3657.0100	3.7853	3.6570	0
24/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3985.1900	3981.7000	3.9852	3.9817	0
24/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7350.5600	7195.6300	7.3506	7.1956	0
24/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1957.9800	1927.8800	1.9580	1.9279	1,970
24/01/2025	2038 On 06-February-25			Bond Future	137.3777	137.4695	137.3777	137.4695	1,386
24/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2147.7000	2239.4500	2.1477	2.2395	0
24/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2038 On 08-May-25			Bond Future	140.1608	140.2608	140.1608	140.2608	1,980
24/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	480.8100	580.7500	0.4808	0.5808	0
24/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2038 On 07-August-25			Bond Future	140.8524	140.9457	140.8524	140.9457	0
24/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1292.4300	1385.6900	1.2924	1.3857	0
24/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2038 On 06-November-25			Bond Future	143.6328	143.7241	143.6328	143.7241	0
24/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	247.2500	155.9300	0.2473	0.1559	0
24/01/2025	2038 On 05-February-26			Bond Future	144.2951	144.3534	144.2951	144.3534	0
24/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1095.1000	1153.3800	1.0951	1.1534	0
24/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2040 On 06-February-25			Bond Future	11.1040	11.1550	85.0769	84.7519	52,764
24/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	425.3900	336.7100	0.4254	0.3367	780
24/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1093.3000	1329.6400	1.0933	1.3296	0
24/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3700.8700	3391.5500	3.7009	3.3916	0
24/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	20.1000	35.8000	0.0201	0.0358	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6585.3000	6260.7300	6.5853	6.2607	0
24/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.2900	0.7400	0.0003	0.0007	780
24/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10651.5200	10326.5000	10.6515	10.3265	0
24/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2040 On 08-May-25			Bond Future	11.2054	11.2577	86.7794	86.4517	24,533
24/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8492.7400	8165.4000	8.4927	8.1654	0
24/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	212.9100	213.1900	0.2129	0.2132	0
24/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9094.1300	8765.8000	9.0941	8.7658	15,000
24/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	174.0200	173.3100	0.1740	0.1733	0
24/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12445.6200	12122.5300	12.4456	12.1225	7,500
24/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	49.6400	54.1700	0.0496	0.0542	0
24/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12781.6200	12460.1500	12.7816	12.4602	7,500
24/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	42.0000	48.1500	0.0420	0.0482	0
24/01/2025	2040 On 07-August-25			Bond Future	11.3152	11.3704	83.9874	83.6481	237
24/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11331.6200	10992.3900	11.3316	10.9924	0
24/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	366.5000	366.5100	0.3665	0.3665	0
24/01/2025	2040 On 06-November-25			Bond Future	11.4268	11.4844	85.6238	85.2757	0
24/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4936.0300	4639.8600	4.9360	4.6399	0
24/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2485.7400	2537.6600	2.4857	2.5377	0
24/01/2025	2040 On 05-February-26			Bond Future	11.5480	11.6113	82.7742	82.3990	0
24/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4090.6000	3806.3800	4.0906	3.8064	0
24/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4436.7500	4527.8100	4.4368	4.5278	0
24/01/2025	2044 On 06-February-25			Bond Future	11.2285	11.2544	80.9648	80.7951	33,125
24/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	8.3900	6.2300	0.0084	0.0062	8,825
24/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3954.8500	4122.3900	3.9549	4.1224	0
24/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	514.8200	444.8600	0.5148	0.4449	8,825
24/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1032.7200	1132.4600	1.0327	1.1325	0
24/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1944.8300	1802.9900	1.9448	1.8030	0
24/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	193.1500	221.0100	0.1932	0.2210	8,825
24/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4826.5100	4658.1400	4.8265	4.6581	422
24/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	6.1100	7.4400	0.0061	0.0074	0
24/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7698.8800	7529.2000	7.6989	7.5292	422
24/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
24/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10505.6800	10335.9800	10.5057	10.3360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14152.4700	13982.7700	14.1525	13.9828	0
24/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
24/01/2025	2044 On 08-May-25		Call	Bond Future	0.5200	0.4500	0.0005	0.0005	0
24/01/2025	2044 On 08-May-25			Bond Future	11.3259	11.3521	82.5850	82.4156	46,115
24/01/2025	2044 On 08-May-25		Put	Bond Future	17415.5300	17584.8500	17.4155	17.5849	0
24/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	991.7100	886.5700	0.9917	0.8866	2,490
24/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3687.6600	3751.9100	3.6877	3.7519	0
24/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3395.1200	3213.2600	3.3951	3.2133	0
24/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1341.7300	1329.2600	1.3417	1.3293	2,490
24/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6907.4300	6720.1400	6.9074	6.7201	0
24/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	416.4600	398.5600	0.4165	0.3986	2,490
24/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8508.5500	8325.2900	8.5086	8.3253	0
24/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	248.3800	234.5100	0.2484	0.2345	0
24/01/2025	2044 On 07-August-25			Bond Future	11.4310	11.4589	79.8352	79.6575	16
24/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11195.2000	11032.9200	11.1952	11.0329	0
24/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	398.0400	413.3700	0.3980	0.4134	0
24/01/2025	2044 On 06-November-25			Bond Future	11.5371	11.5664	81.3907	81.2074	0
24/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4851.8100	4653.5400	4.8518	4.6535	0
24/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2749.8900	2734.8700	2.7499	2.7349	0
24/01/2025	2044 On 05-February-26			Bond Future	11.6518	11.6854	78.5842	78.3780	0
24/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4064.8600	3941.4000	4.0649	3.9414	0
24/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4633.3200	4716.0800	4.6333	4.7161	0
24/01/2025	2046 On 06-February-25			Bond Future	120.0096	120.9167	120.0096	120.9167	8,543
24/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	5999.5500	6906.7300	5.9996	6.9067	0
24/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2046 On 08-May-25			Bond Future	120.2314	121.1627	120.2314	121.1627	19,907
24/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1738.6200	807.3000	1.7386	0.8073	0
24/01/2025	2046 On 07-August-25			Bond Future	122.6425	123.5852	122.6425	123.5852	0
24/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3952.5200	4895.1900	3.9525	4.8952	0
24/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2046 On 06-November-25			Bond Future	122.8145	123.7719	122.8145	123.7719	0
24/01/2025	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
24/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2595.5500	1638.1000	2.5956	1.6381	0
24/01/2025	2046 On 05-February-26			Bond Future	125.2248	126.1716	125.2248	126.1716	0
24/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3574.8200	4521.5900	3.5748	4.5216	0
24/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2050 On 06-February-25			Bond Future	118.9044	119.0193	118.9044	119.0193	7,469
24/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3304.4200	3419.2900	3.3044	3.4193	0
24/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2050 On 08-May-25			Bond Future	121.3133	121.4360	121.3133	121.4360	15,734
24/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	153.3200	275.9600	0.1533	0.2760	0
24/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2050 On 07-August-25			Bond Future	121.3850	121.5026	121.3850	121.5026	0
24/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1494.9900	1612.5800	1.4950	1.6126	0
24/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2050 On 06-November-25			Bond Future	123.7807	123.8976	123.7807	123.8976	0
24/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	639.2700	522.4000	0.6393	0.5224	0
24/01/2025	2050 On 05-February-26			Bond Future	123.8059	123.8946	123.8059	123.8946	0
24/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	985.8700	1074.6400	0.9859	1.0746	0
24/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	AL37 On 06-February-25			Index Future	1076.4790	1075.0840	1076.4790	1,075.0840	0
24/01/2025	AL37 On 08-May-25			Index Future	1098.0200	1096.6480	1098.0200	1,096.6480	0
24/01/2025	AL37 On 07-August-25			Index Future	1119.7820	1118.3180	1119.7820	1,118.3180	0
24/01/2025	AL37 On 06-November-25			Index Future	1141.6390	1140.1180	1141.6390	1,140.1180	0
24/01/2025	AL37 On 05-February-26			Index Future	1163.8140	1161.9960	1163.8140	1,161.9960	0
24/01/2025	AL7T On 06-February-25			Index Future	1292.4990	1290.1430	1292.4990	1,290.1430	0
24/01/2025	AL7T On 08-May-25			Index Future	1318.3630	1316.0210	1318.3630	1,316.0210	0
24/01/2025	AL7T On 07-August-25			Index Future	1344.4920	1342.0250	1344.4920	1,342.0250	0
24/01/2025	AL7T On 06-November-25			Index Future	1370.7360	1368.1870	1370.7360	1,368.1870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	AL7T On 05-February-26			Index Future	1397.3600	1394.4400	1397.3600	1,394.4400	0
24/01/2025	ALBI On 06-February-25			Index Future	1110.8660	1108.8980	1110.8660	1,108.8980	82
24/01/2025	ALBI On 08-May-25			Index Future	1133.0950	1131.1390	1133.0950	1,131.1390	16
24/01/2025	ALBI On 07-August-25			Index Future	1155.5520	1153.4910	1155.5520	1,153.4910	0
24/01/2025	ALBI On 06-November-25			Index Future	1178.1080	1175.9770	1178.1080	1,175.9770	0
24/01/2025	ALBI On 05-February-26			Index Future	1200.9910	1198.5430	1200.9910	1,198.5430	0
24/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	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
24/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	ES33 On 06-February-25			Bond Future	11.0628	11.0890	83.6403	83.5161	0
24/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9908.7400	9784.5200	9.9087	9.7845	0
24/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES33 On 08-May-25			Bond Future	11.1832	11.2098	81.5355	81.4125	0
24/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6763.4600	6640.5500	6.7635	6.6406	0
24/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES33 On 07-August-25			Bond Future	11.3130	11.3419	83.1703	83.0400	0
24/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9365.7100	9235.3900	9.3657	9.2354	0
24/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES33 On 06-November-25			Bond Future	11.4621	11.4928	81.0141	80.8791	0
24/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2363.8800	2228.8200	2.3639	2.2288	0
24/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES33 On 05-February-26			Bond Future	11.6281	11.6649	82.6022	82.4449	0
24/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	593.3100	750.6000	0.5933	0.7506	0
24/01/2025	ES42 On 06-February-25			Bond Future	11.5753	11.6165	79.7838	79.5352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11390.3000	11141.6900	11.3903	11.1417	0
24/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES42 On 08-May-25			Bond Future	11.6839	11.7260	77.1330	76.8830	0
24/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8502.1200	8252.1500	8.5021	8.2522	0
24/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES42 On 07-August-25			Bond Future	11.7962	11.8407	78.6790	78.4192	0
24/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10406.8100	10147.0200	10.4068	10.1470	0
24/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES42 On 06-November-25			Bond Future	11.9200	11.9665	75.9652	75.6982	0
24/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2631.2800	2364.3200	2.6313	2.3643	0
24/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES42 On 05-February-26			Bond Future	12.0506	12.1022	77.4524	77.1616	0
24/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1147.2800	1438.1500	1.1473	1.4382	0
24/01/2025	GOVI On 06-February-25			GOVI	1093.9060	1091.9920	1093.9060	1,091.9920	309
24/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1219060.0000	1199920.0000	121.9060	119.9920	0
24/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	GOVI On 08-May-25			GOVI	1115.7960	1113.8950	1115.7960	1,113.8950	327
24/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	937960.0000	918950.0000	93.7960	91.8950	0
24/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	GOVI On 07-August-25			GOVI	1137.9100	1135.9060	1137.9100	1,135.9060	0
24/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1269100.0000	1249060.0000	126.9100	124.9060	0
24/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	GOVI On 06-November-25			GOVI	1160.1220	1158.0490	1160.1220	1,158.0490	0
24/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	481220.0000	460490.0000	48.1220	46.0490	0
24/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	GOVI On 05-February-26			GOVI	1182.6550	1180.2700	1182.6550	1,180.2700	0
24/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	326550.0000	302700.0000	32.6550	30.2700	0
24/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/01/2025	IGOV On 06-February-25			Index Future	371.0320	371.7970	371.0320	371.7970	19
24/01/2025	IGOV On 08-May-25			Index Future	378.5480	379.3460	378.5480	379.3460	867
24/01/2025	IGOV On 07-August-25			Index Future	386.1410	386.9320	386.1410	386.9320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	IGOV On 06-November-25			Index Future	393.7670	394.5640	393.7670	394.5640	0
24/01/2025	IGOV On 05-February-26			Index Future	401.5020	402.2220	401.5020	402.2220	0
24/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
24/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
24/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
24/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/01/2025	R033 On 06-February-25			Bond Future	9.9221	9.9529	104.0859	103.9163	12,012
24/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2292.3500	2151.4300	2.2924	2.1514	0
24/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	76.9900	105.6600	0.0770	0.1057	0
24/01/2025	R033 On 08-May-25			Bond Future	10.0061	10.0375	101.1203	100.9520	0
24/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2758.1800	2609.4900	2.7582	2.6095	0
24/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1039.7400	1059.3500	1.0397	1.0594	0
24/01/2025	R033 On 07-August-25			Bond Future	10.0981	10.1322	103.1236	102.9458	0
24/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2977.2000	2873.7500	2.9772	2.8738	0
24/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1776.2700	1850.5900	1.7763	1.8506	0
24/01/2025	R033 On 06-November-25			Bond Future	10.2045	10.2408	100.0888	99.9049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3115.9000	2972.7400	3.1159	2.9727	0
24/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2482.5800	2523.3200	2.4826	2.5233	0
24/01/2025	R033 On 05-February-26			Bond Future	10.3226	10.3657	102.0281	101.8162	0
24/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3746.2600	3551.9400	3.7463	3.5519	0
24/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2927.9800	2945.4900	2.9280	2.9455	0
24/01/2025	R035 On 06-February-25			Bond Future	10.3633	10.3942	94.8539	94.6758	58,521
24/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	134.5500	119.0800	0.1346	0.1191	15,000
24/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1670.2400	1832.8600	1.6702	1.8329	0
24/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	379.4700	338.3300	0.3795	0.3383	100
24/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	977.7600	1114.7100	0.9778	1.1147	0
24/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	575.0100	516.0200	0.5750	0.5160	1,000
24/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	709.4100	828.5100	0.7094	0.8285	0
24/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1776.4300	1644.5600	1.7764	1.6446	0
24/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	143.0000	189.2200	0.1430	0.1892	1,100
24/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4123.1200	3948.9300	4.1231	3.9489	0
24/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	5.3900	9.2900	0.0054	0.0093	7,500
24/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5192.6000	5015.4200	5.1926	5.0154	0
24/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.9300	1.8400	0.0009	0.0018	1,100
24/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10832.8000	10654.7100	10.8328	10.6547	0
24/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R035 On 08-May-25			Bond Future	10.4497	10.4812	92.2423	92.0648	58,633
24/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	895.7800	807.2800	0.8958	0.8073	300
24/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3018.1600	3107.1700	3.0182	3.1072	0
24/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1793.5400	1655.8800	1.7935	1.6559	150
24/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1848.5000	1888.3500	1.8485	1.8884	0
24/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2237.1000	2085.1400	2.2371	2.0851	300
24/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1504.8200	1530.3700	1.5048	1.5304	0
24/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3615.1700	3439.9300	3.6152	3.4399	0
24/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	846.2600	848.5300	0.8463	0.8485	150
24/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3861.0800	3684.1400	3.8611	3.6841	0
24/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	767.8000	768.3700	0.7678	0.7684	300
24/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5836.0100	5652.3600	5.8360	5.6524	400
24/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	361.0600	354.9200	0.3611	0.3549	0
24/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6946.4600	6763.5900	6.9465	6.7636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	237.2600	231.9000	0.2373	0.2319	150
24/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7321.1200	7138.5200	7.3211	7.1385	0
24/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	205.9300	200.8400	0.2059	0.2008	0
24/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11630.7000	11456.2300	11.6307	11.4562	0
24/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	34.3700	37.4100	0.0344	0.0374	400
24/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14570.2200	14393.6400	14.5702	14.3936	0
24/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	5.6900	6.6200	0.0057	0.0066	400
24/01/2025	R035 On 07-August-25			Bond Future	10.5443	10.5781	94.0701	93.8835	0
24/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1345.7000	1246.6100	1.3457	1.2466	300
24/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3963.2500	4050.7100	3.9633	4.0507	0
24/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2632.8500	2477.5900	2.6329	2.4776	300
24/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2435.7600	2467.0500	2.4358	2.4671	0
24/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5194.8200	5002.5800	5.1948	5.0026	0
24/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1142.6400	1136.9500	1.1426	1.1370	8,500
24/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5354.2600	5161.3100	5.3543	5.1613	0
24/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1094.5000	1088.1000	1.0945	1.0881	300
24/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10940.8900	10762.4900	10.9409	10.7625	0
24/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	242.5800	250.7300	0.2426	0.2507	0
24/01/2025	R035 On 06-November-25			Bond Future	10.6542	10.6899	91.3973	91.2047	0
24/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1620.1400	1537.4500	1.6201	1.5375	300
24/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4796.9800	4906.8700	4.7970	4.9069	0
24/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2814.0700	2680.7500	2.8141	2.6808	300
24/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3216.4600	3275.7200	3.2165	3.2757	0
24/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3941.4000	3780.3100	3.9414	3.7803	250
24/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2361.5000	2392.9900	2.3615	2.3930	0
24/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4797.6900	4621.1500	4.7977	4.6212	0
24/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1911.3700	1927.4100	1.9114	1.9274	0
24/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5709.3300	5523.6500	5.7093	5.5237	0
24/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1542.4700	1549.3700	1.5425	1.5494	250
24/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6547.8500	6358.0800	6.5479	6.3581	0
24/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1275.0700	1277.8800	1.2751	1.2779	300
24/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7652.2400	7459.7800	7.6522	7.4598	0
24/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	999.6700	999.7900	0.9997	0.9998	250
24/01/2025	R035 On 05-February-26			Bond Future	10.7758	10.8173	93.1692	92.9508	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3703.9700	3503.6200	3.7040	3.5036	0
24/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3629.3400	3647.3800	3.6293	3.6474	0
24/01/2025	R038 On 06-February-25			Bond Future	10.8845	10.8954	103.9097	103.8344	9,232
24/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2525.5900	2472.6700	2.5256	2.4727	0
24/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	115.4500	137.8000	0.1155	0.1378	0
24/01/2025	R038 On 08-May-25			Bond Future	10.9856	10.9962	100.4989	100.4268	7,666
24/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3222.8000	3110.5100	3.2228	3.1105	0
24/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1521.4600	1481.2500	1.5215	1.4813	0
24/01/2025	R038 On 07-August-25			Bond Future	11.0930	11.1050	102.4897	102.4101	0
24/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3633.1600	3507.5400	3.6332	3.5075	0
24/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2664.0800	2618.1000	2.6641	2.6181	0
24/01/2025	R038 On 06-November-25			Bond Future	11.2121	11.2250	99.0008	98.9170	0
24/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2953.7000	2861.8600	2.9537	2.8619	1,770
24/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4480.2000	4472.2100	4.4802	4.4722	0
24/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3816.9700	3709.6000	3.8170	3.7096	0
24/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3635.5600	3612.0400	3.6356	3.6120	0
24/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8369.4600	8246.4900	8.3695	8.2465	0
24/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1475.6200	1436.5000	1.4756	1.4365	1,770
24/01/2025	R038 On 05-February-26			Bond Future	11.3400	11.3573	100.9186	100.8089	0
24/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4895.6000	4742.3900	4.8956	4.7424	0
24/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4262.3100	4218.7400	4.2623	4.2187	0
24/01/2025	R053 On 06-February-25			Bond Future	11.1378	11.1637	108.4156	108.1861	2,205
24/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14035.3100	13805.8200	14.0353	13.8058	0
24/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R053 On 08-May-25			Bond Future	11.2266	11.2528	104.7176	104.4884	22,656
24/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11465.1100	11215.0900	11.4651	11.2151	0
24/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	314.7800	293.8900	0.3148	0.2939	0
24/01/2025	R053 On 07-August-25			Bond Future	11.3198	11.3478	106.7919	106.5518	0
24/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14576.3400	14298.9800	14.5763	14.2990	0
24/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	618.5700	581.3100	0.6186	0.5813	0
24/01/2025	R053 On 06-November-25			Bond Future	11.4216	11.4509	103.0084	102.7609	0
24/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6402.4600	6228.3100	6.4025	6.2283	0
24/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3608.3600	3681.7300	3.6084	3.6817	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R053 On 05-February-26			Bond Future	11.5296	11.5630	105.0036	104.7260	0
24/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5401.2200	5143.3200	5.4012	5.1433	0
24/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5731.4100	5751.0500	5.7314	5.7511	0
24/01/2025	R186 On 06-February-25			Bond Future	8.2594	8.2945	105.2642	105.2035	67,383
24/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1325.2200	1264.5700	1.3252	1.2646	0
24/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0800	0.2100	0.0001	0.0002	0
24/01/2025	R186 On 08-May-25			Bond Future	8.2893	8.3271	107.3707	107.3136	138,658
24/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	546.6600	482.8000	0.5467	0.4828	0
24/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	274.0700	267.2800	0.2741	0.2673	0
24/01/2025	R186 On 07-August-25			Bond Future	8.3414	8.3916	104.1882	104.1237	0
24/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1279.2300	1229.3000	1.2792	1.2293	1,983
24/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	158.2000	172.8400	0.1582	0.1728	0
24/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1796.8100	1741.5500	1.7968	1.7416	0
24/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	95.7100	105.0200	0.0957	0.1050	0
24/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2465.1300	2405.8400	2.4651	2.4058	0
24/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	51.6800	56.9600	0.0517	0.0570	1,983
24/01/2025	R186 On 06-November-25			Bond Future	8.4431	8.5080	106.2193	106.1507	447
24/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	292.0600	249.0600	0.2921	0.2491	0
24/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	623.6900	649.2600	0.6237	0.6493	0
24/01/2025	R186 On 05-February-26			Bond Future	8.6264	8.7418	102.9702	102.8752	0
24/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	360.7400	306.1600	0.3607	0.3062	0
24/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	522.8800	563.3600	0.5229	0.5634	0
24/01/2025	R202 On 06-February-25			Bond Future	266.8095	267.2396	266.8095	267.2396	781
24/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	19.5200	449.6000	0.0195	0.4496	0
24/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R202 On 08-May-25			Bond Future	272.2148	272.6660	272.2148	272.6660	1,079
24/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	355.9600	0.0000	0.3560	0
24/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	95.2400	0.0000	0.0952	0.0000	0
24/01/2025	R202 On 07-August-25			Bond Future	272.4521	272.8954	272.4521	272.8954	0
24/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	852.0700	1295.4000	0.8521	1.2954	0
24/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R202 On 06-November-25			Bond Future	277.8300	278.2752	277.8300	278.2752	0
24/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2190.0300	2635.1500	2.1900	2.6352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R202 On 05-February-26			Bond Future	277.9644	278.3509	277.9644	278.3509	0
24/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	144.4300	530.8700	0.1444	0.5309	0
24/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R209 On 06-February-25			Bond Future	10.5974	10.6233	74.2576	74.1240	7,502
24/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8749.7000	8616.0800	8.7497	8.6161	0
24/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R209 On 08-May-25			Bond Future	10.6839	10.7101	72.5891	72.4561	15,648
24/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6043.6300	5902.6600	6.0436	5.9027	0
24/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	234.3800	226.3600	0.2344	0.2264	0
24/01/2025	R209 On 07-August-25			Bond Future	10.7764	10.8043	74.0271	73.8871	0
24/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9047.3300	8896.9800	9.0473	8.8970	0
24/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	298.4700	288.1300	0.2985	0.2881	0
24/01/2025	R209 On 06-November-25			Bond Future	10.8794	10.9088	72.3172	72.1726	0
24/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3895.4400	3825.3500	3.8954	3.8254	0
24/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2007.4300	2081.9700	2.0074	2.0820	0
24/01/2025	R209 On 05-February-26			Bond Future	10.9905	11.0247	73.7189	73.5540	0
24/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3247.1400	3104.3600	3.2471	3.1044	0
24/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3540.0700	3562.2300	3.5401	3.5622	0
24/01/2025	R210 On 06-February-25			Bond Future	242.3599	242.8606	242.3599	242.8606	803
24/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	2749.9300	3250.6400	2.7499	3.2506	0
24/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R210 On 08-May-25			Bond Future	243.9207	244.4428	243.9207	244.4428	1,180
24/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	4109.3400	3587.2000	4.1093	3.5872	0
24/01/2025	R210 On 07-August-25			Bond Future	248.8125	249.3304	248.8125	249.3304	0
24/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	372.4600	890.4000	0.3725	0.8904	0
24/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R210 On 06-November-25			Bond Future	250.3152	250.8360	250.3152	250.8360	0
24/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1824.7600	1304.0300	1.8248	1.3040	0
24/01/2025	R210 On 05-February-26			Bond Future	255.2288	255.7005	255.2288	255.7005	0
24/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2128.8400	2600.4500	2.1288	2.6005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R213 On 06-February-25			Bond Future	9.4055	9.4463	92.2597	92.0878	92,475
24/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7763.0500	7591.1700	7.7631	7.5912	0
24/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R213 On 08-May-25			Bond Future	9.4722	9.5141	90.5489	90.3777	97,865
24/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4368.0300	4198.9400	4.3680	4.1989	0
24/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	208.9500	210.9900	0.2090	0.2110	0
24/01/2025	R213 On 07-August-25			Bond Future	9.5485	9.5942	92.3432	92.1632	17
24/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8009.6000	7836.7400	8.0096	7.8367	0
24/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	133.5200	140.6400	0.1335	0.1406	0
24/01/2025	R213 On 06-November-25			Bond Future	9.6460	9.6950	90.5893	90.4034	0
24/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2902.6700	2750.4000	2.9027	2.7504	0
24/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1383.0100	1416.5800	1.3830	1.4166	0
24/01/2025	R213 On 05-February-26			Bond Future	9.7592	9.8171	92.3461	92.1350	0
24/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2538.4200	2378.6100	2.5384	2.3786	0
24/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2062.5100	2113.8300	2.0625	2.1138	0
24/01/2025	R214 On 06-February-25			Bond Future	11.0230	11.0640	69.2391	69.0139	10,696
24/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3838.5200	3615.9900	3.8385	3.6160	521
24/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	6.9400	9.6700	0.0069	0.0097	0
24/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6276.2200	6051.0100	6.2762	6.0510	521
24/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	0
24/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8398.5100	8173.2500	8.3985	8.1733	0
24/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12309.8300	12084.5700	12.3098	12.0846	0
24/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
24/01/2025	R214 On 08-May-25			Bond Future	11.1078	11.1496	67.3217	67.0951	12,175
24/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6716.9100	6510.9400	6.7169	6.5109	0
24/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	209.5000	230.2000	0.2095	0.2302	0
24/01/2025	R214 On 07-August-25			Bond Future	11.1986	11.2426	68.6557	68.4205	0
24/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8933.9700	8688.4500	8.9340	8.6885	0
24/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	365.3300	355.0000	0.3653	0.3550	0
24/01/2025	R214 On 06-November-25			Bond Future	11.3003	11.3461	66.6935	66.4519	0
24/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4044.9400	3828.3600	4.0449	3.8284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2283.7800	2308.7500	2.2838	2.3088	0
24/01/2025	R214 On 05-February-26			Bond Future	11.4101	11.4607	67.9864	67.7241	0
24/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3226.4500	3081.7800	3.2265	3.0818	0
24/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4015.1600	4132.8100	4.0152	4.1328	0
24/01/2025	R248 On 06-February-25			Bond Future	11.1784	11.2093	84.0012	83.7904	216,974
24/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0800	0.0700	0.0001	0.0001	660
24/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6391.7500	6602.5200	6.3918	6.6025	0
24/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	294.4900	257.6400	0.2945	0.2576	660
24/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1526.6200	1700.5500	1.5266	1.7006	0
24/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3465.8600	3272.2700	3.4659	3.2723	0
24/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	39.0400	56.2300	0.0390	0.0562	660
24/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9384.7800	9174.0100	9.3848	9.1740	0
24/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
24/01/2025	R248 On 08-May-25			Bond Future	11.2657	11.2971	81.2358	81.0245	256,067
24/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8453.9800	8229.7400	8.4540	8.2297	0
24/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	274.7100	261.7400	0.2747	0.2617	0
24/01/2025	R248 On 07-August-25			Bond Future	11.3589	11.3922	82.8455	82.6251	0
24/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11243.4900	11039.5000	11.2435	11.0395	0
24/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	432.0400	448.4000	0.4320	0.4484	0
24/01/2025	R248 On 06-November-25			Bond Future	11.4626	11.4974	80.0171	79.7904	0
24/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4722.9400	4490.3300	4.7229	4.4903	0
24/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2948.0400	2942.2000	2.9480	2.9422	0
24/01/2025	R248 On 05-February-26			Bond Future	11.5744	11.6136	81.5680	81.3174	0
24/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4077.2900	3848.6100	4.0773	3.8486	0
24/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4816.8600	4838.7000	4.8169	4.8387	0
24/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0