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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
28/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	2029 On 06-February-25			Bond Future	134.0869	133.9202	134.0869	133.9202	4,809
28/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1686.9000	1520.1700	1.6869	1.5202	0
28/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2029 On 08-May-25			Bond Future	135.3976	135.2274	135.3976	135.2274	4,588
28/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2452.3900	2622.6300	2.4524	2.6226	0
28/01/2025	2029 On 07-August-25			Bond Future	138.1140	137.9398	138.1140	137.9398	0
28/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	703.9700	529.8300	0.7040	0.5298	0
28/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2029 On 06-November-25			Bond Future	139.4106	139.2321	139.4106	139.2321	68
28/01/2025	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
28/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	379.3600	557.9100	0.3794	0.5579	0
28/01/2025	2029 On 05-February-26			Bond Future	142.1486	141.9661	142.1486	141.9661	0
28/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2038.5900	1856.0900	2.0386	1.8561	0
28/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2030 On 06-February-25			Bond Future	9.0275	9.1339	96.1955	95.7883	104,103
28/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	29.2600	13.3700	0.0293	0.0134	800
28/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1373.6300	1764.9700	1.3736	1.7650	0
28/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	726.4800	476.0200	0.7265	0.4760	800
28/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	143.4500	300.2200	0.1435	0.3002	0
28/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2501.7000	2098.8100	2.5017	2.0988	0
28/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	0.9200	5.2600	0.0009	0.0053	800
28/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6089.4900	5682.2600	6.0895	5.6823	0
28/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2030 On 08-May-25			Bond Future	9.0910	9.2044	98.1207	97.7052	59,617
28/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	497.0500	389.7800	0.4971	0.3898	800
28/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2022.0700	2330.2900	2.0221	2.3303	0
28/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	541.7600	427.0500	0.5418	0.4271	300
28/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1917.0500	2217.8300	1.9171	2.2178	0
28/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	863.4700	701.7500	0.8635	0.7018	1,320
28/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1383.3000	1637.0700	1.3833	1.6371	0
28/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1289.4200	1077.8700	1.2894	1.0779	800
28/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	963.0200	1166.9600	0.9630	1.1670	0
28/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1373.6200	1153.5100	1.3736	1.1535	300
28/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	900.9800	1096.3600	0.9010	1.0964	0
28/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1914.9100	1648.2200	1.9149	1.6482	680
28/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	606.7100	755.5100	0.6067	0.7555	0
28/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2148.7800	1865.5900	2.1488	1.8656	0
28/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	516.0800	648.3800	0.5161	0.6484	300
28/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3269.5400	2928.7700	3.2695	2.9288	0
28/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	246.3700	321.0900	0.2464	0.3211	0
28/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3453.4300	3105.8100	3.4534	3.1058	0
28/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	218.5900	286.4600	0.2186	0.2865	800
28/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4468.7100	4092.9600	4.4687	4.0930	1,640
28/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	114.9500	154.6900	0.1150	0.1547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5713.1000	5317.6800	5.7131	5.3177	2,280
28/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	52.1600	72.2300	0.0522	0.0722	0
28/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9545.1800	9130.6800	9.5452	9.1307	0
28/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	1.6900	2.6800	0.0017	0.0027	1,640
28/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10886.9800	10471.7300	10.8870	10.4717	0
28/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.3400	0.5800	0.0003	0.0006	2,280
28/01/2025	2030 On 07-August-25			Bond Future	9.1669	9.2881	96.0554	95.6314	46
28/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	743.5000	615.1300	0.7435	0.6151	300
28/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2326.1600	2621.7900	2.3262	2.6218	0
28/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1525.8100	1315.6000	1.5258	1.3156	300
28/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1339.7500	1553.5400	1.3398	1.5535	0
28/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2874.5500	2577.3200	2.8746	2.5773	0
28/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	651.8800	778.6500	0.6519	0.7787	300
28/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4748.8700	4387.6400	4.7489	4.3876	1,054
28/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	277.7900	340.5600	0.2778	0.3406	0
28/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6647.7500	6254.4300	6.6478	6.2544	0
28/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	122.9600	153.6400	0.1230	0.1536	0
28/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9717.6500	9299.5500	9.7177	9.2996	0
28/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	18.0300	23.9300	0.0180	0.0239	1,054
28/01/2025	2030 On 06-November-25			Bond Future	9.2505	9.3803	97.9284	97.4958	0
28/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	884.7100	749.4800	0.8847	0.7495	300
28/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2677.0200	2974.4200	2.6770	2.9744	0
28/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1641.2300	1437.1000	1.6412	1.4371	300
28/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1743.0200	1971.5200	1.7430	1.9715	0
28/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2267.2400	2020.9000	2.2672	2.0209	0
28/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1305.9600	1492.2500	1.3060	1.4923	0
28/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3517.5200	3211.3700	3.5175	3.2114	0
28/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	794.9600	921.4400	0.7950	0.9214	300
28/01/2025	2030 On 05-February-26			Bond Future	9.3504	9.4901	95.8198	95.3785	0
28/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2134.5200	1903.9100	2.1345	1.9039	0
28/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1693.5400	1904.2600	1.6935	1.9043	0
28/01/2025	2032 On 06-February-25			Bond Future	9.7246	9.8211	95.5581	95.0947	52,569
28/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	27.4500	11.5000	0.0275	0.0115	800
28/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1509.6900	1957.1300	1.5097	1.9571	0

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28/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1079.1300	766.4500	1.0791	0.7665	800
28/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	143.6800	294.3900	0.1437	0.2944	0
28/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4144.3900	3683.3800	4.1444	3.6834	0
28/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.6300	3.0100	0.0006	0.0030	800
28/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9010.2900	8546.9000	9.0103	8.5469	0
28/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2032 On 08-May-25			Bond Future	9.8034	9.9047	93.3065	92.8337	125,658
28/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	677.9400	550.5700	0.6779	0.5506	300
28/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2591.0800	2936.4600	2.5911	2.9365	0
28/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	708.0500	576.4200	0.7081	0.5764	800
28/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2525.1700	2866.2900	2.5252	2.8663	0
28/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1721.1700	1477.5700	1.7212	1.4776	300
28/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1270.3300	1499.4800	1.2703	1.4995	0
28/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1774.9400	1526.6700	1.7749	1.5267	800
28/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1231.1100	1455.5900	1.2311	1.4556	0
28/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2878.4800	2553.4700	2.8785	2.5535	0
28/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	680.9600	828.7000	0.6810	0.8287	300
28/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5219.9200	4806.9400	5.2199	4.8069	0
28/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	218.2600	278.0300	0.2183	0.2780	0
28/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5457.8500	5039.4700	5.4579	5.0395	0
28/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	194.9400	249.3100	0.1949	0.2493	800
28/01/2025	2032 On 07-August-25			Bond Future	9.8907	9.9973	95.1556	94.6731	0
28/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	994.0400	848.8900	0.9940	0.8489	300
28/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3257.8400	3595.1000	3.2578	3.5951	0
28/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1982.8100	1749.5200	1.9828	1.7495	300
28/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1940.7600	2189.8800	1.9408	2.1899	0
28/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3990.7200	3648.7500	3.9907	3.6488	0
28/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	881.8400	1022.2800	0.8818	1.0223	300
28/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9182.0100	8732.1000	9.1820	8.7321	0
28/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	157.8100	190.3100	0.1578	0.1903	0
28/01/2025	2032 On 06-November-25			Bond Future	9.9933	10.1056	92.8492	92.3571	0
28/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1203.0400	1050.4100	1.2030	1.0504	300
28/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3860.5500	4200.1000	3.8606	4.2001	0
28/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2149.5600	1923.2800	2.1496	1.9233	300

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28/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2561.2800	2827.1800	2.5613	2.8272	0
28/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3482.3400	3183.2100	3.4823	3.1832	0
28/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1629.0100	1822.0600	1.6290	1.8221	0
28/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4911.4100	4558.2100	4.9114	4.5582	0
28/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1070.7000	1209.6800	1.0707	1.2097	300
28/01/2025	2032 On 05-February-26			Bond Future	10.1085	10.2269	94.6493	94.1473	0
28/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2867.5600	2613.8300	2.8676	2.6138	0
28/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2648.6900	2897.0000	2.6487	2.8970	0
28/01/2025	2033 On 06-February-25			Bond Future	127.8015	128.2308	127.8015	128.2308	5,660
28/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	2861.5100	3290.8000	2.8615	3.2908	0
28/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2033 On 08-May-25			Bond Future	128.8832	129.3211	128.8832	129.3211	9,389
28/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1736.8000	1298.9500	1.7368	1.2990	0
28/01/2025	2033 On 07-August-25			Bond Future	131.4690	131.9152	131.4690	131.9152	0
28/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	2818.9700	3265.1900	2.8190	3.2652	0
28/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2033 On 06-November-25			Bond Future	132.5349	132.9890	132.5349	132.9890	0
28/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	605.0600	150.9900	0.6051	0.1510	0
28/01/2025	2033 On 05-February-26			Bond Future	135.1380	135.6006	135.1380	135.6006	0
28/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2257.9900	2720.5500	2.2580	2.7206	0
28/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2037 On 06-February-25			Bond Future	10.8067	10.9232	84.9629	84.2789	153,010
28/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10502.2200	9818.2300	10.5022	9.8182	0
28/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2037 On 08-May-25			Bond Future	10.9058	11.0269	86.6633	85.9655	63,240
28/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	825.0600	639.1600	0.8251	0.6392	300
28/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3224.0000	3735.9000	3.2240	3.7359	0
28/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2145.7500	1787.0000	2.1458	1.7870	300
28/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1602.4400	1941.4900	1.6024	1.9415	0
28/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3902.3400	3405.1400	3.9023	3.4051	0
28/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	774.1400	974.7400	0.7741	0.9747	300

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28/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7510.2400	6878.4500	7.5102	6.8785	0
28/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	198.7200	264.7300	0.1987	0.2647	0
28/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8936.1200	8279.7600	8.9361	8.2798	15,000
28/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	116.1100	157.5500	0.1161	0.1576	0
28/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12434.8900	11747.6300	12.4349	11.7476	7,500
28/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	24.2200	34.7600	0.0242	0.0348	0
28/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12662.4500	11974.0600	12.6625	11.9741	7,500
28/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	21.2200	30.6300	0.0212	0.0306	0
28/01/2025	2037 On 07-August-25			Bond Future	11.0140	11.1400	84.1202	83.4083	15
28/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	990.1500	813.2200	0.9902	0.8132	2,541
28/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4946.0000	5480.9500	4.9460	5.4810	0
28/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1285.2400	1070.6000	1.2852	1.0706	300
28/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4278.9300	4776.1700	4.2789	4.7762	0
28/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1390.4600	1163.4200	1.3905	1.1634	2,341
28/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4086.4700	4571.3100	4.0865	4.5713	0
28/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1592.7400	1343.0500	1.5927	1.3431	200
28/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3756.4800	4218.6700	3.7565	4.2187	0
28/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2561.0100	2219.7800	2.5610	2.2198	300
28/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2640.5200	3011.1700	2.6405	3.0112	0
28/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2778.0700	2419.5100	2.7781	2.4195	0
28/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2460.4900	2813.8100	2.4605	2.8138	2,541
28/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3978.0300	3538.6300	3.9780	3.5386	0
28/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1713.8800	1986.3600	1.7139	1.9864	2,541
28/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5531.4900	5015.5300	5.5315	5.0155	0
28/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1119.6800	1315.6000	1.1197	1.3156	2,541
28/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5572.0900	5054.4300	5.5721	5.0544	0
28/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1107.6100	1301.8300	1.1076	1.3018	300
28/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6991.4800	6423.2600	6.9915	6.4233	0
28/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	765.2500	908.9100	0.7653	0.9089	2,541
28/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10651.4900	10004.5400	10.6515	10.0045	0
28/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	303.8500	368.7800	0.3039	0.3688	0
28/01/2025	2037 On 06-November-25			Bond Future	11.1246	11.2556	85.7600	85.0339	0
28/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1600.3800	1373.4500	1.6004	1.3735	300
28/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5186.9000	5686.0800	5.1869	5.6861	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2796.0500	2464.4200	2.7961	2.4644	300
28/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3495.0900	3889.5700	3.4951	3.8896	0
28/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4826.5200	4372.2000	4.8265	4.3722	0
28/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2073.2300	2345.0200	2.0732	2.3450	0
28/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6830.9100	6295.4200	6.8309	6.2954	0
28/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1324.7200	1515.3400	1.3247	1.5153	300
28/01/2025	2037 On 05-February-26			Bond Future	11.2456	11.3820	83.1643	82.4239	0
28/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2933.4700	2621.8100	2.9335	2.6218	1,970
28/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4850.9900	5279.7800	4.8510	5.2798	0
28/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3739.2500	3375.8900	3.7393	3.3759	0
28/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3988.6200	4365.7100	3.9886	4.3657	0
28/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7295.8500	6775.7700	7.2959	6.7758	0
28/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1952.7800	2173.1500	1.9528	2.1732	1,970
28/01/2025	2038 On 06-February-25			Bond Future	137.4206	137.5837	137.4206	137.5837	1,386
28/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2190.6200	2353.6700	2.1906	2.3537	0
28/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2038 On 08-May-25			Bond Future	140.2049	140.3711	140.2049	140.3711	1,980
28/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	524.8500	691.0600	0.5249	0.6911	0
28/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2038 On 07-August-25			Bond Future	140.8985	141.0671	140.8985	141.0671	0
28/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1338.4900	1507.1000	1.3385	1.5071	0
28/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2038 On 06-November-25			Bond Future	143.6806	143.8519	143.6806	143.8519	0
28/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	199.4200	28.1000	0.1994	0.0281	0
28/01/2025	2038 On 05-February-26			Bond Future	144.3450	144.5182	144.3450	144.5182	0
28/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1145.0400	1318.2300	1.1450	1.3182	0
28/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2040 On 06-February-25			Bond Future	11.1270	11.2336	84.9299	84.2555	47,627
28/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	270.0700	139.8700	0.2701	0.1399	780
28/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1084.9700	1629.1400	1.0850	1.6291	0
28/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3541.1900	2889.3300	3.5412	2.8893	0
28/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	7.4100	29.9200	0.0074	0.0299	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6438.0400	5763.8900	6.4380	5.7639	0
28/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0200	0.2400	0.0000	0.0002	780
28/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10504.5300	9830.1600	10.5045	9.8302	0
28/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2040 On 08-May-25			Bond Future	11.2292	11.3397	86.6296	85.9417	28,471
28/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8337.2400	7711.2200	8.3372	7.7112	0
28/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	207.1500	269.0700	0.2072	0.2691	0
28/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8938.8000	8302.6400	8.9388	8.3026	15,000
28/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	168.4300	220.2100	0.1684	0.2202	0
28/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12292.7000	11621.6200	12.2927	11.6216	7,500
28/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	46.4600	63.3200	0.0465	0.0633	0
28/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12629.0300	11955.6500	12.6290	11.9557	7,500
28/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	39.1500	53.7100	0.0392	0.0537	0
28/01/2025	2040 On 07-August-25			Bond Future	11.3400	11.4547	83.8351	83.1333	4,054
28/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11178.0100	10545.2400	11.1780	10.5452	0
28/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	365.1400	434.2000	0.3651	0.4342	0
28/01/2025	2040 On 06-November-25			Bond Future	11.4524	11.5715	85.4692	84.7534	0
28/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4815.2000	4387.0200	4.8152	4.3870	0
28/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2519.5200	2807.1900	2.5195	2.8072	0
28/01/2025	2040 On 05-February-26			Bond Future	11.5744	11.6983	82.6172	81.8872	0
28/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3987.9300	3633.7200	3.9879	3.6337	0
28/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4491.1300	4866.9200	4.4911	4.8669	0
28/01/2025	2044 On 06-February-25			Bond Future	11.2616	11.3731	80.7475	80.0239	16,162
28/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	1.0900	0.3500	0.0011	0.0004	8,825
28/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4164.8100	4887.7400	4.1648	4.8877	0
28/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	319.9100	164.9500	0.3199	0.1650	8,825
28/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1055.0700	1623.7800	1.0551	1.6238	0
28/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1680.9800	1155.5200	1.6810	1.1555	0
28/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	146.5600	344.7700	0.1466	0.3448	8,825
28/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4604.8200	3888.5200	4.6048	3.8885	422
28/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	1.6800	9.0500	0.0017	0.0091	0
28/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7481.5400	6757.9300	7.4815	6.7579	422
28/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	0
28/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10288.4200	9564.7500	10.2884	9.5648	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13935.2100	13211.5400	13.9352	13.2115	0
28/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
28/01/2025	2044 On 08-May-25		Call	Bond Future	0.3300	0.1800	0.0003	0.0002	0
28/01/2025	2044 On 08-May-25			Bond Future	11.3602	11.4757	82.3635	81.6253	77,797
28/01/2025	2044 On 08-May-25		Put	Bond Future	17636.7900	18374.8800	17.6368	18.3749	0
28/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	890.2100	700.0500	0.8902	0.7001	2,490
28/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3807.6100	4355.6900	3.8076	4.3557	0
28/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3210.6300	2764.3800	3.2106	2.7644	0
28/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1378.6900	1670.6800	1.3787	1.6707	2,490
28/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6689.4400	6066.9200	6.6894	6.0669	0
28/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	419.9200	535.6400	0.4199	0.5356	2,490
28/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8286.3900	7622.4100	8.2864	7.6224	0
28/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	247.6700	321.9300	0.2477	0.3219	0
28/01/2025	2044 On 07-August-25			Bond Future	11.4664	11.5863	79.6098	78.8567	16
28/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10975.1600	10301.3900	10.9752	10.3014	0
28/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	403.3300	482.7100	0.4033	0.4827	0
28/01/2025	2044 On 06-November-25			Bond Future	11.5738	11.6980	81.1615	80.3933	0
28/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4687.2300	4242.9400	4.6872	4.2429	0
28/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2814.5300	3138.3600	2.8145	3.1384	0
28/01/2025	2044 On 05-February-26			Bond Future	11.6898	11.8187	78.3511	77.5678	0
28/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3924.7400	3551.8500	3.9247	3.5519	0
28/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4726.3300	5136.7300	4.7263	5.1367	0
28/01/2025	2046 On 06-February-25			Bond Future	119.9828	119.7305	119.9828	119.7305	8,543
28/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	5972.8000	5720.4900	5.9728	5.7205	0
28/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2046 On 08-May-25			Bond Future	120.2045	119.9469	120.2045	119.9469	19,907
28/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1765.5100	2023.1000	1.7655	2.0231	0
28/01/2025	2046 On 07-August-25			Bond Future	122.6159	122.3527	122.6159	122.3527	0
28/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3925.9100	3662.6800	3.9259	3.6627	0
28/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2046 On 06-November-25			Bond Future	122.7883	122.5188	122.7883	122.5188	0
28/01/2025	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
28/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2621.6600	2891.2500	2.6217	2.8913	0
28/01/2025	2046 On 05-February-26			Bond Future	125.1989	124.9237	125.1989	124.9237	0
28/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3548.9200	3273.6800	3.5489	3.2737	0
28/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2050 On 06-February-25			Bond Future	118.9777	118.9909	118.9777	118.9909	7,469
28/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3377.7400	3390.8600	3.3777	3.3909	0
28/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2050 On 08-May-25			Bond Future	121.3885	121.4017	121.3885	121.4017	16,652
28/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	228.5000	241.6900	0.2285	0.2417	0
28/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2050 On 07-August-25			Bond Future	121.4624	121.4750	121.4624	121.4750	0
28/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1572.3800	1585.0100	1.5724	1.5850	0
28/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2050 On 06-November-25			Bond Future	123.8606	123.8732	123.8606	123.8732	0
28/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	559.4100	546.8300	0.5594	0.5468	0
28/01/2025	2050 On 05-February-26			Bond Future	123.8882	123.8995	123.8882	123.8995	0
28/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1068.2100	1079.5000	1.0682	1.0795	0
28/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	AL37 On 06-February-25			Index Future	1074.8860	1071.5550	1074.8860	1,071.5550	0
28/01/2025	AL37 On 08-May-25			Index Future	1096.4010	1093.0010	1096.4010	1,093.0010	0
28/01/2025	AL37 On 07-August-25			Index Future	1118.1440	1114.6740	1118.1440	1,114.6740	0
28/01/2025	AL37 On 06-November-25			Index Future	1139.9850	1136.4430	1139.9850	1,136.4430	0
28/01/2025	AL37 On 05-February-26			Index Future	1162.1410	1158.5260	1162.1410	1,158.5260	0
28/01/2025	AL7T On 06-February-25			Index Future	1291.7280	1283.9680	1291.7280	1,283.9680	0
28/01/2025	AL7T On 08-May-25			Index Future	1317.5830	1309.6660	1317.5830	1,309.6660	0
28/01/2025	AL7T On 07-August-25			Index Future	1343.7130	1335.6340	1343.7130	1,335.6340	0
28/01/2025	AL7T On 06-November-25			Index Future	1369.9590	1361.7190	1369.9590	1,361.7190	0

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28/01/2025	AL7T On 05-February-26			Index Future	1396.5840	1388.1800	1396.5840	1,388.1800	0
28/01/2025	ALBI On 06-February-25			Index Future	1108.8360	1103.1270	1108.8360	1,103.1270	57
28/01/2025	ALBI On 08-May-25			Index Future	1131.0310	1125.2060	1131.0310	1,125.2060	41
28/01/2025	ALBI On 07-August-25			Index Future	1153.4610	1147.5170	1153.4610	1,147.5170	0
28/01/2025	ALBI On 06-November-25			Index Future	1175.9910	1169.9280	1175.9910	1,169.9280	0
28/01/2025	ALBI On 05-February-26			Index Future	1198.8460	1192.6620	1198.8460	1,192.6620	0
28/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	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
28/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	ES33 On 06-February-25			Bond Future	11.0651	11.1922	83.6295	83.0302	0
28/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9897.9300	9298.6500	9.8979	9.2987	0
28/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES33 On 08-May-25			Bond Future	11.1856	11.3184	81.5247	80.9131	0
28/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6752.6700	6141.1400	6.7527	6.1411	0
28/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES33 On 07-August-25			Bond Future	11.3153	11.4543	83.1598	82.5358	0
28/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9355.2400	8731.1700	9.3552	8.7312	0
28/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES33 On 06-November-25			Bond Future	11.4644	11.6099	81.0040	80.3673	0
28/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2353.8100	1717.0900	2.3538	1.7171	0
28/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES33 On 05-February-26			Bond Future	11.6304	11.7831	82.5924	81.9429	0
28/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	603.0600	1252.5400	0.6031	1.2525	0
28/01/2025	ES42 On 06-February-25			Bond Future	11.6081	11.7148	79.5856	78.9464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11192.1300	10552.9500	11.1921	10.5530	0
28/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES42 On 08-May-25			Bond Future	11.7179	11.8286	76.9311	76.2789	0
28/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8300.2300	7647.9900	8.3002	7.6480	0
28/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES42 On 07-August-25			Bond Future	11.8314	11.9462	78.4735	77.8079	0
28/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10201.3200	9535.7200	10.2013	9.5357	0
28/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES42 On 06-November-25			Bond Future	11.9564	12.0757	75.7562	75.0772	0
28/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2422.3400	1743.3300	2.4223	1.7433	0
28/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES42 On 05-February-26			Bond Future	12.0883	12.2122	77.2399	76.5473	0
28/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1359.8200	2052.4300	1.3598	2.0524	0
28/01/2025	GOVI On 06-February-25			GOVI	1091.8720	1086.3810	1091.8720	1,086.3810	69
28/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1198720.0000	1143810.0000	119.8720	114.3810	0
28/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	GOVI On 08-May-25			GOVI	1113.7270	1108.1250	1113.7270	1,108.1250	612
28/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	917270.0000	861250.0000	91.7270	86.1250	0
28/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	GOVI On 07-August-25			GOVI	1135.8140	1130.0970	1135.8140	1,130.0970	0
28/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1248140.0000	1190970.0000	124.8140	119.0970	0
28/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	GOVI On 06-November-25			GOVI	1157.9990	1152.1670	1157.9990	1,152.1670	0
28/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	459990.0000	401670.0000	45.9990	40.1670	0
28/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	GOVI On 05-February-26			GOVI	1180.5050	1174.5560	1180.5050	1,174.5560	0
28/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	305050.0000	245560.0000	30.5050	24.5560	0
28/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/01/2025	IGOV On 06-February-25			Index Future	371.7190	371.1240	371.7190	371.1240	0
28/01/2025	IGOV On 08-May-25			Index Future	379.2510	378.6440	379.2510	378.6440	886
28/01/2025	IGOV On 07-August-25			Index Future	386.8630	386.2420	386.8630	386.2420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	IGOV On 06-November-25			Index Future	394.5080	393.8740	394.5080	393.8740	0
28/01/2025	IGOV On 05-February-26			Index Future	402.2620	401.6150	402.2620	401.6150	0
28/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
28/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
28/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/01/2025	R033 On 06-February-25			Bond Future	9.9353	10.0318	104.0131	103.4835	9,329
28/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2182.6400	1718.2100	2.1826	1.7182	0
28/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	40.0900	105.2000	0.0401	0.1052	0
28/01/2025	R033 On 08-May-25			Bond Future	10.0199	10.1210	101.0463	100.5060	12,364
28/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2677.6100	2344.2900	2.6776	2.3443	0
28/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1033.2300	1240.1700	1.0332	1.2402	0
28/01/2025	R033 On 07-August-25			Bond Future	10.1124	10.2185	103.0487	102.4974	0
28/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2909.4900	2601.4000	2.9095	2.6014	0
28/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1783.4200	2026.6200	1.7834	2.0266	0
28/01/2025	R033 On 06-November-25			Bond Future	10.2194	10.3309	100.0132	99.4507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3055.0100	2761.9400	3.0550	2.7619	0
28/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2497.2700	2766.6700	2.4973	2.7667	0
28/01/2025	R033 On 05-February-26			Bond Future	10.3381	10.4554	101.9516	101.3780	0
28/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3686.3800	3382.0800	3.6864	3.3821	0
28/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2944.5200	3213.9000	2.9445	3.2139	0
28/01/2025	R035 On 06-February-25			Bond Future	10.3713	10.4829	94.8078	94.1675	48,732
28/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	70.4500	29.7700	0.0705	0.0298	15,000
28/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1652.2600	2251.8700	1.6523	2.2519	0
28/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	266.8000	133.3100	0.2668	0.1333	100
28/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	911.2100	1418.0100	0.9112	1.4180	0
28/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	446.9600	242.0700	0.4470	0.2421	1,000
28/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	627.4800	1062.8800	0.6275	1.0629	0
28/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1673.4600	1171.8500	1.6735	1.1719	0
28/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	86.1500	224.8300	0.0862	0.2248	1,100
28/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4072.7100	3437.8100	4.0727	3.4378	0
28/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	1.1000	6.4900	0.0011	0.0065	7,500
28/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5145.6500	4506.1300	5.1457	4.5061	0
28/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.1000	0.8700	0.0001	0.0009	1,100
28/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10786.6800	10146.3900	10.7867	10.1464	0
28/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R035 On 08-May-25			Bond Future	10.4580	10.5742	92.1955	91.5422	60,205
28/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	850.6000	668.5300	0.8506	0.6685	300
28/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3019.8100	3490.9800	3.0198	3.4910	0
28/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1734.6500	1435.4100	1.7347	1.4354	150
28/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1836.4400	2190.4400	1.8364	2.1904	0
28/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2174.9000	1830.3100	2.1749	1.8303	300
28/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1489.4500	1798.1000	1.4895	1.7981	0
28/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3549.5400	3098.6800	3.5495	3.0987	0
28/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	827.4600	1029.8400	0.8275	1.0298	150
28/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3795.5000	3329.9000	3.7955	3.3299	0
28/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	749.0500	936.6900	0.7491	0.9367	300
28/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5773.6500	5221.6500	5.7737	5.2217	400
28/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	345.5300	446.7700	0.3455	0.4468	0
28/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6886.8000	6304.1700	6.8868	6.3042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	224.4300	295.0400	0.2244	0.2950	150
28/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7262.3700	6671.5200	7.2624	6.6715	0
28/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	194.0100	256.4000	0.1940	0.2564	0
28/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11580.1800	10939.4600	11.5802	10.9395	0
28/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	30.6800	43.2000	0.0307	0.0432	400
28/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14522.5000	13871.7400	14.5225	13.8717	0
28/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	4.8000	7.2800	0.0048	0.0073	400
28/01/2025	R035 On 07-August-25			Bond Future	10.5528	10.6740	94.0229	93.3564	0
28/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1306.6900	1098.3000	1.3067	1.0983	300
28/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3971.4000	4429.4800	3.9714	4.4295	0
28/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2582.0300	2254.1800	2.5820	2.2542	300
28/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2432.1000	2770.7200	2.4321	2.7707	0
28/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5136.8100	4662.4700	5.1368	4.6625	0
28/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1131.7900	1323.9200	1.1318	1.3239	8,500
28/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5296.1300	4815.2400	5.2961	4.8152	0
28/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1083.5300	1269.1100	1.0835	1.2691	300
28/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10886.3700	10271.3500	10.8864	10.2714	0
28/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	235.2200	286.6700	0.2352	0.2867	0
28/01/2025	R035 On 06-November-25			Bond Future	10.6630	10.7895	91.3499	90.6700	0
28/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1274.3300	1088.5800	1.2743	1.0886	2,000
28/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5467.7200	5961.8500	5.4677	5.9619	0
28/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1585.0000	1367.2300	1.5850	1.3672	300
28/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4809.2200	5271.3300	4.8092	5.2713	0
28/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2320.2300	2037.0600	2.3202	2.0371	2,000
28/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3700.7700	4097.4800	3.7008	4.0975	0
28/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2769.5900	2452.3800	2.7696	2.4524	300
28/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3219.3600	3582.0300	3.2194	3.5820	0
28/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3891.9200	3504.0500	3.8919	3.5041	250
28/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2359.4000	2651.4100	2.3594	2.6514	0
28/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4745.8600	4314.8500	4.7459	4.3149	0
28/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1906.9200	2155.7900	1.9069	2.1558	0
28/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5581.4500	5114.7800	5.5815	5.1148	0
28/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1563.4700	1776.6800	1.5635	1.7767	2,000
28/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5655.9000	5186.3000	5.6559	5.1863	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1536.4200	1746.7000	1.5364	1.7467	250
28/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6493.5300	5993.9000	6.4935	5.9939	0
28/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1268.1300	1448.3800	1.2681	1.4484	300
28/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7597.3700	7064.6800	7.5974	7.0647	0
28/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	992.1800	1139.3700	0.9922	1.1394	250
28/01/2025	R035 On 05-February-26			Bond Future	10.7849	10.9172	93.1214	92.4281	0
28/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3659.5600	3313.8600	3.6596	3.3139	0
28/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3632.6900	3980.3000	3.6327	3.9803	0
28/01/2025	R038 On 06-February-25			Bond Future	10.8873	11.0040	103.8905	103.0898	9,232
28/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2449.8800	1767.7300	2.4499	1.7677	0
28/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	58.9300	177.4500	0.0589	0.1775	0
28/01/2025	R038 On 08-May-25			Bond Future	10.9884	11.1098	100.4795	99.6627	8,994
28/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3168.4700	2688.4000	3.1685	2.6884	0
28/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1486.4900	1823.1900	1.4865	1.8232	0
28/01/2025	R038 On 07-August-25			Bond Future	11.0959	11.2222	102.4706	101.6373	0
28/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3590.4200	3146.3900	3.5904	3.1464	0
28/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2640.4600	3029.7000	2.6405	3.0297	0
28/01/2025	R038 On 06-November-25			Bond Future	11.2150	11.3465	98.9821	98.1322	0
28/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2919.8900	2558.6500	2.9199	2.5587	1,770
28/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4465.1200	4953.8400	4.4651	4.9538	0
28/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3781.0000	3356.2300	3.7810	3.3562	0
28/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3618.3200	4043.5100	3.6183	4.0435	0
28/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8332.7900	7694.7300	8.3328	7.6947	0
28/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1457.6800	1669.5800	1.4577	1.6696	1,770
28/01/2025	R038 On 05-February-26			Bond Future	11.3429	11.4800	100.9002	100.0333	0
28/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4861.3300	4408.8900	4.8613	4.4089	0
28/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4246.4300	4660.8500	4.2464	4.6609	0
28/01/2025	R053 On 06-February-25			Bond Future	11.1660	11.2825	108.1663	107.1456	2,205
28/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13786.0300	12765.2800	13.7860	12.7653	0
28/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R053 On 08-May-25			Bond Future	11.2557	11.3764	104.4635	103.4222	22,674
28/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11206.6300	10265.1100	11.2066	10.2651	0
28/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	310.3300	410.0900	0.3103	0.4101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R053 On 07-August-25			Bond Future	11.3499	11.4750	106.5336	105.4712	0
28/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14321.8700	13383.5600	14.3219	13.3836	0
28/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	622.3800	746.4400	0.6224	0.7464	0
28/01/2025	R053 On 06-November-25			Bond Future	11.4527	11.5825	102.7458	101.6623	0
28/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6208.9900	5579.6700	6.2090	5.5797	0
28/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3677.4900	4131.6200	3.6775	4.1316	0
28/01/2025	R053 On 05-February-26			Bond Future	11.5617	11.6965	104.7366	103.6317	0
28/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5234.6800	4697.1000	5.2347	4.6971	0
28/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5831.8900	6399.1500	5.8319	6.3992	0
28/01/2025	R186 On 06-February-25			Bond Future	8.2485	8.2692	105.2831	105.2472	44,257
28/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1344.0100	1308.0900	1.3440	1.3081	0
28/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
28/01/2025	R186 On 08-May-25			Bond Future	8.2764	8.3007	107.3902	107.3534	157,626
28/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	551.2900	530.6300	0.5513	0.5306	0
28/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	259.2000	275.3100	0.2592	0.2753	0
28/01/2025	R186 On 07-August-25			Bond Future	8.3254	8.3548	104.2088	104.1710	0
28/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1291.6900	1262.4700	1.2917	1.2625	1,983
28/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	150.1100	158.7300	0.1501	0.1587	0
28/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1811.6300	1779.2900	1.8116	1.7793	0
28/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	89.9800	95.4800	0.0900	0.0955	0
28/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2482.0300	2447.3200	2.4820	2.4473	0
28/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	48.0300	51.1600	0.0480	0.0512	1,983
28/01/2025	R186 On 06-November-25			Bond Future	8.4226	8.4594	106.2410	106.2020	447
28/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	297.5100	283.3100	0.2975	0.2833	0
28/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	607.4500	632.2000	0.6075	0.6322	0
28/01/2025	R186 On 05-February-26			Bond Future	8.5988	8.6474	102.9930	102.9530	0
28/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	368.6200	351.4300	0.3686	0.3514	0
28/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	507.9900	530.8300	0.5080	0.5308	0
28/01/2025	R202 On 06-February-25			Bond Future	266.7496	267.1745	266.7496	267.1745	781
28/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	384.4500	0.0000	0.3845	0
28/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	40.3900	0.0000	0.0404	0.0000	0
28/01/2025	R202 On 08-May-25			Bond Future	272.1544	272.5874	272.1544	272.5874	1,079
28/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	277.4300	0.0000	0.2774	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	155.6300	0.0000	0.1556	0.0000	0
28/01/2025	R202 On 07-August-25			Bond Future	272.3922	272.8324	272.3922	272.8324	0
28/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	792.2200	1232.4300	0.7922	1.2324	0
28/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R202 On 06-November-25			Bond Future	277.7709	278.2190	277.7709	278.2190	0
28/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2130.9100	2579.0300	2.1309	2.5790	0
28/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R202 On 05-February-26			Bond Future	277.9062	278.3600	277.9062	278.3600	0
28/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	86.2400	540.0100	0.0862	0.5400	0
28/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R209 On 06-February-25			Bond Future	10.6206	10.7271	74.1377	73.5905	7,502
28/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8629.7600	8082.5400	8.6298	8.0825	0
28/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R209 On 08-May-25			Bond Future	10.7079	10.8184	72.4669	71.9086	15,648
28/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5917.1900	5425.4600	5.9172	5.4255	0
28/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	230.1100	296.6800	0.2301	0.2967	0
28/01/2025	R209 On 07-August-25			Bond Future	10.8012	10.9157	73.9030	73.3334	0
28/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8922.4200	8410.1500	8.9224	8.4102	0
28/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	297.6900	354.9900	0.2977	0.3550	0
28/01/2025	R209 On 06-November-25			Bond Future	10.9050	11.0240	72.1913	71.6103	0
28/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3797.9600	3453.3700	3.7980	3.4534	0
28/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2035.9300	2272.3200	2.0359	2.2723	0
28/01/2025	R209 On 05-February-26			Bond Future	11.0171	11.1408	73.5909	72.9984	0
28/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3164.3600	2879.1300	3.1644	2.8791	0
28/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3585.3000	3892.5400	3.5853	3.8925	0
28/01/2025	R210 On 06-February-25			Bond Future	242.7321	242.7616	242.7321	242.7616	803
28/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3122.1400	3151.5600	3.1221	3.1516	0
28/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R210 On 08-May-25			Bond Future	244.3010	244.3307	244.3010	244.3307	1,180
28/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3729.0200	3699.3100	3.7290	3.6993	0
28/01/2025	R210 On 07-August-25			Bond Future	249.2020	249.2315	249.2020	249.2315	0
28/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	762.0000	791.5400	0.7620	0.7915	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R210 On 06-November-25			Bond Future	250.7145	250.7426	250.7145	250.7426	0
28/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1425.4600	1397.4300	1.4255	1.3974	0
28/01/2025	R210 On 05-February-26			Bond Future	255.6376	255.6653	255.6376	255.6653	0
28/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2537.5500	2565.3400	2.5376	2.5653	0
28/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R213 On 06-February-25			Bond Future	9.4190	9.5155	92.2028	91.7969	92,475
28/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7706.2100	7300.3000	7.7062	7.3003	0
28/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R213 On 08-May-25			Bond Future	9.4863	9.5880	90.4911	90.0769	97,865
28/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4303.2400	3945.4500	4.3032	3.9455	0
28/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	201.9300	258.2800	0.2019	0.2583	0
28/01/2025	R213 On 07-August-25			Bond Future	9.5633	9.6708	92.2848	91.8622	17
28/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7948.3000	7553.5400	7.9483	7.5535	0
28/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	130.5700	158.4200	0.1306	0.1584	0
28/01/2025	R213 On 06-November-25			Bond Future	9.6615	9.7754	90.5305	90.0992	0
28/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2852.0800	2593.7300	2.8521	2.5937	0
28/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1391.2400	1564.1200	1.3912	1.5641	0
28/01/2025	R213 On 05-February-26			Bond Future	9.7754	9.8964	92.2868	91.8469	0
28/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2494.0200	2265.6400	2.4940	2.2656	0
28/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2077.4600	2288.9800	2.0775	2.2890	0
28/01/2025	R214 On 06-February-25			Bond Future	11.0561	11.1626	69.0569	68.4764	10,586
28/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3651.4800	3079.0800	3.6515	3.0791	521
28/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	2.1100	10.1900	0.0021	0.0102	0
28/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6093.9300	5513.5100	6.0939	5.5135	521
28/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
28/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8216.3000	7635.8200	8.2163	7.6358	0
28/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12127.6200	11547.1400	12.1276	11.5471	0
28/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
28/01/2025	R214 On 08-May-25			Bond Future	11.1420	11.2521	67.1361	66.5439	12,175
28/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6531.5600	6001.7300	6.5316	6.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	209.8300	272.1900	0.2098	0.2722	0
28/01/2025	R214 On 07-August-25			Bond Future	11.2339	11.3477	68.4667	67.8627	0
28/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8750.5500	8216.2200	8.7506	8.2162	0
28/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	370.8400	440.6000	0.3708	0.4406	0
28/01/2025	R214 On 06-November-25			Bond Future	11.3367	11.4545	66.5014	65.8852	0
28/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3906.9800	3549.8600	3.9070	3.5499	0
28/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2337.9400	2597.0100	2.3379	2.5970	0
28/01/2025	R214 On 05-February-26			Bond Future	11.4478	11.5698	67.7910	67.1626	0
28/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3112.1900	2822.5000	3.1122	2.8225	0
28/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4096.3500	4434.9900	4.0964	4.4350	0
28/01/2025	R248 On 06-February-25			Bond Future	11.2115	11.3381	83.7761	82.9245	205,684
28/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	660
28/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6616.7700	7468.3300	6.6168	7.4683	0
28/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	151.0100	60.8700	0.1510	0.0609	660
28/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1608.2400	2369.6600	1.6082	2.3697	0
28/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3220.9300	2427.1600	3.2209	2.4272	0
28/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	19.2100	77.0000	0.0192	0.0770	660
28/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9159.6700	8308.1100	9.1597	8.3081	0
28/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/01/2025	R248 On 08-May-25			Bond Future	11.2998	11.4308	81.0065	80.1377	268,518
28/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8224.5400	7449.7800	8.2245	7.4498	0
28/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	274.6100	368.5800	0.2746	0.3686	0
28/01/2025	R248 On 07-August-25			Bond Future	11.3942	11.5299	82.6120	81.7258	0
28/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11016.3200	10228.8000	11.0163	10.2288	0
28/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	438.2800	536.9600	0.4383	0.5370	0
28/01/2025	R248 On 06-November-25			Bond Future	11.4990	11.6397	79.7798	78.8759	0
28/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4556.1800	4047.9100	4.5562	4.0479	0
28/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3018.6300	3414.2100	3.0186	3.4142	0
28/01/2025	R248 On 05-February-26			Bond Future	11.6122	11.7582	81.3265	80.4049	0
28/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3934.0200	3502.2200	3.9340	3.5022	0
28/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4915.0500	5404.8600	4.9151	5.4049	0
28/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	X210 On 31-March-28			Bond Future	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
28/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0