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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
30/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	2029 On 06-February-25			Bond Future	134.0598	134.0722	134.0598	134.0722	3,339
30/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1659.8400	1672.2400	1.6598	1.6722	0
30/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2029 On 08-May-25			Bond Future	135.3708	135.3832	135.3708	135.3832	5,710
30/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2479.2300	2466.8100	2.4792	2.4668	0
30/01/2025	2029 On 07-August-25			Bond Future	138.0883	138.1005	138.0883	138.1005	0
30/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	678.2500	690.5400	0.6783	0.6905	0
30/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2029 On 06-November-25			Bond Future	139.3860	139.3981	139.3860	139.3981	68
30/01/2025	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
30/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	403.9600	391.9200	0.4040	0.3919	0
30/01/2025	2029 On 05-February-26			Bond Future	142.1252	142.1370	142.1252	142.1370	0
30/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2015.2100	2027.0400	2.0152	2.0270	0
30/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2030 On 06-February-25			Bond Future	8.9946	8.9601	96.3217	96.4545	103,973
30/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	23.6200	43.7400	0.0236	0.0437	800
30/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1241.8300	1129.1600	1.2418	1.1292	0
30/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	792.2700	916.2200	0.7923	0.9162	800
30/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	83.0800	74.2400	0.0831	0.0742	0
30/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2627.0700	2759.9100	2.6271	2.7599	0
30/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	0.1300	0.1800	0.0001	0.0002	800
30/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6215.6500	6348.4400	6.2157	6.3484	0
30/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2030 On 08-May-25			Bond Future	9.0559	9.0191	98.2499	98.3852	59,954
30/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	526.4200	574.3500	0.5264	0.5744	800
30/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	1922.2700	1834.8900	1.9223	1.8349	0
30/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	573.3700	624.1000	0.5734	0.6241	300
30/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1819.4900	1734.9100	1.8195	1.7349	0
30/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	909.3400	976.9500	0.9093	0.9770	1,320
30/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1300.0000	1232.3000	1.3000	1.2323	0
30/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1350.7900	1434.8200	1.3508	1.4348	800
30/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	895.2200	843.9400	0.8952	0.8439	0
30/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1437.7000	1524.4100	1.4377	1.5244	300
30/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	835.8900	787.2900	0.8359	0.7873	0
30/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1993.7800	2094.3800	1.9938	2.0944	680
30/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	556.4100	521.7000	0.5564	0.5217	0
30/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2232.9800	2338.2300	2.2330	2.3382	0
30/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	471.1100	441.0500	0.4711	0.4411	300
30/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3372.6700	3492.8600	3.3727	3.4929	0
30/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	220.3300	205.2100	0.2203	0.2052	0
30/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3558.8600	3680.6800	3.5589	3.6807	0
30/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	194.8500	181.3600	0.1949	0.1814	800
30/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4583.6800	4711.8300	4.5837	4.7118	1,640
30/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	100.7500	93.5900	0.1008	0.0936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5834.9200	5967.0200	5.8349	5.9670	2,280
30/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	44.8100	41.6000	0.0448	0.0416	0
30/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9673.9900	9809.1900	9.6740	9.8092	0
30/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	1.3300	1.2200	0.0013	0.0012	1,640
30/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	11016.0700	11151.3600	11.0161	11.1514	0
30/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.2600	0.2400	0.0003	0.0002	2,280
30/01/2025	2030 On 07-August-25			Bond Future	9.1290	9.0898	96.1883	96.3260	46
30/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	781.8400	833.7800	0.7818	0.8338	300
30/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2231.5400	2145.7900	2.2315	2.1458	0
30/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1589.5200	1669.0600	1.5895	1.6691	300
30/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1270.5000	1212.3500	1.2705	1.2124	0
30/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2965.5900	3071.5400	2.9656	3.0715	0
30/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	609.9600	578.2200	0.6100	0.5782	300
30/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4860.4300	4983.8100	4.8604	4.9838	1,054
30/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	256.3900	242.0800	0.2564	0.2421	0
30/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6769.9300	6901.2000	6.7699	6.9012	0
30/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	112.1800	105.7600	0.1122	0.1058	0
30/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9848.5000	9985.1400	9.8485	9.9851	0
30/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	15.9200	14.8700	0.0159	0.0149	1,054
30/01/2025	2030 On 06-November-25			Bond Future	9.2095	9.1677	98.0653	98.2053	0
30/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	926.4700	979.0100	0.9265	0.9790	300
30/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2581.8600	2494.3600	2.5819	2.4944	0
30/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1704.4400	1780.0500	1.7044	1.7801	300
30/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1669.3100	1604.8800	1.6693	1.6049	0
30/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2343.6200	2432.6100	2.3436	2.4326	0
30/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1245.4200	1194.3700	1.2454	1.1944	0
30/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3612.6900	3719.6700	3.6127	3.7197	0
30/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	753.2100	720.1500	0.7532	0.7202	300
30/01/2025	2030 On 05-February-26			Bond Future	9.3060	9.2611	95.9606	96.1031	0
30/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2207.2300	2290.1500	2.2072	2.2902	0
30/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1625.4600	1565.9100	1.6255	1.5659	0
30/01/2025	2032 On 06-February-25			Bond Future	9.6759	9.6517	95.7929	95.9102	52,569
30/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	28.4900	49.1000	0.0285	0.0491	800
30/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1275.9300	1179.1900	1.2759	1.1792	0

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30/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1238.5400	1356.1000	1.2385	1.3561	800
30/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	68.2900	68.5000	0.0683	0.0685	0
30/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4378.6200	4496.0300	4.3786	4.4960	0
30/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	800
30/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9245.0900	9362.4400	9.2451	9.3624	0
30/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2032 On 08-May-25			Bond Future	9.7522	9.7268	93.5465	93.6660	124,433
30/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	740.8500	787.2100	0.7409	0.7872	300
30/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2414.0000	2340.7800	2.4140	2.3408	0
30/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	773.1200	820.7500	0.7731	0.8208	800
30/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2350.2500	2278.3000	2.3503	2.2783	0
30/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1842.9800	1920.6400	1.8430	1.9206	300
30/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1152.1500	1110.2300	1.1522	1.1102	0
30/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1899.1300	1977.9200	1.8991	1.9779	800
30/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1115.3100	1074.5200	1.1153	1.0745	0
30/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	3041.7900	3137.6800	3.0418	3.1377	0
30/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	604.2800	580.5900	0.6043	0.5806	300
30/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5428.4600	5540.5200	5.4285	5.5405	0
30/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	186.8100	179.2900	0.1868	0.1793	0
30/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5669.1900	5782.0900	5.6692	5.7821	0
30/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	166.2900	159.6100	0.1663	0.1596	800
30/01/2025	2032 On 07-August-25			Bond Future	9.8367	9.8100	95.4015	95.5231	0
30/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1067.7500	1115.0500	1.0678	1.1151	300
30/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3085.5900	3011.2600	3.0856	3.0113	0
30/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2101.3100	2171.9600	2.1013	2.1720	300
30/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1813.3000	1762.3200	1.8133	1.7623	0
30/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4164.2500	4260.3000	4.1643	4.2603	0
30/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	809.4100	783.8300	0.8094	0.7838	300
30/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9410.6800	9527.7100	9.4107	9.5277	0
30/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	140.5200	135.9200	0.1405	0.1359	0
30/01/2025	2032 On 06-November-25			Bond Future	9.9361	9.9081	93.1014	93.2250	0
30/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1281.5300	1328.9000	1.2815	1.3289	300
30/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3686.9100	3610.6100	3.6869	3.6106	0
30/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2265.5900	2332.3400	2.2656	2.3323	300

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30/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2425.1800	2368.2600	2.4252	2.3683	0
30/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3635.2800	3719.8400	3.6353	3.7198	0
30/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1529.8200	1490.7100	1.5298	1.4907	0
30/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	5091.7200	5188.6300	5.0917	5.1886	0
30/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	998.8800	972.1200	0.9989	0.9721	300
30/01/2025	2032 On 05-February-26			Bond Future	10.0479	10.0184	94.9075	95.0333	0
30/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2998.2100	3070.5200	2.9982	3.0705	0
30/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2521.1100	2467.6700	2.5211	2.4677	0
30/01/2025	2033 On 06-February-25			Bond Future	128.3533	128.5030	128.3533	128.5030	4,400
30/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3413.3100	3562.9500	3.4133	3.5630	0
30/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2033 On 08-May-25			Bond Future	129.4468	129.5994	129.4468	129.5994	9,576
30/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1173.1700	1020.6100	1.1732	1.0206	0
30/01/2025	2033 On 07-August-25			Bond Future	132.0455	132.2008	132.0455	132.2008	0
30/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3395.5400	3550.7600	3.3955	3.5508	0
30/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2033 On 06-November-25			Bond Future	133.1245	133.2823	133.1245	133.2823	0
30/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	142.3300	0.0000	0.1423	0
30/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	15.4800	0.0000	0.0155	0.0000	0
30/01/2025	2033 On 05-February-26			Bond Future	135.7408	135.9013	135.7408	135.9013	0
30/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2860.7900	3021.2900	2.8608	3.0213	0
30/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2037 On 06-February-25			Bond Future	10.7473	10.7232	85.3146	85.4575	153,010
30/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10853.9200	10996.7900	10.8539	10.9968	0
30/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2037 On 08-May-25			Bond Future	10.8441	10.8191	87.0224	87.1681	63,240
30/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	923.1700	980.4000	0.9232	0.9804	300
30/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	2963.0000	2874.5800	2.9630	2.8746	0
30/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2332.8000	2428.4500	2.3328	2.4285	300
30/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1430.3800	1380.3800	1.4304	1.3804	0
30/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	4159.7400	4280.3500	4.1597	4.2804	0
30/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	672.4300	647.3900	0.6724	0.6474	300

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30/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7835.7100	7975.3400	7.8357	7.9753	0
30/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	165.0800	159.0600	0.1651	0.1591	0
30/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9274.0400	9416.3800	9.2740	9.4164	15,000
30/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	94.9200	91.6100	0.0949	0.0916	0
30/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12788.6300	12933.7000	12.7886	12.9337	7,500
30/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	18.8500	18.2700	0.0189	0.0183	0
30/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13016.7900	13161.9300	13.0168	13.1619	7,500
30/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	16.4500	15.9400	0.0165	0.0159	0
30/01/2025	2037 On 07-August-25			Bond Future	10.9496	10.9237	84.4875	84.6357	15
30/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1083.6400	1133.4300	1.0836	1.1334	2,541
30/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4672.2200	4573.7700	4.6722	4.5738	0
30/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1398.3000	1457.0400	1.3983	1.4570	300
30/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4024.7200	3935.2200	4.0247	3.9352	0
30/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1509.9000	1571.5100	1.5099	1.5715	2,341
30/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3838.6400	3752.0100	3.8386	3.7520	0
30/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1723.8500	1790.6100	1.7239	1.7906	200
30/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3520.3200	3438.8400	3.5203	3.4388	0
30/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2738.9800	2825.5000	2.7390	2.8255	300
30/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2451.2200	2389.5000	2.4512	2.3895	0
30/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2964.8800	3054.9600	2.9649	3.0550	0
30/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2280.0300	2221.8700	2.2800	2.2219	2,541
30/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4205.9300	4311.8800	4.2059	4.3119	0
30/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1574.5100	1532.2200	1.5745	1.5322	2,541
30/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5798.2200	5918.0800	5.7982	5.9181	0
30/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1019.1400	990.7600	1.0191	0.9908	2,541
30/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5839.6700	5959.8200	5.8397	5.9598	0
30/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1007.9200	979.8300	1.0079	0.9798	300
30/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7284.7200	7413.3900	7.2847	7.4134	0
30/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	691.2200	671.6500	0.6912	0.6717	2,541
30/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10984.8600	11125.4800	10.9849	11.1255	0
30/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	269.9500	262.3300	0.2700	0.2623	0
30/01/2025	2037 On 06-November-25			Bond Future	11.0575	11.0306	86.1357	86.2865	0
30/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1720.1500	1779.1700	1.7202	1.7792	300
30/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	4930.9800	4839.1500	4.9310	4.8392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2969.8600	3051.7000	2.9699	3.0517	300
30/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3293.2100	3224.2000	3.2932	3.2242	0
30/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5062.9300	5169.3700	5.0629	5.1694	0
30/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	1933.9500	1889.5400	1.9340	1.8895	0
30/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	7108.5600	7230.0300	7.1086	7.2300	0
30/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1226.6800	1197.3000	1.2267	1.1973	300
30/01/2025	2037 On 05-February-26			Bond Future	11.1755	11.1476	83.5484	83.7019	0
30/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	3096.5400	3172.5400	3.0965	3.1725	1,970
30/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4630.0000	4552.5000	4.6300	4.5525	0
30/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3928.9000	4015.7300	3.9289	4.0157	0
30/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3794.2100	3727.5400	3.7942	3.7275	0
30/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7565.6900	7683.2900	7.5657	7.6833	0
30/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1838.5600	1802.6600	1.8386	1.8027	1,970
30/01/2025	2038 On 06-February-25			Bond Future	137.6662	137.6777	137.6662	137.6777	366
30/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2436.1600	2447.6500	2.4362	2.4477	0
30/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2038 On 08-May-25			Bond Future	140.4562	140.4677	140.4562	140.4677	3,000
30/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	776.1900	787.7300	0.7762	0.7877	0
30/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2038 On 07-August-25			Bond Future	141.1563	141.1676	141.1563	141.1676	0
30/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1596.2900	1607.5500	1.5963	1.6076	0
30/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2038 On 06-November-25			Bond Future	143.9455	143.9565	143.9455	143.9565	0
30/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	65.5300	76.5100	0.0655	0.0765	0
30/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2038 On 05-February-26			Bond Future	144.6161	144.6270	144.6161	144.6270	0
30/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1416.0500	1426.9600	1.4161	1.4270	0
30/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2040 On 06-February-25			Bond Future	11.0475	11.0335	85.4391	85.5290	47,290
30/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	383.3600	457.0900	0.3834	0.4571	780
30/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	689.1000	672.9200	0.6891	0.6729	0
30/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4043.7900	4134.2500	4.0438	4.1343	0
30/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	0.8500	1.4000	0.0009	0.0014	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6947.1800	7037.0900	6.9472	7.0371	0
30/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	780
30/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11013.6900	11103.6000	11.0137	11.1036	0
30/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2040 On 08-May-25			Bond Future	11.1467	11.1322	87.1494	87.2410	28,771
30/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8813.8900	8903.5800	8.8139	8.9036	0
30/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	164.0100	162.1400	0.1640	0.1621	0
30/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9422.5700	9512.7600	9.4226	9.5128	15,000
30/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	132.4100	131.0400	0.1324	0.1310	0
30/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12800.9400	12892.3800	12.8009	12.8924	7,500
30/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	34.9100	34.7900	0.0349	0.0348	0
30/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13138.8800	13230.3600	13.1389	13.2304	7,500
30/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	29.2100	29.1300	0.0292	0.0291	0
30/01/2025	2040 On 07-August-25			Bond Future	11.2540	11.2391	84.3663	84.4594	297
30/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11659.1400	11748.5600	11.6591	11.7486	0
30/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	315.0900	311.3800	0.3151	0.3114	0
30/01/2025	2040 On 06-November-25			Bond Future	11.3631	11.3476	86.0119	86.1066	0
30/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5146.9000	5214.1300	5.1469	5.2141	0
30/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2308.4900	2281.0600	2.3085	2.2811	0
30/01/2025	2040 On 05-February-26			Bond Future	11.4815	11.4654	83.1716	83.2678	0
30/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4263.2000	4319.8200	4.2632	4.3198	0
30/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4212.0400	4172.4400	4.2120	4.1724	0
30/01/2025	2044 On 06-February-25			Bond Future	11.1872	11.1732	81.2364	81.3290	16,155
30/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	0.9800	2.3600	0.0010	0.0024	8,825
30/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3675.7900	3584.5900	3.6758	3.5846	0
30/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	433.4900	512.3600	0.4335	0.5124	8,825
30/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	679.7400	666.0300	0.6797	0.6660	0
30/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2073.2200	2173.1500	2.0732	2.1732	0
30/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	49.8900	57.2400	0.0499	0.0572	8,825
30/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5092.1800	5184.8900	5.0922	5.1849	422
30/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	0.1300	0.2600	0.0001	0.0003	0
30/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7970.4500	8063.0300	7.9705	8.0630	422
30/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10777.3300	10869.9100	10.7773	10.8699	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14424.1200	14516.7000	14.4241	14.5167	0
30/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
30/01/2025	2044 On 08-May-25		Call	Bond Future	0.4400	0.5100	0.0004	0.0005	0
30/01/2025	2044 On 08-May-25			Bond Future	11.2831	11.2686	82.8626	82.9570	76,745
30/01/2025	2044 On 08-May-25		Put	Bond Future	17137.8200	17043.4900	17.1378	17.0435	0
30/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1026.9300	1067.2500	1.0269	1.0673	2,490
30/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3445.2500	3391.1700	3.4453	3.3912	0
30/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3520.4800	3594.7700	3.5205	3.5948	0
30/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1189.4600	1169.3500	1.1895	1.1694	2,490
30/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7114.4600	7204.0900	7.1145	7.2041	0
30/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	345.8600	341.0900	0.3459	0.3411	2,490
30/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8738.0900	8830.1900	8.7381	8.8302	0
30/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	200.2900	197.9900	0.2003	0.1980	0
30/01/2025	2044 On 07-August-25			Bond Future	11.3863	11.3714	80.1198	80.2158	16
30/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11433.1600	11524.8500	11.4332	11.5249	0
30/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	351.3200	347.0500	0.3513	0.3471	0
30/01/2025	2044 On 06-November-25			Bond Future	11.4906	11.4752	81.6826	81.7802	0
30/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4994.3100	5061.7500	4.9943	5.0618	0
30/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2600.4500	2570.3200	2.6005	2.5703	0
30/01/2025	2044 On 05-February-26			Bond Future	11.6034	11.5874	78.8834	78.9826	0
30/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4183.4000	4240.7200	4.1834	4.2407	0
30/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4452.6900	4410.8100	4.4527	4.4108	0
30/01/2025	2046 On 06-February-25			Bond Future	121.3675	121.0187	121.3675	121.0187	8,543
30/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7357.5100	7008.7200	7.3575	7.0087	0
30/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2046 On 08-May-25			Bond Future	121.6179	121.2619	121.6179	121.2619	19,907
30/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	352.1200	708.0800	0.3521	0.7081	0
30/01/2025	2046 On 07-August-25			Bond Future	124.0591	123.6956	124.0591	123.6956	0
30/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5369.1200	5005.6200	5.3691	5.0056	0
30/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2046 On 06-November-25			Bond Future	124.2613	123.8902	124.2613	123.8902	0
30/01/2025	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
30/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1148.6900	1519.7800	1.1487	1.5198	0
30/01/2025	2046 On 05-February-26			Bond Future	126.7023	126.3236	126.7023	126.3236	0
30/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5052.2800	4673.6200	5.0523	4.6736	0
30/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2050 On 06-February-25			Bond Future	119.3339	119.3439	119.3339	119.3439	7,469
30/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3733.8900	3743.8900	3.7339	3.7439	0
30/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2050 On 08-May-25			Bond Future	121.7524	121.7624	121.7524	121.7624	16,802
30/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	592.3500	602.4000	0.5924	0.6024	0
30/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2050 On 07-August-25			Bond Future	121.8349	121.8447	121.8349	121.8447	0
30/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1944.8500	1954.6700	1.9449	1.9547	0
30/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2050 On 06-November-25			Bond Future	124.2422	124.2518	124.2422	124.2518	0
30/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	177.7700	168.2100	0.1778	0.1682	0
30/01/2025	2050 On 05-February-26			Bond Future	124.2779	124.2873	124.2779	124.2873	0
30/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1457.9200	1467.2800	1.4579	1.4673	0
30/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	AL37 On 06-February-25			Index Future	1077.6780	1079.1540	1077.6780	1,079.1540	0
30/01/2025	AL37 On 08-May-25			Index Future	1099.2510	1100.7550	1099.2510	1,100.7550	0
30/01/2025	AL37 On 07-August-25			Index Future	1121.0580	1122.5880	1121.0580	1,122.5880	0
30/01/2025	AL37 On 06-November-25			Index Future	1142.9630	1144.5200	1142.9630	1,144.5200	0
30/01/2025	AL37 On 05-February-26			Index Future	1165.1830	1166.7670	1165.1830	1,166.7670	0
30/01/2025	AL7T On 06-February-25			Index Future	1295.6310	1297.3710	1295.6310	1,297.3710	0
30/01/2025	AL7T On 08-May-25			Index Future	1321.5670	1323.3400	1321.5670	1,323.3400	0
30/01/2025	AL7T On 07-August-25			Index Future	1347.7830	1349.5880	1347.7830	1,349.5880	0
30/01/2025	AL7T On 06-November-25			Index Future	1374.1190	1375.9540	1374.1190	1,375.9540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	AL7T On 05-February-26			Index Future	1400.8330	1402.7000	1400.8330	1,402.7000	0
30/01/2025	ALBI On 06-February-25			Index Future	1113.5770	1114.8500	1113.5770	1,114.8500	57
30/01/2025	ALBI On 08-May-25			Index Future	1135.8680	1137.1660	1135.8680	1,137.1660	41
30/01/2025	ALBI On 07-August-25			Index Future	1158.4010	1159.7210	1158.4010	1,159.7210	0
30/01/2025	ALBI On 06-November-25			Index Future	1181.0360	1182.3780	1181.0360	1,182.3780	0
30/01/2025	ALBI On 05-February-26			Index Future	1203.9970	1205.3610	1203.9970	1,205.3610	0
30/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	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
30/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	ES33 On 06-February-25			Bond Future	10.9994	10.9957	83.9416	83.9591	0
30/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10209.9800	10227.5000	10.2100	10.2275	0
30/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES33 On 08-May-25			Bond Future	11.1168	11.1130	81.8435	81.8612	0
30/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7071.5100	7089.2400	7.0715	7.0892	0
30/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES33 On 07-August-25			Bond Future	11.2433	11.2393	83.4861	83.5040	0
30/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9681.5400	9699.3800	9.6815	9.6994	0
30/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES33 On 06-November-25			Bond Future	11.3886	11.3846	81.3380	81.3559	0
30/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2687.7900	2705.6600	2.6878	2.7057	0
30/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES33 On 05-February-26			Bond Future	11.5507	11.5465	82.9341	82.9520	0
30/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	261.4100	243.4800	0.2614	0.2435	0
30/01/2025	ES42 On 06-February-25			Bond Future	11.5281	11.5142	80.0703	80.1549	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11676.8300	11761.4200	11.6768	11.7614	0
30/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES42 On 08-May-25			Bond Future	11.6348	11.6205	77.4260	77.5122	0
30/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8795.1200	8881.3500	8.7951	8.8814	0
30/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES42 On 07-August-25			Bond Future	11.7451	11.7303	78.9794	79.0670	0
30/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10707.1800	10794.8700	10.7072	10.7949	0
30/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES42 On 06-November-25			Bond Future	11.8667	11.8513	76.2732	76.3623	0
30/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2939.3300	3028.4400	2.9393	3.0284	0
30/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES42 On 05-February-26			Bond Future	11.9949	11.9790	77.7681	77.8588	0
30/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	831.6100	740.9400	0.8316	0.7409	0
30/01/2025	GOVI On 06-February-25			GOVI	1096.5380	1097.8240	1096.5380	1,097.8240	69
30/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1245380.0000	1258240.0000	124.5380	125.8240	0
30/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	GOVI On 08-May-25			GOVI	1118.4880	1119.7990	1118.4880	1,119.7990	612
30/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	964880.0000	977990.0000	96.4880	97.7990	0
30/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	GOVI On 07-August-25			GOVI	1140.6760	1142.0100	1140.6760	1,142.0100	0
30/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1296760.0000	1310100.0000	129.6760	131.0100	0
30/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	GOVI On 06-November-25			GOVI	1162.9650	1164.3200	1162.9650	1,164.3200	0
30/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	509650.0000	523200.0000	50.9650	52.3200	0
30/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	GOVI On 05-February-26			GOVI	1185.5740	1186.9520	1185.5740	1,186.9520	0
30/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	355740.0000	369520.0000	35.5740	36.9520	0
30/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/01/2025	IGOV On 06-February-25			Index Future	372.4460	372.2660	372.4460	372.2660	0
30/01/2025	IGOV On 08-May-25			Index Future	379.9950	379.8100	379.9950	379.8100	886
30/01/2025	IGOV On 07-August-25			Index Future	387.6240	387.4340	387.6240	387.4340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	IGOV On 06-November-25			Index Future	395.2870	395.0920	395.2870	395.0920	0
30/01/2025	IGOV On 05-February-26			Index Future	403.0590	402.8590	403.0590	402.8590	0
30/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
30/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
30/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/01/2025	R033 On 06-February-25			Bond Future	9.8914	9.8672	104.2551	104.3888	9,329
30/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2398.0400	2533.6400	2.3980	2.5336	0
30/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	13.4800	15.3600	0.0135	0.0154	0
30/01/2025	R033 On 08-May-25			Bond Future	9.9738	9.9485	101.2937	101.4299	12,363
30/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2826.5100	2927.4100	2.8265	2.9274	0
30/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	934.7100	899.3700	0.9347	0.8994	0
30/01/2025	R033 On 07-August-25			Bond Future	10.0639	10.0374	103.3023	103.4409	0
30/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3049.0600	3139.5000	3.0491	3.1395	0
30/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1669.4200	1621.2500	1.6694	1.6213	0
30/01/2025	R033 On 06-November-25			Bond Future	10.1682	10.1404	100.2732	100.4142	0
30/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3189.0600	3273.5600	3.1891	3.2736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2371.3500	2314.8500	2.3714	2.3149	0
30/01/2025	R033 On 05-February-26			Bond Future	10.2840	10.2549	102.2180	102.3613	0
30/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3826.2600	3912.0700	3.8263	3.9121	0
30/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2818.0200	2760.5000	2.8180	2.7605	0
30/01/2025	R035 On 06-February-25			Bond Future	10.3170	10.2929	95.1214	95.2609	48,714
30/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	78.1100	119.2100	0.0781	0.1192	15,000
30/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1346.3600	1247.8900	1.3464	1.2479	0
30/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	319.1900	408.7800	0.3192	0.4088	100
30/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	650.0400	600.0600	0.6500	0.6001	0
30/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	539.7800	651.1200	0.5398	0.6511	1,000
30/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	406.7400	378.5100	0.4067	0.3785	0
30/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1932.2800	2073.6400	1.9323	2.0736	0
30/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	31.4100	33.2000	0.0314	0.0332	1,100
30/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4385.2700	4524.9200	4.3853	4.5249	0
30/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	0.1000	0.1800	0.0001	0.0002	7,500
30/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5459.1100	5598.6900	5.4591	5.5987	0
30/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,100
30/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11100.2400	11239.8100	11.1002	11.2398	0
30/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R035 On 08-May-25			Bond Future	10.4014	10.3764	92.5157	92.6580	59,403
30/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	940.2600	997.7400	0.9403	0.9977	300
30/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	2789.2200	2704.4000	2.7892	2.7044	0
30/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1881.5800	1966.7700	1.8816	1.9668	150
30/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1663.1200	1606.0100	1.6631	1.6060	0
30/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2343.9600	2438.7500	2.3440	2.4388	300
30/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1338.2600	1290.7500	1.3383	1.2908	0
30/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3770.3400	3885.3300	3.7703	3.8853	0
30/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	728.0100	700.7000	0.7280	0.7007	150
30/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	4023.4700	4141.0100	4.0235	4.1410	0
30/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	656.7700	632.0100	0.6568	0.6320	300
30/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6043.7900	6174.8700	6.0438	6.1749	400
30/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	295.4200	284.2000	0.2954	0.2842	0
30/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7171.9600	7307.1700	7.1720	7.3072	0
30/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	189.3400	182.2500	0.1893	0.1823	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7551.5800	7687.8100	7.5516	7.6878	0
30/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	162.9700	156.9000	0.1630	0.1569	0
30/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11894.1500	12035.6600	11.8942	12.0357	0
30/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	24.4000	23.6100	0.0244	0.0236	400
30/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14841.5500	14983.7400	14.8416	14.9837	0
30/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.6000	3.4900	0.0036	0.0035	400
30/01/2025	R035 On 07-August-25			Bond Future	10.4937	10.4676	94.3507	94.4955	0
30/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1410.0600	1468.8700	1.4101	1.4689	300
30/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3746.9700	3660.9600	3.7470	3.6610	0
30/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2743.6700	2829.6200	2.7437	2.8296	300
30/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2265.9400	2207.0700	2.2659	2.2071	0
30/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5369.6100	5484.8400	5.3696	5.4848	0
30/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1036.7900	1007.2000	1.0368	1.0072	8,500
30/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5532.1200	5648.5500	5.5321	5.6486	0
30/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	991.7200	963.3300	0.9917	0.9633	300
30/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11188.1700	11326.7600	11.1882	11.3268	0
30/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	209.2200	202.9900	0.2092	0.2030	0
30/01/2025	R035 On 06-November-25			Bond Future	10.6010	10.5739	91.6854	91.8328	0
30/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1367.2600	1418.1800	1.3673	1.4182	2,000
30/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5225.1400	5128.7400	5.2251	5.1287	0
30/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1693.7400	1752.3100	1.6937	1.7523	300
30/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4582.4500	4493.7000	4.5825	4.4937	0
30/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2461.1400	2534.7000	2.4611	2.5347	2,000
30/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3506.1700	3432.4100	3.5062	3.4324	0
30/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2927.1600	3008.2300	2.9272	3.0082	300
30/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3041.4200	2975.1700	3.0414	2.9752	0
30/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	4083.9500	4179.9900	4.0840	4.1800	250
30/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2215.9200	2164.6400	2.2159	2.1646	0
30/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4958.8600	5063.6400	4.9589	5.0636	0
30/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1784.4100	1741.8700	1.7844	1.7419	0
30/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5811.7900	5923.5800	5.8118	5.9236	0
30/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1458.3000	1422.7700	1.4583	1.4228	2,000
30/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5887.6500	6000.0000	5.8877	6.0000	0
30/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1432.6600	1397.6900	1.4327	1.3977	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6739.9100	6857.9700	6.7399	6.8580	0
30/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1179.0000	1149.7400	1.1790	1.1497	300
30/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7859.8400	7983.9900	7.8598	7.9840	0
30/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	919.1400	895.9700	0.9191	0.8960	250
30/01/2025	R035 On 05-February-26			Bond Future	10.7199	10.6917	93.4646	93.6145	0
30/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3831.0800	3916.7200	3.8311	3.9167	0
30/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3460.9600	3396.7500	3.4610	3.3968	0
30/01/2025	R038 On 06-February-25			Bond Future	10.8327	10.8087	104.2685	104.4352	9,232
30/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2787.0800	2955.8700	2.7871	2.9559	0
30/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	18.1100	20.2400	0.0181	0.0202	0
30/01/2025	R038 On 08-May-25			Bond Future	10.9316	10.9067	100.8656	101.0355	8,994
30/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3395.3900	3518.1300	3.3954	3.5181	0
30/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1327.2900	1280.1400	1.3273	1.2801	0
30/01/2025	R038 On 07-August-25			Bond Future	11.0366	11.0107	102.8656	103.0386	0
30/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3801.0500	3910.7500	3.8011	3.9108	0
30/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2456.0400	2392.8300	2.4560	2.3928	0
30/01/2025	R038 On 06-November-25			Bond Future	11.1530	11.1261	99.3863	99.5623	0
30/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3092.8600	3182.3700	3.0929	3.1824	1,770
30/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4233.8600	4147.4400	4.2339	4.1474	0
30/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3983.8500	4086.6000	3.9839	4.0866	0
30/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3416.9400	3343.7600	3.4169	3.3438	0
30/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8635.6600	8779.1700	8.6357	8.7792	0
30/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1356.3200	1323.9000	1.3563	1.3239	1,770
30/01/2025	R038 On 05-February-26			Bond Future	11.2782	11.2502	101.3135	101.4925	0
30/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5076.9900	5183.5700	5.0770	5.1836	0
30/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4048.7300	3976.3100	4.0487	3.9763	0
30/01/2025	R053 On 06-February-25			Bond Future	11.0968	11.0827	108.7808	108.9066	2,205
30/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14400.4700	14526.2600	14.4005	14.5263	0
30/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R053 On 08-May-25			Bond Future	11.1840	11.1695	105.0908	105.2191	22,674
30/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11776.5400	11901.7700	11.7765	11.9018	0
30/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	252.9200	249.8900	0.2529	0.2499	0
30/01/2025	R053 On 07-August-25			Bond Future	11.2755	11.2605	107.1747	107.3051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14889.4000	15013.1000	14.8894	15.0131	0
30/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	548.8300	542.1300	0.5488	0.5421	0
30/01/2025	R053 On 06-November-25			Bond Future	11.3754	11.3599	103.4010	103.5335	0
30/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6595.9400	6687.5300	6.5959	6.6875	0
30/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3409.2700	3368.3300	3.4093	3.3683	0
30/01/2025	R053 On 05-February-26			Bond Future	11.4814	11.4653	105.4058	105.5406	0
30/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5567.0000	5645.9300	5.5670	5.6459	0
30/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5494.9800	5439.0900	5.4950	5.4391	0
30/01/2025	R186 On 06-February-25			Bond Future	8.2219	8.2121	105.3293	105.3463	44,257
30/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1390.1700	1407.2500	1.3902	1.4073	0
30/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R186 On 08-May-25			Bond Future	8.2449	8.2334	107.4378	107.4551	156,475
30/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	577.5700	590.5200	0.5776	0.5905	0
30/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	237.8700	233.5200	0.2379	0.2335	0
30/01/2025	R186 On 07-August-25			Bond Future	8.2866	8.2732	104.2586	104.2760	0
30/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1330.0300	1345.1100	1.3300	1.3451	1,983
30/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	138.6000	136.3600	0.1386	0.1364	0
30/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1854.0800	1870.2000	1.8541	1.8702	0
30/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	82.5800	81.3800	0.0826	0.0814	0
30/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2527.6200	2544.4000	2.5276	2.5444	0
30/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	43.7700	43.2300	0.0438	0.0432	1,983
30/01/2025	R186 On 06-November-25			Bond Future	8.3731	8.3568	106.2933	106.3106	447
30/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	316.8900	324.7600	0.3169	0.3248	0
30/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	574.5200	565.1000	0.5745	0.5651	0
30/01/2025	R186 On 05-February-26			Bond Future	8.5326	8.5116	103.0477	103.0649	0
30/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	392.6600	401.4400	0.3927	0.4014	0
30/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	477.3800	468.8800	0.4774	0.4689	0
30/01/2025	R202 On 06-February-25			Bond Future	267.8358	267.2660	267.8358	267.2660	781
30/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1045.8200	475.9700	1.0458	0.4760	0
30/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R202 On 08-May-25			Bond Future	273.2639	272.6822	273.2639	272.6822	1,084
30/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	953.8600	372.1900	0.9539	0.3722	0
30/01/2025	R202 On 08-May-25	272.31	Put	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
30/01/2025	R202 On 07-August-25			Bond Future	273.5270	272.9329	273.5270	272.9329	0
30/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1927.0400	1332.8500	1.9270	1.3329	0
30/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R202 On 06-November-25			Bond Future	278.9323	278.3252	278.9323	278.3252	0
30/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3292.3000	2685.2300	3.2923	2.6852	0
30/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R202 On 05-February-26			Bond Future	279.0919	278.4722	279.0919	278.4722	0
30/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1271.9100	652.1600	1.2719	0.6522	0
30/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R209 On 06-February-25			Bond Future	10.5566	10.5325	74.4696	74.5952	6,688
30/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8961.6600	9087.2300	8.9617	9.0872	0
30/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R209 On 08-May-25			Bond Future	10.6415	10.6165	72.8058	72.9338	16,448
30/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6216.7400	6337.6800	6.2167	6.3377	0
30/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	190.7700	183.7000	0.1908	0.1837	0
30/01/2025	R209 On 07-August-25			Bond Future	10.7320	10.7062	74.2495	74.3798	0
30/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9234.2000	9357.0200	9.2342	9.3570	0
30/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	262.9500	255.4500	0.2630	0.2555	0
30/01/2025	R209 On 06-November-25			Bond Future	10.8331	10.8062	72.5456	72.6782	0
30/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4010.3100	4099.9100	4.0103	4.0999	0
30/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1893.9700	1850.9700	1.8940	1.8510	0
30/01/2025	R209 On 05-February-26			Bond Future	10.9421	10.9143	73.9531	74.0880	0
30/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3340.5500	3415.6900	3.3406	3.4157	0
30/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3399.3400	3339.5400	3.3993	3.3395	0
30/01/2025	R210 On 06-February-25			Bond Future	242.9922	243.0153	242.9922	243.0153	693
30/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3382.2300	3405.2800	3.3822	3.4053	0
30/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R210 On 08-May-25			Bond Future	244.5677	244.5909	244.5677	244.5909	1,180
30/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3462.3000	3439.1100	3.4623	3.4391	0
30/01/2025	R210 On 07-August-25			Bond Future	249.4772	249.5001	249.4772	249.5001	0
30/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1037.1700	1060.0600	1.0372	1.0601	0
30/01/2025	R210 On 07-August-25	248.44	Put	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
30/01/2025	R210 On 06-November-25			Bond Future	250.9978	251.0203	250.9978	251.0203	0
30/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1142.1900	1119.7000	1.1422	1.1197	0
30/01/2025	R210 On 05-February-26			Bond Future	255.9295	255.9517	255.9295	255.9517	0
30/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2829.5200	2851.7000	2.8295	2.8517	0
30/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R213 On 06-February-25			Bond Future	9.3755	9.3462	92.3863	92.5105	92,475
30/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7889.6900	8013.9300	7.8897	8.0139	0
30/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R213 On 08-May-25			Bond Future	9.4404	9.4095	90.6787	90.8053	97,983
30/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4463.8100	4580.9300	4.4638	4.5809	0
30/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	174.8900	165.3800	0.1749	0.1654	0
30/01/2025	R213 On 07-August-25			Bond Future	9.5145	9.4820	92.4773	92.6061	17
30/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8127.2800	8250.9800	8.1273	8.2510	0
30/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	117.0500	111.9400	0.1171	0.1119	0
30/01/2025	R213 On 06-November-25			Bond Future	9.6096	9.5752	90.7280	90.8590	0
30/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2969.7800	3057.4200	2.9698	3.0574	0
30/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1311.3900	1268.0200	1.3114	1.2680	0
30/01/2025	R213 On 05-February-26			Bond Future	9.7200	9.6836	92.4893	92.6226	0
30/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2598.9900	2676.6600	2.5990	2.6767	0
30/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	1979.8900	1924.3100	1.9799	1.9243	0
30/01/2025	R214 On 06-February-25			Bond Future	10.9769	10.9628	69.4938	69.5718	10,411
30/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4086.4600	4164.5800	4.0865	4.1646	521
30/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	0.1700	0.3200	0.0002	0.0003	0
30/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6530.8400	6608.8100	6.5308	6.6088	521
30/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8653.2200	8731.1900	8.6532	8.7312	0
30/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12564.5400	12642.5100	12.5645	12.6425	0
30/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
30/01/2025	R214 On 08-May-25			Bond Future	11.0601	11.0456	67.5821	67.6615	12,375
30/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6934.4100	7011.6800	6.9344	7.0117	0
30/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	166.6800	164.4700	0.1667	0.1645	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	R214 On 07-August-25			Bond Future	11.1491	11.1341	68.9225	69.0033	0
30/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9156.0900	9232.7800	9.1561	9.2328	0
30/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	320.6200	316.5300	0.3206	0.3165	0
30/01/2025	R214 On 06-November-25			Bond Future	11.2487	11.2333	66.9670	67.0491	0
30/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4182.8800	4239.7800	4.1829	4.2398	0
30/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2148.2600	2123.0100	2.1483	2.1230	0
30/01/2025	R214 On 05-February-26			Bond Future	11.3565	11.3406	68.2665	68.3500	0
30/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3337.1000	3384.1500	3.3371	3.3842	0
30/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3845.7300	3809.2300	3.8457	3.8092	0
30/01/2025	R248 On 06-February-25			Bond Future	11.1371	11.1231	84.2834	84.3798	205,684
30/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	660
30/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6109.4000	6012.9900	6.1094	6.0130	0
30/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	205.2900	262.7300	0.2053	0.2627	660
30/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1155.1500	1116.1800	1.1552	1.1162	0
30/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3712.3300	3810.2100	3.7123	3.8102	0
30/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	3.2400	4.7100	0.0032	0.0047	660
30/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9667.0400	9763.4500	9.6670	9.7635	0
30/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/01/2025	R248 On 08-May-25			Bond Future	11.2229	11.2084	81.5244	81.6226	268,518
30/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8690.0700	8785.5000	8.6901	8.7855	0
30/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	222.2300	219.4900	0.2222	0.2195	0
30/01/2025	R248 On 07-August-25			Bond Future	11.3144	11.2994	83.1413	83.2412	0
30/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11488.9300	11584.0000	11.4889	11.5840	0
30/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	381.6400	376.8300	0.3816	0.3768	0
30/01/2025	R248 On 06-November-25			Bond Future	11.4162	11.4008	80.3205	80.4221	0
30/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4867.3300	4936.0400	4.8673	4.9360	0
30/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2789.0300	2756.1800	2.7890	2.7562	0
30/01/2025	R248 On 05-February-26			Bond Future	11.5261	11.5101	81.8789	81.9821	0
30/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4199.2300	4258.1400	4.1992	4.2581	0
30/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4627.8900	4583.5900	4.6279	4.5836	0
30/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	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
30/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0