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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
29/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	2029 On 06-February-25			Bond Future	134.0722	134.0869	134.0722	134.0869	3,339
29/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1672.2400	1686.9000	1.6722	1.6869	0
29/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2029 On 08-May-25			Bond Future	135.3832	135.3976	135.3832	135.3976	5,710
29/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2466.8100	2452.3900	2.4668	2.4524	0
29/01/2025	2029 On 07-August-25			Bond Future	138.1005	138.1140	138.1005	138.1140	0
29/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	690.5400	703.9700	0.6905	0.7040	0
29/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2029 On 06-November-25			Bond Future	139.3981	139.4106	139.3981	139.4106	68
29/01/2025	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
29/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	391.9200	379.3600	0.3919	0.3794	0
29/01/2025	2029 On 05-February-26			Bond Future	142.1370	142.1486	142.1370	142.1486	0
29/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2027.0400	2038.5900	2.0270	2.0386	0
29/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2030 On 06-February-25			Bond Future	8.9601	9.0275	96.4545	96.1955	103,973
29/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	43.7400	29.2600	0.0437	0.0293	800
29/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1129.1600	1373.6300	1.1292	1.3736	0
29/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	916.2200	726.4800	0.9162	0.7265	800
29/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	74.2400	143.4500	0.0742	0.1435	0
29/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2759.9100	2501.7000	2.7599	2.5017	0
29/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	0.1800	0.9200	0.0002	0.0009	800
29/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6348.4400	6089.4900	6.3484	6.0895	0
29/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2030 On 08-May-25			Bond Future	9.0191	9.0910	98.3852	98.1207	59,954
29/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	574.3500	497.0500	0.5744	0.4971	800
29/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	1834.8900	2022.0700	1.8349	2.0221	0
29/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	624.1000	541.7600	0.6241	0.5418	300
29/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1734.9100	1917.0500	1.7349	1.9171	0
29/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	976.9500	863.4700	0.9770	0.8635	1,320
29/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1232.3000	1383.3000	1.2323	1.3833	0
29/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1434.8200	1289.4200	1.4348	1.2894	800
29/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	843.9400	963.0200	0.8439	0.9630	0
29/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1524.4100	1373.6200	1.5244	1.3736	300
29/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	787.2900	900.9800	0.7873	0.9010	0
29/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	2094.3800	1914.9100	2.0944	1.9149	680
29/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	521.7000	606.7100	0.5217	0.6067	0
29/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2338.2300	2148.7800	2.3382	2.1488	0
29/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	441.0500	516.0800	0.4411	0.5161	300
29/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3492.8600	3269.5400	3.4929	3.2695	0
29/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	205.2100	246.3700	0.2052	0.2464	0
29/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3680.6800	3453.4300	3.6807	3.4534	0
29/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	181.3600	218.5900	0.1814	0.2186	800
29/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4711.8300	4468.7100	4.7118	4.4687	1,640
29/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	93.5900	114.9500	0.0936	0.1150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5967.0200	5713.1000	5.9670	5.7131	2,280
29/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	41.6000	52.1600	0.0416	0.0522	0
29/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9809.1900	9545.1800	9.8092	9.5452	0
29/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	1.2200	1.6900	0.0012	0.0017	1,640
29/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	11151.3600	10886.9800	11.1514	10.8870	0
29/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.2400	0.3400	0.0002	0.0003	2,280
29/01/2025	2030 On 07-August-25			Bond Future	9.0898	9.1669	96.3260	96.0554	46
29/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	833.7800	743.5000	0.8338	0.7435	300
29/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2145.7900	2326.1600	2.1458	2.3262	0
29/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1669.0600	1525.8100	1.6691	1.5258	300
29/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1212.3500	1339.7500	1.2124	1.3398	0
29/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	3071.5400	2874.5500	3.0715	2.8746	0
29/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	578.2200	651.8800	0.5782	0.6519	300
29/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4983.8100	4748.8700	4.9838	4.7489	1,054
29/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	242.0800	277.7900	0.2421	0.2778	0
29/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6901.2000	6647.7500	6.9012	6.6478	0
29/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	105.7600	122.9600	0.1058	0.1230	0
29/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9985.1400	9717.6500	9.9851	9.7177	0
29/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	14.8700	18.0300	0.0149	0.0180	1,054
29/01/2025	2030 On 06-November-25			Bond Future	9.1677	9.2505	98.2053	97.9284	0
29/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	979.0100	884.7100	0.9790	0.8847	300
29/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2494.3600	2677.0200	2.4944	2.6770	0
29/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1780.0500	1641.2300	1.7801	1.6412	300
29/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1604.8800	1743.0200	1.6049	1.7430	0
29/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2432.6100	2267.2400	2.4326	2.2672	0
29/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1194.3700	1305.9600	1.1944	1.3060	0
29/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3719.6700	3517.5200	3.7197	3.5175	0
29/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	720.1500	794.9600	0.7202	0.7950	300
29/01/2025	2030 On 05-February-26			Bond Future	9.2611	9.3504	96.1031	95.8198	0
29/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2290.1500	2134.5200	2.2902	2.1345	0
29/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1565.9100	1693.5400	1.5659	1.6935	0
29/01/2025	2032 On 06-February-25			Bond Future	9.6517	9.7246	95.9102	95.5581	52,569
29/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	49.1000	27.4500	0.0491	0.0275	800
29/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1179.1900	1509.6900	1.1792	1.5097	0

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29/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1356.1000	1079.1300	1.3561	1.0791	800
29/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	68.5000	143.6800	0.0685	0.1437	0
29/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4496.0300	4144.3900	4.4960	4.1444	0
29/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.1200	0.6300	0.0001	0.0006	800
29/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9362.4400	9010.2900	9.3624	9.0103	0
29/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2032 On 08-May-25			Bond Future	9.7268	9.8034	93.6660	93.3065	125,758
29/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	787.2100	677.9400	0.7872	0.6779	300
29/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2340.7800	2591.0800	2.3408	2.5911	0
29/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	820.7500	708.0500	0.8208	0.7081	800
29/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2278.3000	2525.1700	2.2783	2.5252	0
29/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1920.6400	1721.1700	1.9206	1.7212	300
29/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1110.2300	1270.3300	1.1102	1.2703	0
29/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1977.9200	1774.9400	1.9779	1.7749	800
29/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1074.5200	1231.1100	1.0745	1.2311	0
29/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	3137.6800	2878.4800	3.1377	2.8785	0
29/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	580.5900	680.9600	0.5806	0.6810	300
29/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5540.5200	5219.9200	5.5405	5.2199	0
29/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	179.2900	218.2600	0.1793	0.2183	0
29/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5782.0900	5457.8500	5.7821	5.4579	0
29/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	159.6100	194.9400	0.1596	0.1949	800
29/01/2025	2032 On 07-August-25			Bond Future	9.8100	9.8907	95.5231	95.1556	0
29/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1115.0500	994.0400	1.1151	0.9940	300
29/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3011.2600	3257.8400	3.0113	3.2578	0
29/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2171.9600	1982.8100	2.1720	1.9828	300
29/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1762.3200	1940.7600	1.7623	1.9408	0
29/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4260.3000	3990.7200	4.2603	3.9907	0
29/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	783.8300	881.8400	0.7838	0.8818	300
29/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9527.7100	9182.0100	9.5277	9.1820	0
29/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	135.9200	157.8100	0.1359	0.1578	0
29/01/2025	2032 On 06-November-25			Bond Future	9.9081	9.9933	93.2250	92.8492	0
29/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1328.9000	1203.0400	1.3289	1.2030	300
29/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3610.6100	3860.5500	3.6106	3.8606	0
29/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2332.3400	2149.5600	2.3323	2.1496	300

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29/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2368.2600	2561.2800	2.3683	2.5613	0
29/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3719.8400	3482.3400	3.7198	3.4823	0
29/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1490.7100	1629.0100	1.4907	1.6290	0
29/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	5188.6300	4911.4100	5.1886	4.9114	0
29/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	972.1200	1070.7000	0.9721	1.0707	300
29/01/2025	2032 On 05-February-26			Bond Future	10.0184	10.1085	95.0333	94.6493	0
29/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3070.5200	2867.5600	3.0705	2.8676	0
29/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2467.6700	2648.6900	2.4677	2.6487	0
29/01/2025	2033 On 06-February-25			Bond Future	128.5030	127.8015	128.5030	127.8015	4,400
29/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3562.9500	2861.5100	3.5630	2.8615	0
29/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2033 On 08-May-25			Bond Future	129.5994	128.8832	129.5994	128.8832	9,576
29/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1020.6100	1736.8000	1.0206	1.7368	0
29/01/2025	2033 On 07-August-25			Bond Future	132.2008	131.4690	132.2008	131.4690	0
29/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3550.7600	2818.9700	3.5508	2.8190	0
29/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2033 On 06-November-25			Bond Future	133.2823	132.5349	133.2823	132.5349	0
29/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	142.3300	0.0000	0.1423	0.0000	0
29/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	605.0600	0.0000	0.6051	0
29/01/2025	2033 On 05-February-26			Bond Future	135.9013	135.1380	135.9013	135.1380	0
29/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3021.2900	2257.9900	3.0213	2.2580	0
29/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2037 On 06-February-25			Bond Future	10.7232	10.8067	85.4575	84.9629	153,010
29/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10996.7900	10502.2200	10.9968	10.5022	0
29/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2037 On 08-May-25			Bond Future	10.8191	10.9058	87.1681	86.6633	63,240
29/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	980.4000	825.0600	0.9804	0.8251	300
29/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	2874.5800	3224.0000	2.8746	3.2240	0
29/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2428.4500	2145.7500	2.4285	2.1458	300
29/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1380.3800	1602.4400	1.3804	1.6024	0
29/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	4280.3500	3902.3400	4.2804	3.9023	0
29/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	647.3900	774.1400	0.6474	0.7741	300

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29/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7975.3400	7510.2400	7.9753	7.5102	0
29/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	159.0600	198.7200	0.1591	0.1987	0
29/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9416.3800	8936.1200	9.4164	8.9361	15,000
29/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	91.6100	116.1100	0.0916	0.1161	0
29/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12933.7000	12434.8900	12.9337	12.4349	7,500
29/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	18.2700	24.2200	0.0183	0.0242	0
29/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13161.9300	12662.4500	13.1619	12.6625	7,500
29/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	15.9400	21.2200	0.0159	0.0212	0
29/01/2025	2037 On 07-August-25			Bond Future	10.9237	11.0140	84.6357	84.1202	15
29/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1133.4300	990.1500	1.1334	0.9902	2,541
29/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4573.7700	4946.0000	4.5738	4.9460	0
29/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1457.0400	1285.2400	1.4570	1.2852	300
29/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	3935.2200	4278.9300	3.9352	4.2789	0
29/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1571.5100	1390.4600	1.5715	1.3905	2,341
29/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3752.0100	4086.4700	3.7520	4.0865	0
29/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1790.6100	1592.7400	1.7906	1.5927	200
29/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3438.8400	3756.4800	3.4388	3.7565	0
29/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2825.5000	2561.0100	2.8255	2.5610	300
29/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2389.5000	2640.5200	2.3895	2.6405	0
29/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3054.9600	2778.0700	3.0550	2.7781	0
29/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2221.8700	2460.4900	2.2219	2.4605	2,541
29/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4311.8800	3978.0300	4.3119	3.9780	0
29/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1532.2200	1713.8800	1.5322	1.7139	2,541
29/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5918.0800	5531.4900	5.9181	5.5315	0
29/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	990.7600	1119.6800	0.9908	1.1197	2,541
29/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5959.8200	5572.0900	5.9598	5.5721	0
29/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	979.8300	1107.6100	0.9798	1.1076	300
29/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7413.3900	6991.4800	7.4134	6.9915	0
29/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	671.6500	765.2500	0.6717	0.7653	2,541
29/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11125.4800	10651.4900	11.1255	10.6515	0
29/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	262.3300	303.8500	0.2623	0.3039	0
29/01/2025	2037 On 06-November-25			Bond Future	11.0306	11.1246	86.2865	85.7600	0
29/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1779.1700	1600.3800	1.7792	1.6004	300
29/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	4839.1500	5186.9000	4.8392	5.1869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	3051.7000	2796.0500	3.0517	2.7961	300
29/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3224.2000	3495.0900	3.2242	3.4951	0
29/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5169.3700	4826.5200	5.1694	4.8265	0
29/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	1889.5400	2073.2300	1.8895	2.0732	0
29/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	7230.0300	6830.9100	7.2300	6.8309	0
29/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1197.3000	1324.7200	1.1973	1.3247	300
29/01/2025	2037 On 05-February-26			Bond Future	11.1476	11.2456	83.7019	83.1643	0
29/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	3172.5400	2933.4700	3.1725	2.9335	1,970
29/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4552.5000	4850.9900	4.5525	4.8510	0
29/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	4015.7300	3739.2500	4.0157	3.7393	0
29/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3727.5400	3988.6200	3.7275	3.9886	0
29/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7683.2900	7295.8500	7.6833	7.2959	0
29/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1802.6600	1952.7800	1.8027	1.9528	1,970
29/01/2025	2038 On 06-February-25			Bond Future	137.6777	137.4206	137.6777	137.4206	366
29/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2447.6500	2190.6200	2.4477	2.1906	0
29/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2038 On 08-May-25			Bond Future	140.4677	140.2049	140.4677	140.2049	3,000
29/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	787.7300	524.8500	0.7877	0.5249	0
29/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2038 On 07-August-25			Bond Future	141.1676	140.8985	141.1676	140.8985	0
29/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1607.5500	1338.4900	1.6076	1.3385	0
29/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2038 On 06-November-25			Bond Future	143.9565	143.6806	143.9565	143.6806	0
29/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	76.5100	0.0000	0.0765	0.0000	0
29/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	199.4200	0.0000	0.1994	0
29/01/2025	2038 On 05-February-26			Bond Future	144.6270	144.3450	144.6270	144.3450	0
29/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1426.9600	1145.0400	1.4270	1.1450	0
29/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2040 On 06-February-25			Bond Future	11.0335	11.1270	85.5290	84.9299	47,590
29/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	457.0900	270.0700	0.4571	0.2701	780
29/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	672.9200	1084.9700	0.6729	1.0850	0
29/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4134.2500	3541.1900	4.1343	3.5412	0
29/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	1.4000	7.4100	0.0014	0.0074	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7037.0900	6438.0400	7.0371	6.4380	0
29/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	780
29/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11103.6000	10504.5300	11.1036	10.5045	0
29/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2040 On 08-May-25			Bond Future	11.1322	11.2292	87.2410	86.6296	28,771
29/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8903.5800	8337.2400	8.9036	8.3372	0
29/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	162.1400	207.1500	0.1621	0.2072	0
29/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9512.7600	8938.8000	9.5128	8.9388	15,000
29/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	131.0400	168.4300	0.1310	0.1684	0
29/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12892.3800	12292.7000	12.8924	12.2927	7,500
29/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	34.7900	46.4600	0.0348	0.0465	0
29/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13230.3600	12629.0300	13.2304	12.6290	7,500
29/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	29.1300	39.1500	0.0291	0.0392	0
29/01/2025	2040 On 07-August-25			Bond Future	11.2391	11.3400	84.4594	83.8351	297
29/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11748.5600	11178.0100	11.7486	11.1780	0
29/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	311.3800	365.1400	0.3114	0.3651	0
29/01/2025	2040 On 06-November-25			Bond Future	11.3476	11.4524	86.1066	85.4692	0
29/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5214.1300	4815.2000	5.2141	4.8152	0
29/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2281.0600	2519.5200	2.2811	2.5195	0
29/01/2025	2040 On 05-February-26			Bond Future	11.4654	11.5744	83.2678	82.6172	50
29/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4319.8200	3987.9300	4.3198	3.9879	0
29/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4172.4400	4491.1300	4.1724	4.4911	0
29/01/2025	2044 On 06-February-25			Bond Future	11.1732	11.2616	81.3290	80.7475	16,155
29/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	2.3600	1.0900	0.0024	0.0011	8,825
29/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3584.5900	4164.8100	3.5846	4.1648	0
29/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	512.3600	319.9100	0.5124	0.3199	8,825
29/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	666.0300	1055.0700	0.6660	1.0551	0
29/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2173.1500	1680.9800	2.1732	1.6810	0
29/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	57.2400	146.5600	0.0572	0.1466	8,825
29/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5184.8900	4604.8200	5.1849	4.6048	422
29/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	0.2600	1.6800	0.0003	0.0017	0
29/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8063.0300	7481.5400	8.0630	7.4815	422
29/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10869.9100	10288.4200	10.8699	10.2884	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14516.7000	13935.2100	14.5167	13.9352	0
29/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
29/01/2025	2044 On 08-May-25		Call	Bond Future	0.5100	0.3300	0.0005	0.0003	0
29/01/2025	2044 On 08-May-25			Bond Future	11.2686	11.3602	82.9570	82.3635	76,782
29/01/2025	2044 On 08-May-25		Put	Bond Future	17043.4900	17636.7900	17.0435	17.6368	0
29/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1067.2500	890.2100	1.0673	0.8902	2,490
29/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3391.1700	3807.6100	3.3912	3.8076	0
29/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3594.7700	3210.6300	3.5948	3.2106	0
29/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1169.3500	1378.6900	1.1694	1.3787	2,490
29/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7204.0900	6689.4400	7.2041	6.6894	0
29/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	341.0900	419.9200	0.3411	0.4199	2,490
29/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8830.1900	8286.3900	8.8302	8.2864	0
29/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	197.9900	247.6700	0.1980	0.2477	0
29/01/2025	2044 On 07-August-25			Bond Future	11.3714	11.4664	80.2158	79.6098	16
29/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11524.8500	10975.1600	11.5249	10.9752	0
29/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	347.0500	403.3300	0.3471	0.4033	0
29/01/2025	2044 On 06-November-25			Bond Future	11.4752	11.5738	81.7802	81.1615	0
29/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5061.7500	4687.2300	5.0618	4.6872	0
29/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2570.3200	2814.5300	2.5703	2.8145	0
29/01/2025	2044 On 05-February-26			Bond Future	11.5874	11.6898	78.9826	78.3511	0
29/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4240.7200	3924.7400	4.2407	3.9247	0
29/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4410.8100	4726.3300	4.4108	4.7263	0
29/01/2025	2046 On 06-February-25			Bond Future	121.0187	119.9828	121.0187	119.9828	8,543
29/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7008.7200	5972.8000	7.0087	5.9728	0
29/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2046 On 08-May-25			Bond Future	121.2619	120.2045	121.2619	120.2045	19,907
29/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	708.0800	1765.5100	0.7081	1.7655	0
29/01/2025	2046 On 07-August-25			Bond Future	123.6956	122.6159	123.6956	122.6159	0
29/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5005.6200	3925.9100	5.0056	3.9259	0
29/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2046 On 06-November-25			Bond Future	123.8902	122.7883	123.8902	122.7883	0
29/01/2025	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
29/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1519.7800	2621.6600	1.5198	2.6217	0
29/01/2025	2046 On 05-February-26			Bond Future	126.3236	125.1989	126.3236	125.1989	0
29/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4673.6200	3548.9200	4.6736	3.5489	0
29/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2050 On 06-February-25			Bond Future	119.3439	118.9777	119.3439	118.9777	7,469
29/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3743.8900	3377.7400	3.7439	3.3777	0
29/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2050 On 08-May-25			Bond Future	121.7624	121.3885	121.7624	121.3885	16,652
29/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	602.4000	228.5000	0.6024	0.2285	0
29/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2050 On 07-August-25			Bond Future	121.8447	121.4624	121.8447	121.4624	0
29/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1954.6700	1572.3800	1.9547	1.5724	0
29/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2050 On 06-November-25			Bond Future	124.2518	123.8606	124.2518	123.8606	0
29/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	168.2100	559.4100	0.1682	0.5594	0
29/01/2025	2050 On 05-February-26			Bond Future	124.2873	123.8882	124.2873	123.8882	0
29/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1467.2800	1068.2100	1.4673	1.0682	0
29/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	AL37 On 06-February-25			Index Future	1079.1540	1074.8860	1079.1540	1,074.8860	0
29/01/2025	AL37 On 08-May-25			Index Future	1100.7550	1096.4010	1100.7550	1,096.4010	0
29/01/2025	AL37 On 07-August-25			Index Future	1122.5880	1118.1440	1122.5880	1,118.1440	0
29/01/2025	AL37 On 06-November-25			Index Future	1144.5200	1139.9850	1144.5200	1,139.9850	0
29/01/2025	AL37 On 05-February-26			Index Future	1166.7670	1162.1410	1166.7670	1,162.1410	0
29/01/2025	AL7T On 06-February-25			Index Future	1297.3710	1291.7280	1297.3710	1,291.7280	0
29/01/2025	AL7T On 08-May-25			Index Future	1323.3400	1317.5830	1323.3400	1,317.5830	0
29/01/2025	AL7T On 07-August-25			Index Future	1349.5880	1343.7130	1349.5880	1,343.7130	0
29/01/2025	AL7T On 06-November-25			Index Future	1375.9540	1369.9590	1375.9540	1,369.9590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	AL7T On 05-February-26			Index Future	1402.7000	1396.5840	1402.7000	1,396.5840	0
29/01/2025	ALBI On 06-February-25			Index Future	1114.8500	1108.8360	1114.8500	1,108.8360	57
29/01/2025	ALBI On 08-May-25			Index Future	1137.1660	1131.0310	1137.1660	1,131.0310	41
29/01/2025	ALBI On 07-August-25			Index Future	1159.7210	1153.4610	1159.7210	1,153.4610	0
29/01/2025	ALBI On 06-November-25			Index Future	1182.3780	1175.9910	1182.3780	1,175.9910	0
29/01/2025	ALBI On 05-February-26			Index Future	1205.3610	1198.8460	1205.3610	1,198.8460	0
29/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	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
29/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	ES33 On 06-February-25			Bond Future	10.9957	11.0651	83.9591	83.6295	0
29/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10227.5000	9897.9300	10.2275	9.8979	0
29/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES33 On 08-May-25			Bond Future	11.1130	11.1856	81.8612	81.5247	0
29/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7089.2400	6752.6700	7.0892	6.7527	0
29/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES33 On 07-August-25			Bond Future	11.2393	11.3153	83.5040	83.1598	0
29/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9699.3800	9355.2400	9.6994	9.3552	0
29/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES33 On 06-November-25			Bond Future	11.3846	11.4644	81.3559	81.0040	0
29/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2705.6600	2353.8100	2.7057	2.3538	0
29/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES33 On 05-February-26			Bond Future	11.5465	11.6304	82.9520	82.5924	0
29/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	243.4800	603.0600	0.2435	0.6031	0
29/01/2025	ES42 On 06-February-25			Bond Future	11.5142	11.6081	80.1549	79.5856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11761.4200	11192.1300	11.7614	11.1921	0
29/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES42 On 08-May-25			Bond Future	11.6205	11.7179	77.5122	76.9311	0
29/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8881.3500	8300.2300	8.8814	8.3002	0
29/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES42 On 07-August-25			Bond Future	11.7303	11.8314	79.0670	78.4735	0
29/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10794.8700	10201.3200	10.7949	10.2013	0
29/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES42 On 06-November-25			Bond Future	11.8513	11.9564	76.3623	75.7562	0
29/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3028.4400	2422.3400	3.0284	2.4223	0
29/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES42 On 05-February-26			Bond Future	11.9790	12.0883	77.8588	77.2399	0
29/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	740.9400	1359.8200	0.7409	1.3598	0
29/01/2025	GOVI On 06-February-25			GOVI	1097.8240	1091.8720	1097.8240	1,091.8720	69
29/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1258240.0000	1198720.0000	125.8240	119.8720	0
29/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	GOVI On 08-May-25			GOVI	1119.7990	1113.7270	1119.7990	1,113.7270	612
29/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	977990.0000	917270.0000	97.7990	91.7270	0
29/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	GOVI On 07-August-25			GOVI	1142.0100	1135.8140	1142.0100	1,135.8140	0
29/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1310100.0000	1248140.0000	131.0100	124.8140	0
29/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	GOVI On 06-November-25			GOVI	1164.3200	1157.9990	1164.3200	1,157.9990	0
29/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	523200.0000	459990.0000	52.3200	45.9990	0
29/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	GOVI On 05-February-26			GOVI	1186.9520	1180.5050	1186.9520	1,180.5050	0
29/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	369520.0000	305050.0000	36.9520	30.5050	0
29/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/01/2025	IGOV On 06-February-25			Index Future	372.2660	371.7190	372.2660	371.7190	0
29/01/2025	IGOV On 08-May-25			Index Future	379.8100	379.2510	379.8100	379.2510	886
29/01/2025	IGOV On 07-August-25			Index Future	387.4340	386.8630	387.4340	386.8630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	IGOV On 06-November-25			Index Future	395.0920	394.5080	395.0920	394.5080	0
29/01/2025	IGOV On 05-February-26			Index Future	402.8590	402.2620	402.8590	402.2620	0
29/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
29/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
29/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/01/2025	R033 On 06-February-25			Bond Future	9.8672	9.9353	104.3888	104.0131	9,329
29/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2533.6400	2182.6400	2.5336	2.1826	0
29/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	15.3600	40.0900	0.0154	0.0401	0
29/01/2025	R033 On 08-May-25			Bond Future	9.9485	10.0199	101.4299	101.0463	12,363
29/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2927.4100	2677.6100	2.9274	2.6776	0
29/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	899.3700	1033.2300	0.8994	1.0332	0
29/01/2025	R033 On 07-August-25			Bond Future	10.0374	10.1124	103.4409	103.0487	0
29/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3139.5000	2909.4900	3.1395	2.9095	0
29/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1621.2500	1783.4200	1.6213	1.7834	0
29/01/2025	R033 On 06-November-25			Bond Future	10.1404	10.2194	100.4142	100.0132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3273.5600	3055.0100	3.2736	3.0550	0
29/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2314.8500	2497.2700	2.3149	2.4973	0
29/01/2025	R033 On 05-February-26			Bond Future	10.2549	10.3381	102.3613	101.9516	0
29/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3912.0700	3686.3800	3.9121	3.6864	0
29/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2760.5000	2944.5200	2.7605	2.9445	0
29/01/2025	R035 On 06-February-25			Bond Future	10.2929	10.3713	95.2609	94.8078	48,614
29/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	119.2100	70.4500	0.1192	0.0705	15,000
29/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1247.8900	1652.2600	1.2479	1.6523	0
29/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	408.7800	266.8000	0.4088	0.2668	100
29/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	600.0600	911.2100	0.6001	0.9112	0
29/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	651.1200	446.9600	0.6511	0.4470	1,000
29/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	378.5100	627.4800	0.3785	0.6275	0
29/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2073.6400	1673.4600	2.0736	1.6735	0
29/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	33.2000	86.1500	0.0332	0.0862	1,100
29/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4524.9200	4072.7100	4.5249	4.0727	0
29/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	0.1800	1.1000	0.0002	0.0011	7,500
29/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5598.6900	5145.6500	5.5987	5.1457	0
29/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.0100	0.1000	0.0000	0.0001	1,100
29/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11239.8100	10786.6800	11.2398	10.7867	0
29/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R035 On 08-May-25			Bond Future	10.3764	10.4580	92.6580	92.1955	60,205
29/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	997.7400	850.6000	0.9977	0.8506	300
29/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	2704.4000	3019.8100	2.7044	3.0198	0
29/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1966.7700	1734.6500	1.9668	1.7347	150
29/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1606.0100	1836.4400	1.6060	1.8364	0
29/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2438.7500	2174.9000	2.4388	2.1749	300
29/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1290.7500	1489.4500	1.2908	1.4895	0
29/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3885.3300	3549.5400	3.8853	3.5495	0
29/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	700.7000	827.4600	0.7007	0.8275	150
29/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	4141.0100	3795.5000	4.1410	3.7955	0
29/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	632.0100	749.0500	0.6320	0.7491	300
29/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6174.8700	5773.6500	6.1749	5.7737	400
29/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	284.2000	345.5300	0.2842	0.3455	0
29/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7307.1700	6886.8000	7.3072	6.8868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	182.2500	224.4300	0.1823	0.2244	150
29/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7687.8100	7262.3700	7.6878	7.2624	0
29/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	156.9000	194.0100	0.1569	0.1940	0
29/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	12035.6600	11580.1800	12.0357	11.5802	0
29/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	23.6100	30.6800	0.0236	0.0307	400
29/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14983.7400	14522.5000	14.9837	14.5225	0
29/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.4900	4.8000	0.0035	0.0048	400
29/01/2025	R035 On 07-August-25			Bond Future	10.4676	10.5528	94.4955	94.0229	0
29/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1468.8700	1306.6900	1.4689	1.3067	300
29/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3660.9600	3971.4000	3.6610	3.9714	0
29/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2829.6200	2582.0300	2.8296	2.5820	300
29/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2207.0700	2432.1000	2.2071	2.4321	0
29/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5484.8400	5136.8100	5.4848	5.1368	0
29/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1007.2000	1131.7900	1.0072	1.1318	8,500
29/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5648.5500	5296.1300	5.6486	5.2961	0
29/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	963.3300	1083.5300	0.9633	1.0835	300
29/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11326.7600	10886.3700	11.3268	10.8864	0
29/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	202.9900	235.2200	0.2030	0.2352	0
29/01/2025	R035 On 06-November-25			Bond Future	10.5739	10.6630	91.8328	91.3499	0
29/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1418.1800	1274.3300	1.4182	1.2743	2,000
29/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5128.7400	5467.7200	5.1287	5.4677	0
29/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1752.3100	1585.0000	1.7523	1.5850	300
29/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4493.7000	4809.2200	4.4937	4.8092	0
29/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2534.7000	2320.2300	2.5347	2.3202	2,000
29/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3432.4100	3700.7700	3.4324	3.7008	0
29/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	3008.2300	2769.5900	3.0082	2.7696	300
29/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	2975.1700	3219.3600	2.9752	3.2194	0
29/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	4179.9900	3891.9200	4.1800	3.8919	250
29/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2164.6400	2359.4000	2.1646	2.3594	0
29/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5063.6400	4745.8600	5.0636	4.7459	0
29/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1741.8700	1906.9200	1.7419	1.9069	0
29/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5923.5800	5581.4500	5.9236	5.5815	0
29/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1422.7700	1563.4700	1.4228	1.5635	2,000
29/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	6000.0000	5655.9000	6.0000	5.6559	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1397.6900	1536.4200	1.3977	1.5364	250
29/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6857.9700	6493.5300	6.8580	6.4935	0
29/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1149.7400	1268.1300	1.1497	1.2681	300
29/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7983.9900	7597.3700	7.9840	7.5974	0
29/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	895.9700	992.1800	0.8960	0.9922	250
29/01/2025	R035 On 05-February-26			Bond Future	10.6917	10.7849	93.6145	93.1214	0
29/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3916.7200	3659.5600	3.9167	3.6596	0
29/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3396.7500	3632.6900	3.3968	3.6327	0
29/01/2025	R038 On 06-February-25			Bond Future	10.8087	10.8873	104.4352	103.8905	9,232
29/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2955.8700	2449.8800	2.9559	2.4499	0
29/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	20.2400	58.9300	0.0202	0.0589	0
29/01/2025	R038 On 08-May-25			Bond Future	10.9067	10.9884	101.0355	100.4795	8,994
29/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3518.1300	3168.4700	3.5181	3.1685	0
29/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1280.1400	1486.4900	1.2801	1.4865	0
29/01/2025	R038 On 07-August-25			Bond Future	11.0107	11.0959	103.0386	102.4706	0
29/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3910.7500	3590.4200	3.9108	3.5904	0
29/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2392.8300	2640.4600	2.3928	2.6405	0
29/01/2025	R038 On 06-November-25			Bond Future	11.1261	11.2150	99.5623	98.9821	0
29/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3182.3700	2919.8900	3.1824	2.9199	1,770
29/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4147.4400	4465.1200	4.1474	4.4651	0
29/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4086.6000	3781.0000	4.0866	3.7810	0
29/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3343.7600	3618.3200	3.3438	3.6183	0
29/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8779.1700	8332.7900	8.7792	8.3328	0
29/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1323.9000	1457.6800	1.3239	1.4577	1,770
29/01/2025	R038 On 05-February-26			Bond Future	11.2502	11.3429	101.4925	100.9002	0
29/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5183.5700	4861.3300	5.1836	4.8613	0
29/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	3976.3100	4246.4300	3.9763	4.2464	0
29/01/2025	R053 On 06-February-25			Bond Future	11.0827	11.1660	108.9066	108.1663	2,205
29/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14526.2600	13786.0300	14.5263	13.7860	0
29/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R053 On 08-May-25			Bond Future	11.1695	11.2557	105.2191	104.4635	22,674
29/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11901.7700	11206.6300	11.9018	11.2066	0
29/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	249.8900	310.3300	0.2499	0.3103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	R053 On 07-August-25			Bond Future	11.2605	11.3499	107.3051	106.5336	0
29/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15013.1000	14321.8700	15.0131	14.3219	0
29/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	542.1300	622.3800	0.5421	0.6224	0
29/01/2025	R053 On 06-November-25			Bond Future	11.3599	11.4527	103.5335	102.7458	0
29/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6687.5300	6208.9900	6.6875	6.2090	0
29/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3368.3300	3677.4900	3.3683	3.6775	0
29/01/2025	R053 On 05-February-26			Bond Future	11.4653	11.5617	105.5406	104.7366	0
29/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5645.9300	5234.6800	5.6459	5.2347	0
29/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5439.0900	5831.8900	5.4391	5.8319	0
29/01/2025	R186 On 06-February-25			Bond Future	8.2121	8.2485	105.3463	105.2831	44,257
29/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1407.2500	1344.0100	1.4073	1.3440	0
29/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R186 On 08-May-25			Bond Future	8.2334	8.2764	107.4551	107.3902	157,626
29/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	590.5200	551.2900	0.5905	0.5513	0
29/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	233.5200	259.2000	0.2335	0.2592	0
29/01/2025	R186 On 07-August-25			Bond Future	8.2732	8.3254	104.2760	104.2088	0
29/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1345.1100	1291.6900	1.3451	1.2917	1,983
29/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	136.3600	150.1100	0.1364	0.1501	0
29/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1870.2000	1811.6300	1.8702	1.8116	0
29/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	81.3800	89.9800	0.0814	0.0900	0
29/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2544.4000	2482.0300	2.5444	2.4820	0
29/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	43.2300	48.0300	0.0432	0.0480	1,983
29/01/2025	R186 On 06-November-25			Bond Future	8.3568	8.4226	106.3106	106.2410	447
29/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	324.7600	297.5100	0.3248	0.2975	0
29/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	565.1000	607.4500	0.5651	0.6075	0
29/01/2025	R186 On 05-February-26			Bond Future	8.5116	8.5988	103.0649	102.9930	0
29/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	401.4400	368.6200	0.4014	0.3686	0
29/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	468.8800	507.9900	0.4689	0.5080	0
29/01/2025	R202 On 06-February-25			Bond Future	267.2660	266.7496	267.2660	266.7496	781
29/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	475.9700	0.0000	0.4760	0.0000	0
29/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	40.3900	0.0000	0.0404	0
29/01/2025	R202 On 08-May-25			Bond Future	272.6822	272.1544	272.6822	272.1544	1,084
29/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	372.1900	0.0000	0.3722	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
29/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	155.6300	0.0000	0.1556	0
29/01/2025	R202 On 07-August-25			Bond Future	272.9329	272.3922	272.9329	272.3922	0
29/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1332.8500	792.2200	1.3329	0.7922	0
29/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R202 On 06-November-25			Bond Future	278.3252	277.7709	278.3252	277.7709	0
29/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2685.2300	2130.9100	2.6852	2.1309	0
29/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R202 On 05-February-26			Bond Future	278.4722	277.9062	278.4722	277.9062	0
29/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	652.1600	86.2400	0.6522	0.0862	0
29/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R209 On 06-February-25			Bond Future	10.5325	10.6206	74.5952	74.1377	6,688
29/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9087.2300	8629.7600	9.0872	8.6298	0
29/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R209 On 08-May-25			Bond Future	10.6165	10.7079	72.9338	72.4669	16,448
29/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6337.6800	5917.1900	6.3377	5.9172	0
29/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	183.7000	230.1100	0.1837	0.2301	0
29/01/2025	R209 On 07-August-25			Bond Future	10.7062	10.8012	74.3798	73.9030	0
29/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9357.0200	8922.4200	9.3570	8.9224	0
29/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	255.4500	297.6900	0.2555	0.2977	0
29/01/2025	R209 On 06-November-25			Bond Future	10.8062	10.9050	72.6782	72.1913	0
29/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4099.9100	3797.9600	4.0999	3.7980	0
29/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1850.9700	2035.9300	1.8510	2.0359	0
29/01/2025	R209 On 05-February-26			Bond Future	10.9143	11.0171	74.0880	73.5909	0
29/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3415.6900	3164.3600	3.4157	3.1644	0
29/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3339.5400	3585.3000	3.3395	3.5853	0
29/01/2025	R210 On 06-February-25			Bond Future	243.0153	242.7321	243.0153	242.7321	693
29/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3405.2800	3122.1400	3.4053	3.1221	0
29/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R210 On 08-May-25			Bond Future	244.5909	244.3010	244.5909	244.3010	1,180
29/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3439.1100	3729.0200	3.4391	3.7290	0
29/01/2025	R210 On 07-August-25			Bond Future	249.5001	249.2020	249.5001	249.2020	0
29/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1060.0600	762.0000	1.0601	0.7620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R210 On 06-November-25			Bond Future	251.0203	250.7145	251.0203	250.7145	0
29/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1119.7000	1425.4600	1.1197	1.4255	0
29/01/2025	R210 On 05-February-26			Bond Future	255.9517	255.6376	255.9517	255.6376	0
29/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2851.7000	2537.5500	2.8517	2.5376	0
29/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R213 On 06-February-25			Bond Future	9.3462	9.4190	92.5105	92.2028	92,475
29/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	8013.9300	7706.2100	8.0139	7.7062	0
29/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R213 On 08-May-25			Bond Future	9.4095	9.4863	90.8053	90.4911	97,865
29/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4580.9300	4303.2400	4.5809	4.3032	0
29/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	165.3800	201.9300	0.1654	0.2019	0
29/01/2025	R213 On 07-August-25			Bond Future	9.4820	9.5633	92.6061	92.2848	17
29/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8250.9800	7948.3000	8.2510	7.9483	0
29/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	111.9400	130.5700	0.1119	0.1306	0
29/01/2025	R213 On 06-November-25			Bond Future	9.5752	9.6615	90.8590	90.5305	0
29/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	3057.4200	2852.0800	3.0574	2.8521	0
29/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1268.0200	1391.2400	1.2680	1.3912	0
29/01/2025	R213 On 05-February-26			Bond Future	9.6836	9.7754	92.6226	92.2868	0
29/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2676.6600	2494.0200	2.6767	2.4940	0
29/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	1924.3100	2077.4600	1.9243	2.0775	0
29/01/2025	R214 On 06-February-25			Bond Future	10.9628	11.0561	69.5718	69.0569	10,411
29/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4164.5800	3651.4800	4.1646	3.6515	521
29/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	0.3200	2.1100	0.0003	0.0021	0
29/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6608.8100	6093.9300	6.6088	6.0939	521
29/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8731.1900	8216.3000	8.7312	8.2163	0
29/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12642.5100	12127.6200	12.6425	12.1276	0
29/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
29/01/2025	R214 On 08-May-25			Bond Future	11.0456	11.1420	67.6615	67.1361	12,375
29/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7011.6800	6531.5600	7.0117	6.5316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	164.4700	209.8300	0.1645	0.2098	0
29/01/2025	R214 On 07-August-25			Bond Future	11.1341	11.2339	69.0033	68.4667	0
29/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9232.7800	8750.5500	9.2328	8.7506	0
29/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	316.5300	370.8400	0.3165	0.3708	0
29/01/2025	R214 On 06-November-25			Bond Future	11.2333	11.3367	67.0491	66.5014	0
29/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4239.7800	3906.9800	4.2398	3.9070	0
29/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2123.0100	2337.9400	2.1230	2.3379	0
29/01/2025	R214 On 05-February-26			Bond Future	11.3406	11.4478	68.3500	67.7910	0
29/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3384.1500	3112.1900	3.3842	3.1122	0
29/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3809.2300	4096.3500	3.8092	4.0964	0
29/01/2025	R248 On 06-February-25			Bond Future	11.1231	11.2115	84.3798	83.7761	205,684
29/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	660
29/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6012.9900	6616.7700	6.0130	6.6168	0
29/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	262.7300	151.0100	0.2627	0.1510	660
29/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1116.1800	1608.2400	1.1162	1.6082	0
29/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3810.2100	3220.9300	3.8102	3.2209	0
29/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	4.7100	19.2100	0.0047	0.0192	660
29/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9763.4500	9159.6700	9.7635	9.1597	0
29/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/01/2025	R248 On 08-May-25			Bond Future	11.2084	11.2998	81.6226	81.0065	268,518
29/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8785.5000	8224.5400	8.7855	8.2245	0
29/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	219.4900	274.6100	0.2195	0.2746	0
29/01/2025	R248 On 07-August-25			Bond Future	11.2994	11.3942	83.2412	82.6120	0
29/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11584.0000	11016.3200	11.5840	11.0163	0
29/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	376.8300	438.2800	0.3768	0.4383	0
29/01/2025	R248 On 06-November-25			Bond Future	11.4008	11.4990	80.4221	79.7798	0
29/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4936.0400	4556.1800	4.9360	4.5562	0
29/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2756.1800	3018.6300	2.7562	3.0186	0
29/01/2025	R248 On 05-February-26			Bond Future	11.5101	11.6122	81.9821	81.3265	0
29/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4258.1400	3934.0200	4.2581	3.9340	0
29/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4583.5900	4915.0500	4.5836	4.9151	0
29/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	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
29/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0