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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
31/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	2029 On 06-February-25			Bond Future	133.8336	134.0598	133.8336	134.0598	3,327
31/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1433.6100	1659.8400	1.4336	1.6598	0
31/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2029 On 08-May-25			Bond Future	135.1096	135.3708	135.1096	135.3708	5,933
31/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2740.4000	2479.2300	2.7404	2.4792	0
31/01/2025	2029 On 07-August-25			Bond Future	137.7907	138.0883	137.7907	138.0883	0
31/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	380.6500	678.2500	0.3807	0.6783	0
31/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2029 On 06-November-25			Bond Future	139.0586	139.3860	139.0586	139.3860	68
31/01/2025	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
31/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	731.4500	403.9600	0.7315	0.4040	0
31/01/2025	2029 On 05-February-26			Bond Future	141.7210	142.1252	141.7210	142.1252	0
31/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1611.0400	2015.2100	1.6110	2.0152	0
31/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2030 On 06-February-25			Bond Future	9.0452	8.9946	96.1273	96.3217	86,606
31/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	43.2300	23.6200	0.0432	0.0236	800
31/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1455.8200	1241.8300	1.4558	1.2418	0
31/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	721.6400	792.2700	0.7216	0.7923	800
31/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	206.8300	83.0800	0.2068	0.0831	0
31/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2435.6600	2627.0700	2.4357	2.6271	0
31/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	3.1000	0.1300	0.0031	0.0001	800
31/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6021.2700	6215.6500	6.0213	6.2157	0
31/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2030 On 08-May-25			Bond Future	9.1158	9.0559	98.0297	98.2499	60,007
31/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	408.5000	526.4200	0.4085	0.5264	800
31/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2024.5600	1922.2700	2.0246	1.9223	0
31/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	452.2000	573.3700	0.4522	0.5734	300
31/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1918.5300	1819.4900	1.9185	1.8195	0
31/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	768.3600	909.3400	0.7684	0.9093	1,320
31/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1379.2300	1300.0000	1.3792	1.3000	0
31/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1190.6200	1350.7900	1.1906	1.3508	800
31/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	955.2600	895.2200	0.9553	0.8952	0
31/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1274.4300	1437.7000	1.2744	1.4377	300
31/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	892.8300	835.8900	0.8928	0.8359	0
31/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1812.5100	1993.7800	1.8125	1.9938	680
31/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	595.3500	556.4100	0.5954	0.5564	0
31/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2045.5000	2232.9800	2.0455	2.2330	0
31/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	503.8400	471.1100	0.5038	0.4711	300
31/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3165.4400	3372.6700	3.1654	3.3727	0
31/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	233.3100	220.3300	0.2333	0.2203	0
31/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3349.8300	3558.8600	3.3498	3.5589	0
31/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	206.0300	194.8500	0.2060	0.1949	800
31/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4363.5200	4583.6800	4.3635	4.5837	1,640
31/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	100.8000	100.7500	0.1008	0.1008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5603.5300	5834.9200	5.6035	5.8349	2,280
31/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	33.6300	44.8100	0.0336	0.0448	0
31/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9452.8600	9673.9900	9.4529	9.6740	0
31/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.4100	1.3300	0.0004	0.0013	1,640
31/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10795.6600	11016.0700	10.7957	11.0161	0
31/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0600	0.2600	0.0001	0.0003	2,280
31/01/2025	2030 On 07-August-25			Bond Future	9.1995	9.1290	95.9412	96.1883	47,294
31/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	670.5500	781.8400	0.6706	0.7818	300
31/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2367.4000	2231.5400	2.3674	2.2315	0
31/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1461.5400	1589.5200	1.4615	1.5895	300
31/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1389.6700	1270.5000	1.3897	1.2705	0
31/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2794.8100	2965.5900	2.7948	2.9656	0
31/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	686.3300	609.9600	0.6863	0.6100	300
31/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4623.2000	4860.4300	4.6232	4.8604	1,054
31/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	266.3100	256.3900	0.2663	0.2564	0
31/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6491.4400	6769.9300	6.4914	6.7699	0
31/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	80.8400	112.1800	0.0808	0.1122	0
31/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9592.9200	9848.5000	9.5929	9.8485	0
31/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	7.4900	15.9200	0.0075	0.0159	1,054
31/01/2025	2030 On 06-November-25			Bond Future	9.2899	9.2095	97.7968	98.0653	0
31/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	830.2500	926.4700	0.8303	0.9265	300
31/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2754.1600	2581.8600	2.7542	2.5819	0
31/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1584.0700	1704.4400	1.5841	1.7044	300
31/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1817.4600	1669.3100	1.8175	1.6693	0
31/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2197.8200	2343.6200	2.1978	2.3436	0
31/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1368.1400	1245.4200	1.3681	1.2454	0
31/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3419.7100	3612.6900	3.4197	3.6127	0
31/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	828.7500	753.2100	0.8288	0.7532	300
31/01/2025	2030 On 05-February-26			Bond Future	9.4081	9.3060	95.6373	95.9606	0
31/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2035.3400	2207.2300	2.0353	2.2072	0
31/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1776.9200	1625.4600	1.7769	1.6255	0
31/01/2025	2032 On 06-February-25			Bond Future	9.7311	9.6759	95.5266	95.7929	48,534
31/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	8.8300	28.4900	0.0088	0.0285	800
31/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1522.5800	1275.9300	1.5226	1.2759	0

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31/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	993.8600	1238.5400	0.9939	1.2385	800
31/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	89.9200	68.2900	0.0899	0.0683	0
31/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4112.3000	4378.6200	4.1123	4.3786	0
31/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	800
31/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8978.7800	9245.0900	8.9788	9.2451	0
31/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2032 On 08-May-25			Bond Future	9.8147	9.7522	93.2535	93.5465	124,083
31/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	635.6700	740.8500	0.6357	0.7409	300
31/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2601.7900	2414.0000	2.6018	2.4140	0
31/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	664.7100	773.1200	0.6647	0.7731	800
31/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2534.8100	2350.2500	2.5348	2.3503	0
31/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1660.0400	1842.9800	1.6600	1.8430	300
31/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1262.1800	1152.1500	1.2622	1.1522	0
31/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1713.3600	1899.1300	1.7134	1.8991	800
31/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1222.5100	1115.3100	1.2225	1.1153	0
31/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2812.4100	3041.7900	2.8124	3.0418	0
31/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	667.8700	604.2800	0.6679	0.6043	300
31/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5156.5800	5428.4600	5.1566	5.4285	0
31/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	207.9000	186.8100	0.2079	0.1868	0
31/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5395.0300	5669.1900	5.3950	5.6692	0
31/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	185.1000	166.2900	0.1851	0.1663	800
31/01/2025	2032 On 07-August-25			Bond Future	9.9071	9.8367	95.0812	95.4015	0
31/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	970.6600	1067.7500	0.9707	1.0678	300
31/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3308.7900	3085.5900	3.3088	3.0856	0
31/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1965.3200	2101.3100	1.9653	2.1013	300
31/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1997.6000	1813.3000	1.9976	1.8133	0
31/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3962.5800	4164.2500	3.9626	4.1643	0
31/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	928.0300	809.4100	0.9280	0.8094	300
31/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9102.4100	9410.6800	9.1024	9.4107	0
31/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	152.5400	140.5200	0.1525	0.1405	0
31/01/2025	2032 On 06-November-25			Bond Future	10.0139	9.9361	92.7587	93.1014	0
31/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1151.2000	1281.5300	1.1512	1.2815	300
31/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3899.2400	3686.9100	3.8992	3.6869	0
31/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2081.8400	2265.5900	2.0818	2.2656	300

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31/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2584.0900	2425.1800	2.5841	2.4252	0
31/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3400.6400	3635.2800	3.4006	3.6353	0
31/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1637.8400	1529.8200	1.6378	1.5298	0
31/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4822.7800	5091.7200	4.8228	5.0917	0
31/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1072.6000	998.8800	1.0726	0.9989	300
31/01/2025	2032 On 05-February-26			Bond Future	10.1411	10.0479	94.5107	94.9075	0
31/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2873.7900	2998.2100	2.8738	2.9982	0
31/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2793.5600	2521.1100	2.7936	2.5211	0
31/01/2025	2033 On 06-February-25			Bond Future	128.1983	128.3533	128.1983	128.3533	4,220
31/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3258.2600	3413.3100	3.2583	3.4133	0
31/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2033 On 08-May-25			Bond Future	129.2597	129.4468	129.2597	129.4468	9,729
31/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1360.2700	1173.1700	1.3603	1.1732	0
31/01/2025	2033 On 07-August-25			Bond Future	131.8248	132.0455	131.8248	132.0455	0
31/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3174.8100	3395.5400	3.1748	3.3955	0
31/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2033 On 06-November-25			Bond Future	132.8765	133.1245	132.8765	133.1245	0
31/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	263.4800	15.4800	0.2635	0.0155	0
31/01/2025	2033 On 05-February-26			Bond Future	135.4209	135.7408	135.4209	135.7408	0
31/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2540.8700	2860.7900	2.5409	2.8608	0
31/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2037 On 06-February-25			Bond Future	10.8220	10.7473	84.8723	85.3146	107,483
31/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10411.6400	10853.9200	10.4116	10.8539	0
31/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2037 On 08-May-25			Bond Future	10.9251	10.8441	86.5520	87.0224	61,590
31/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	867.8500	923.1700	0.8679	0.9232	300
31/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3378.1400	2963.0000	3.3781	2.9630	0
31/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2179.1100	2332.8000	2.1791	2.3328	300
31/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1747.1500	1430.3800	1.7472	1.4304	0
31/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3891.4900	4159.7400	3.8915	4.1597	0
31/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	874.6400	672.4300	0.8746	0.6724	300

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31/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7434.8700	7835.7100	7.4349	7.8357	0
31/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	234.7000	165.0800	0.2347	0.1651	0
31/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8828.7200	9274.0400	8.8287	9.2740	15,000
31/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	120.0600	94.9200	0.1201	0.0949	0
31/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12316.5500	12788.6300	12.3166	12.7886	7,500
31/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	17.2300	18.8500	0.0172	0.0189	0
31/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12544.8200	13016.7900	12.5448	13.0168	7,500
31/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	14.9400	16.4500	0.0149	0.0165	0
31/01/2025	2037 On 07-August-25			Bond Future	11.0373	10.9496	83.9877	84.4875	73,915
31/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1011.4400	1083.6400	1.0114	1.0836	2,541
31/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5099.7500	4672.2200	5.0998	4.6722	0
31/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1317.7000	1398.3000	1.3177	1.3983	300
31/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4443.8500	4024.7200	4.4439	4.0247	0
31/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1424.0300	1509.9000	1.4240	1.5099	2,341
31/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4252.5000	3838.6400	4.2525	3.8386	0
31/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1627.5000	1723.8500	1.6275	1.7239	200
31/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3923.7000	3520.3200	3.9237	3.5203	0
31/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2592.4700	2738.9800	2.5925	2.7390	300
31/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2804.4400	2451.2200	2.8044	2.4512	0
31/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2806.1700	2964.8800	2.8062	2.9649	0
31/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2621.0500	2280.0300	2.6211	2.2800	2,541
31/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3981.8300	4205.9300	3.9818	4.2059	0
31/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1850.1400	1574.5100	1.8501	1.5745	2,541
31/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5501.8500	5798.2200	5.5019	5.7982	0
31/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1222.5000	1019.1400	1.2225	1.0191	2,541
31/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5541.8100	5839.6700	5.5418	5.8397	0
31/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1209.7900	1007.9200	1.2098	1.0079	300
31/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6937.1400	7284.7200	6.9371	7.2847	0
31/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	843.3700	691.2200	0.8434	0.6912	2,541
31/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10472.5400	10984.8600	10.4725	10.9849	0
31/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	257.3600	269.9500	0.2574	0.2700	0
31/01/2025	2037 On 06-November-25			Bond Future	11.1513	11.0575	85.6117	86.1357	0
31/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1577.1900	1720.1500	1.5772	1.7202	300
31/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5311.9800	4930.9800	5.3120	4.9310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2794.8800	2969.8600	2.7949	2.9699	300
31/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3642.1900	3293.2100	3.6422	3.2932	0
31/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4805.5100	5062.9300	4.8055	5.0629	0
31/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2200.4900	1933.9500	2.2005	1.9340	0
31/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6775.3900	7108.5600	6.7754	7.1086	0
31/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1417.4700	1226.6800	1.4175	1.2267	300
31/01/2025	2037 On 05-February-26			Bond Future	11.2811	11.1755	82.9707	83.5484	0
31/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2938.8000	3096.5400	2.9388	3.0965	1,970
31/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5049.9000	4630.0000	5.0499	4.6300	0
31/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3746.5100	3928.9000	3.7465	3.9289	0
31/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4189.4600	3794.2100	4.1895	3.7942	0
31/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7244.5500	7565.6900	7.2446	7.5657	0
31/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2095.0600	1838.5600	2.0951	1.8386	1,970
31/01/2025	2038 On 06-February-25			Bond Future	137.7964	137.6662	137.7964	137.6662	366
31/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2566.3600	2436.1600	2.5664	2.4362	0
31/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2038 On 08-May-25			Bond Future	140.5575	140.4562	140.5575	140.4562	2,940
31/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	877.5200	776.1900	0.8775	0.7762	0
31/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2038 On 07-August-25			Bond Future	141.2271	141.1563	141.2271	141.1563	0
31/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1667.1300	1596.2900	1.6671	1.5963	0
31/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2038 On 06-November-25			Bond Future	143.9932	143.9455	143.9932	143.9455	0
31/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	113.2100	65.5300	0.1132	0.0655	0
31/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2038 On 05-February-26			Bond Future	144.5917	144.6161	144.5917	144.6161	0
31/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1391.7400	1416.0500	1.3917	1.4161	0
31/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2040 On 06-February-25			Bond Future	11.1272	11.0475	84.9291	85.4391	44,388
31/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	349.0000	383.3600	0.3490	0.3834	780
31/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1164.6600	689.1000	1.1647	0.6891	0
31/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3543.0300	4043.7900	3.5430	4.0438	0
31/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	10.0100	0.8500	0.0100	0.0009	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6437.2700	6947.1800	6.4373	6.9472	0
31/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	780
31/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10503.7700	11013.6900	10.5038	11.0137	0
31/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2040 On 08-May-25			Bond Future	11.2324	11.1467	86.6099	87.1494	31,673
31/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8340.5600	8813.8900	8.3406	8.8139	0
31/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	230.2000	164.0100	0.2302	0.1640	0
31/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8928.4200	9422.5700	8.9284	9.4226	15,000
31/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	177.7800	132.4100	0.1778	0.1324	0
31/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12261.3200	12800.9400	12.2613	12.8009	7,500
31/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	34.8100	34.9100	0.0348	0.0349	0
31/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12599.1200	13138.8800	12.5991	13.1389	7,500
31/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	28.9700	29.2100	0.0290	0.0292	0
31/01/2025	2040 On 07-August-25			Bond Future	11.3463	11.2540	83.7962	84.3663	33,389
31/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11086.0100	11659.1400	11.0860	11.6591	0
31/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	312.0800	315.0900	0.3121	0.3151	0
31/01/2025	2040 On 06-November-25			Bond Future	11.4611	11.3631	85.4163	86.0119	0
31/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4894.4100	5146.9000	4.8944	5.1469	0
31/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2651.6200	2308.4900	2.6516	2.3085	0
31/01/2025	2040 On 05-February-26			Bond Future	11.5907	11.4815	82.5209	83.1716	0
31/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4094.3400	4263.2000	4.0943	4.2632	0
31/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4693.8200	4212.0400	4.6938	4.2120	0
31/01/2025	2044 On 06-February-25			Bond Future	11.2819	11.1872	80.6149	81.2364	16,155
31/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	5.2000	0.9800	0.0052	0.0010	8,825
31/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4301.5200	3675.7900	4.3015	3.6758	0
31/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	354.5800	433.4900	0.3546	0.4335	8,825
31/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1222.3400	679.7400	1.2223	0.6797	0
31/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1609.7000	2073.2200	1.6097	2.0732	0
31/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	207.8800	49.8900	0.2079	0.0499	8,825
31/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4472.9200	5092.1800	4.4729	5.0922	422
31/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	2.3800	0.1300	0.0024	0.0001	0
31/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7348.9400	7970.4500	7.3489	7.9705	422
31/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10155.8200	10777.3300	10.1558	10.7773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13802.6100	14424.1200	13.8026	14.4241	0
31/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
31/01/2025	2044 On 08-May-25		Call	Bond Future	0.1700	0.4400	0.0002	0.0004	0
31/01/2025	2044 On 08-May-25			Bond Future	11.3840	11.2831	82.2103	82.8626	77,245
31/01/2025	2044 On 08-May-25		Put	Bond Future	17789.8600	17137.8200	17.7899	17.1378	0
31/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	907.6400	1026.9300	0.9076	1.0269	2,490
31/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3978.2700	3445.2500	3.9783	3.4453	0
31/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3182.1700	3520.4800	3.1822	3.5205	0
31/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1503.4600	1189.4600	1.5035	1.1895	2,490
31/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6590.7400	7114.4600	6.5907	7.1145	0
31/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	474.4500	345.8600	0.4745	0.3459	2,490
31/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8169.4200	8738.0900	8.1694	8.7381	0
31/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	283.9300	200.2900	0.2839	0.2003	0
31/01/2025	2044 On 07-August-25			Bond Future	11.4940	11.3863	79.4357	80.1198	16
31/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10795.8200	11433.1600	10.7958	11.4332	0
31/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	398.1300	351.3200	0.3981	0.3513	0
31/01/2025	2044 On 06-November-25			Bond Future	11.6043	11.4906	80.9714	81.6826	0
31/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4646.1300	4994.3100	4.6461	4.9943	0
31/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2963.4700	2600.4500	2.9635	2.6005	0
31/01/2025	2044 On 05-February-26			Bond Future	11.7280	11.6034	78.1172	78.8834	0
31/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4017.9000	4183.4000	4.0179	4.1834	0
31/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5053.4000	4452.6900	5.0534	4.4527	0
31/01/2025	2046 On 06-February-25			Bond Future	120.1013	121.3675	120.1013	121.3675	8,406
31/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6091.3300	7357.5100	6.0913	7.3575	0
31/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2046 On 08-May-25			Bond Future	120.2989	121.6179	120.2989	121.6179	19,726
31/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1671.1200	352.1200	1.6711	0.3521	0
31/01/2025	2046 On 07-August-25			Bond Future	122.6860	124.0591	122.6860	124.0591	0
31/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3996.0000	5369.1200	3.9960	5.3691	0
31/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2046 On 06-November-25			Bond Future	122.8398	124.2613	122.8398	124.2613	0
31/01/2025	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
31/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2570.2100	1148.6900	2.5702	1.1487	0
31/01/2025	2046 On 05-February-26			Bond Future	125.1905	126.7023	125.1905	126.7023	0
31/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3540.5300	5052.2800	3.5405	5.0523	0
31/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2050 On 06-February-25			Bond Future	119.3187	119.3339	119.3187	119.3339	7,469
31/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3718.7300	3733.8900	3.7187	3.7339	0
31/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2050 On 08-May-25			Bond Future	121.7098	121.7524	121.7098	121.7524	16,345
31/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	549.7700	592.3500	0.5498	0.5924	0
31/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2050 On 07-August-25			Bond Future	121.7635	121.8349	121.7635	121.8349	0
31/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1873.5100	1944.8500	1.8735	1.9449	0
31/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2050 On 06-November-25			Bond Future	124.1482	124.2422	124.1482	124.2422	0
31/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	271.7700	177.7700	0.2718	0.1778	0
31/01/2025	2050 On 05-February-26			Bond Future	124.1193	124.2779	124.1193	124.2779	0
31/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1299.3300	1457.9200	1.2993	1.4579	0
31/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	AL37 On 06-February-25			Index Future	1075.3850	1077.6780	1075.3850	1,077.6780	0
31/01/2025	AL37 On 08-May-25			Index Future	1096.6670	1099.2510	1096.6670	1,099.2510	0
31/01/2025	AL37 On 07-August-25			Index Future	1118.1690	1121.0580	1118.1690	1,121.0580	0
31/01/2025	AL37 On 06-November-25			Index Future	1139.8220	1142.9630	1139.8220	1,142.9630	0
31/01/2025	AL37 On 05-February-26			Index Future	1161.4070	1165.1830	1161.4070	1,165.1830	0
31/01/2025	AL7T On 06-February-25			Index Future	1290.4530	1295.6310	1290.4530	1,295.6310	0
31/01/2025	AL7T On 08-May-25			Index Future	1315.9910	1321.5670	1315.9910	1,321.5670	0
31/01/2025	AL7T On 07-August-25			Index Future	1341.7920	1347.7830	1341.7920	1,347.7830	0
31/01/2025	AL7T On 06-November-25			Index Future	1367.7760	1374.1190	1367.7760	1,374.1190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	AL7T On 05-February-26			Index Future	1393.6780	1400.8330	1393.6780	1,400.8330	0
31/01/2025	ALBI On 06-February-25			Index Future	1108.8500	1113.5770	1108.8500	1,113.5770	27
31/01/2025	ALBI On 08-May-25			Index Future	1130.7940	1135.8680	1130.7940	1,135.8680	71
31/01/2025	ALBI On 07-August-25			Index Future	1152.9640	1158.4010	1152.9640	1,158.4010	0
31/01/2025	ALBI On 06-November-25			Index Future	1175.2910	1181.0360	1175.2910	1,181.0360	0
31/01/2025	ALBI On 05-February-26			Index Future	1197.5480	1203.9970	1197.5480	1,203.9970	0
31/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	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
31/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	ES33 On 06-February-25			Bond Future	11.0690	10.9994	83.6109	83.9416	0
31/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9879.2700	10209.9800	9.8793	10.2100	0
31/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES33 On 08-May-25			Bond Future	11.1936	11.1168	81.4877	81.8435	0
31/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6715.6600	7071.5100	6.7157	7.0715	0
31/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES33 On 07-August-25			Bond Future	11.3276	11.2433	83.1043	83.4861	0
31/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9299.7300	9681.5400	9.2997	9.6815	0
31/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES33 On 06-November-25			Bond Future	11.4801	11.3886	80.9348	81.3380	0
31/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2284.5400	2687.7900	2.2845	2.6878	0
31/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES33 On 05-February-26			Bond Future	11.6563	11.5507	82.4815	82.9341	0
31/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	713.9900	261.4100	0.7140	0.2614	0
31/01/2025	ES42 On 06-February-25			Bond Future	11.6077	11.5281	79.5878	80.0703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11194.3600	11676.8300	11.1944	11.6768	0
31/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES42 On 08-May-25			Bond Future	11.7204	11.6348	76.9159	77.4260	0
31/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8284.9900	8795.1200	8.2850	8.7951	0
31/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES42 On 07-August-25			Bond Future	11.8369	11.7451	78.4412	78.9794	0
31/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10169.0600	10707.1800	10.1691	10.7072	0
31/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES42 On 06-November-25			Bond Future	11.9643	11.8667	75.7111	76.2732	0
31/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2377.2000	2939.3300	2.3772	2.9393	0
31/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES42 On 05-February-26			Bond Future	12.1032	11.9949	77.1559	77.7681	0
31/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1443.8300	831.6100	1.4438	0.8316	0
31/01/2025	GOVI On 06-February-25			GOVI	1091.9370	1096.5380	1091.9370	1,096.5380	61
31/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1199370.0000	1245380.0000	119.9370	124.5380	0
31/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	GOVI On 08-May-25			GOVI	1113.5470	1118.4880	1113.5470	1,118.4880	632
31/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	915470.0000	964880.0000	91.5470	96.4880	0
31/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	GOVI On 07-August-25			GOVI	1135.3790	1140.6760	1135.3790	1,140.6760	0
31/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1243790.0000	1296760.0000	124.3790	129.6760	0
31/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	GOVI On 06-November-25			GOVI	1157.3660	1162.9650	1157.3660	1,162.9650	0
31/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	453660.0000	509650.0000	45.3660	50.9650	0
31/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	GOVI On 05-February-26			GOVI	1179.2830	1185.5740	1179.2830	1,185.5740	0
31/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	292830.0000	355740.0000	29.2830	35.5740	0
31/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/01/2025	IGOV On 06-February-25			Index Future	371.7120	372.4460	371.7120	372.4460	0
31/01/2025	IGOV On 08-May-25			Index Future	379.1610	379.9950	379.1610	379.9950	886
31/01/2025	IGOV On 07-August-25			Index Future	386.6850	387.6240	386.6850	387.6240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	IGOV On 06-November-25			Index Future	394.2620	395.2870	394.2620	395.2870	0
31/01/2025	IGOV On 05-February-26			Index Future	401.8160	403.0590	401.8160	403.0590	0
31/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
31/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
31/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
31/01/2025	R033 On 06-February-25			Bond Future	9.9465	9.8914	103.9514	104.2551	9,329
31/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2096.9900	2398.0400	2.0970	2.3980	0
31/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	16.0800	13.4800	0.0161	0.0135	0
31/01/2025	R033 On 08-May-25			Bond Future	10.0358	9.9738	100.9609	101.2937	12,363
31/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2586.4400	2826.5100	2.5864	2.8265	0
31/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1027.4600	934.7100	1.0275	0.9347	0
31/01/2025	R033 On 07-August-25			Bond Future	10.1334	10.0639	102.9395	103.3023	0
31/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2876.0100	3049.0600	2.8760	3.0491	0
31/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1859.1000	1669.4200	1.8591	1.6694	0
31/01/2025	R033 On 06-November-25			Bond Future	10.2446	10.1682	99.8860	100.2732	0
31/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2954.0000	3189.0600	2.9540	3.1891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2523.4300	2371.3500	2.5234	2.3714	0
31/01/2025	R033 On 05-February-26			Bond Future	10.3748	10.2840	101.7720	102.2180	0
31/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3595.0800	3826.2600	3.5951	3.8263	0
31/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3032.8700	2818.0200	3.0329	2.8180	0
31/01/2025	R035 On 06-February-25			Bond Future	10.3819	10.3170	94.7466	95.1214	48,714
31/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	129.8400	78.1100	0.1298	0.0781	15,000
31/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1772.8900	1346.3600	1.7729	1.3464	0
31/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	348.6700	319.1900	0.3487	0.3192	100
31/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1054.3200	650.0400	1.0543	0.6500	0
31/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	525.4400	539.7800	0.5254	0.5398	1,000
31/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	767.2000	406.7400	0.7672	0.4067	0
31/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1668.2200	1932.2800	1.6682	1.9323	0
31/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	142.1500	31.4100	0.1422	0.0314	1,100
31/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4012.9600	4385.2700	4.0130	4.3853	0
31/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	2.5900	0.1000	0.0026	0.0001	7,500
31/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5084.5300	5459.1100	5.0845	5.4591	0
31/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.2200	0.0000	0.0002	0.0000	1,100
31/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10725.4400	11100.2400	10.7254	11.1002	0
31/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R035 On 08-May-25			Bond Future	10.4727	10.4014	92.1128	92.5157	59,397
31/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	801.4400	940.2600	0.8014	0.9403	300
31/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3053.3400	2789.2200	3.0533	2.7892	0
31/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1666.2400	1881.5800	1.6662	1.8816	150
31/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1850.7200	1663.1200	1.8507	1.6631	0
31/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2100.2200	2343.9600	2.1002	2.3440	300
31/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1497.4600	1338.2600	1.4975	1.3383	0
31/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3463.8400	3770.3400	3.4638	3.7703	0
31/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	824.4500	728.0100	0.8245	0.7280	150
31/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3709.0300	4023.4700	3.7090	4.0235	0
31/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	745.2700	656.7700	0.7453	0.6568	300
31/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5685.2400	6043.7900	5.6852	6.0438	400
31/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	339.8100	295.4200	0.3398	0.2954	0
31/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6798.6400	7171.9600	6.7986	7.1720	0
31/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	218.9600	189.3400	0.2190	0.1893	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7174.4000	7551.5800	7.1744	7.5516	0
31/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	188.7300	162.9700	0.1887	0.1630	0
31/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11495.5000	11894.1500	11.4955	11.8942	0
31/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	28.6900	24.4000	0.0287	0.0244	400
31/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14439.3300	14841.5500	14.4393	14.8416	0
31/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	4.3200	3.6000	0.0043	0.0036	400
31/01/2025	R035 On 07-August-25			Bond Future	10.5718	10.4937	93.9185	94.3507	0
31/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1242.1100	1410.0600	1.2421	1.4101	300
31/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4011.2400	3746.9700	4.0112	3.7470	0
31/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2497.2900	2743.6700	2.4973	2.7437	300
31/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2451.7800	2265.9400	2.4518	2.2659	0
31/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5034.4100	5369.6100	5.0344	5.3696	0
31/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1133.8100	1036.7900	1.1338	1.0368	8,500
31/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5192.9300	5532.1200	5.1929	5.5321	0
31/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1084.7500	991.7200	1.0848	0.9917	300
31/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10778.3900	11188.1700	10.7784	11.1882	0
31/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	231.6600	209.2200	0.2317	0.2092	0
31/01/2025	R035 On 06-November-25			Bond Future	10.6854	10.6010	91.2292	91.6854	0
31/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1253.3600	1367.2600	1.2534	1.3673	2,000
31/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5567.4700	5225.1400	5.5675	5.2251	0
31/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1564.5500	1693.7400	1.5646	1.6937	300
31/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4909.4900	4582.4500	4.9095	4.5825	0
31/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2308.0300	2461.1400	2.3080	2.4611	2,000
31/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3809.2900	3506.1700	3.8093	3.5062	0
31/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2756.9900	2927.1600	2.7570	2.9272	300
31/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3327.4800	3041.4200	3.3275	3.0414	0
31/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3871.9700	4083.9500	3.8720	4.0840	250
31/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2460.1700	2215.9200	2.4602	2.2159	0
31/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4716.0400	4958.8600	4.7160	4.9589	0
31/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1997.8200	1784.4100	1.9978	1.7844	0
31/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5543.1100	5811.7900	5.5431	5.8118	0
31/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1645.8500	1458.3000	1.6459	1.4583	2,000
31/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5616.7200	5887.6500	5.6167	5.8877	0
31/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1617.9600	1432.6600	1.6180	1.4327	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6445.9000	6739.9100	6.4459	6.7399	0
31/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1341.2200	1179.0000	1.3412	1.1790	300
31/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7539.4700	7859.8400	7.5395	7.8598	0
31/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1055.0000	919.1400	1.0550	0.9191	250
31/01/2025	R035 On 05-February-26			Bond Future	10.8169	10.7199	92.9529	93.4646	0
31/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3583.1600	3831.0800	3.5832	3.8311	0
31/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3724.7600	3460.9600	3.7248	3.4610	0
31/01/2025	R038 On 06-February-25			Bond Future	10.9074	10.8327	103.7518	104.2685	9,232
31/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2360.4500	2787.0800	2.3605	2.7871	0
31/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	108.2600	18.1100	0.1083	0.0181	0
31/01/2025	R038 On 08-May-25			Bond Future	11.0127	10.9316	100.3155	100.8656	8,994
31/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3041.6800	3395.3900	3.0417	3.3954	0
31/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1523.7500	1327.2900	1.5238	1.3273	0
31/01/2025	R038 On 07-August-25			Bond Future	11.1244	11.0366	102.2814	102.8656	0
31/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3460.4600	3801.0500	3.4605	3.8011	0
31/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2699.6500	2456.0400	2.6997	2.4560	0
31/01/2025	R038 On 06-November-25			Bond Future	11.2471	11.1530	98.7735	99.3863	0
31/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2790.7400	3092.8600	2.7907	3.0929	1,770
31/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4544.5600	4233.8600	4.5446	4.2339	0
31/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3635.3700	3983.8500	3.6354	3.9839	0
31/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3681.2800	3416.9400	3.6813	3.4169	0
31/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8145.4500	8635.6600	8.1455	8.6357	0
31/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1478.9300	1356.3200	1.4789	1.3563	1,770
31/01/2025	R038 On 05-February-26			Bond Future	11.3842	11.2782	100.6380	101.3135	0
31/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4770.0600	5076.9900	4.7701	5.0770	0
31/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4417.3800	4048.7300	4.4174	4.0487	0
31/01/2025	R053 On 06-February-25			Bond Future	11.1866	11.0968	107.9845	108.7808	2,205
31/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13604.1900	14400.4700	13.6042	14.4005	0
31/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R053 On 08-May-25			Bond Future	11.2797	11.1840	104.2547	105.0908	22,674
31/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11001.6200	11776.5400	11.0016	11.7765	0
31/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	314.1000	252.9200	0.3141	0.2529	0
31/01/2025	R053 On 07-August-25			Bond Future	11.3775	11.2755	106.2979	107.1747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14096.0400	14889.4000	14.0960	14.8894	0
31/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	632.2400	548.8300	0.6322	0.5488	0
31/01/2025	R053 On 06-November-25			Bond Future	11.4832	11.3754	102.4892	103.4010	0
31/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6046.6100	6595.9400	6.0466	6.5959	0
31/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3771.7200	3409.2700	3.7717	3.4093	0
31/01/2025	R053 On 05-February-26			Bond Future	11.5997	11.4814	104.4235	105.4058	0
31/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5272.2300	5567.0000	5.2722	5.5670	0
31/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6182.4900	5494.9800	6.1825	5.4950	0
31/01/2025	R186 On 06-February-25			Bond Future	8.2344	8.2219	105.3076	105.3293	44,257
31/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1368.5100	1390.1700	1.3685	1.3902	0
31/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	0
31/01/2025	R186 On 08-May-25			Bond Future	8.2754	8.2449	107.3916	107.4378	156,475
31/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	506.8500	577.5700	0.5069	0.5776	0
31/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	213.2900	237.8700	0.2133	0.2379	0
31/01/2025	R186 On 07-August-25			Bond Future	8.3420	8.2866	104.1875	104.2586	0
31/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1287.3200	1330.0300	1.2873	1.3300	1,983
31/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	167.0600	138.6000	0.1671	0.1386	0
31/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1799.4900	1854.0800	1.7995	1.8541	0
31/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	99.1600	82.5800	0.0992	0.0826	0
31/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2466.1000	2527.6200	2.4661	2.5276	0
31/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	53.4200	43.7700	0.0534	0.0438	1,983
31/01/2025	R186 On 06-November-25			Bond Future	8.4587	8.3731	106.2027	106.2933	447
31/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	277.1200	316.8900	0.2771	0.3169	0
31/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	625.2900	574.5200	0.6253	0.5745	0
31/01/2025	R186 On 05-February-26			Bond Future	8.7089	8.5326	102.9023	103.0477	0
31/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	327.4700	392.6600	0.3275	0.3927	0
31/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	557.5600	477.3800	0.5576	0.4774	0
31/01/2025	R202 On 06-February-25			Bond Future	267.8009	267.8358	267.8009	267.8358	781
31/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1010.8900	1045.8200	1.0109	1.0458	0
31/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R202 On 08-May-25			Bond Future	273.1672	273.2639	273.1672	273.2639	1,084
31/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	857.1900	953.8600	0.8572	0.9539	0
31/01/2025	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
31/01/2025	R202 On 07-August-25			Bond Future	273.3664	273.5270	273.3664	273.5270	0
31/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1766.4100	1927.0400	1.7664	1.9270	0
31/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R202 On 06-November-25			Bond Future	278.7208	278.9323	278.7208	278.9323	0
31/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3080.8100	3292.3000	3.0808	3.2923	0
31/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R202 On 05-February-26			Bond Future	278.7363	279.0919	278.7363	279.0919	0
31/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	916.2800	1271.9100	0.9163	1.2719	0
31/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R209 On 06-February-25			Bond Future	10.6264	10.5566	74.1077	74.4696	6,200
31/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8599.7600	8961.6600	8.5998	8.9617	0
31/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R209 On 08-May-25			Bond Future	10.7171	10.6415	72.4201	72.8058	16,439
31/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5864.6300	6216.7400	5.8646	6.2167	0
31/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	224.3400	190.7700	0.2243	0.1908	0
31/01/2025	R209 On 07-August-25			Bond Future	10.8139	10.7320	73.8395	74.2495	0
31/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8854.7900	9234.2000	8.8548	9.2342	0
31/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	293.5800	262.9500	0.2936	0.2630	0
31/01/2025	R209 On 06-November-25			Bond Future	10.9206	10.8331	72.1150	72.5456	0
31/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3792.1600	4010.3100	3.7922	4.0103	0
31/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2106.3900	1893.9700	2.1064	1.8940	0
31/01/2025	R209 On 05-February-26			Bond Future	11.0407	10.9421	73.4772	73.9531	0
31/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3141.1500	3340.5500	3.1412	3.3406	0
31/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3675.8200	3399.3400	3.6758	3.3993	0
31/01/2025	R210 On 06-February-25			Bond Future	243.0300	242.9922	243.0300	242.9922	693
31/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3420.0200	3382.2300	3.4200	3.3822	0
31/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R210 On 08-May-25			Bond Future	244.5512	244.5677	244.5512	244.5677	1,180
31/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3478.7700	3462.3000	3.4788	3.4623	0
31/01/2025	R210 On 07-August-25			Bond Future	249.4038	249.4772	249.4038	249.4772	0
31/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	963.8000	1037.1700	0.9638	1.0372	0
31/01/2025	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
31/01/2025	R210 On 06-November-25			Bond Future	250.8796	250.9978	250.8796	250.9978	0
31/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1260.3700	1142.1900	1.2604	1.1422	0
31/01/2025	R210 On 05-February-26			Bond Future	255.6822	255.9295	255.6822	255.9295	0
31/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2582.1900	2829.5200	2.5822	2.8295	0
31/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R213 On 06-February-25			Bond Future	9.4259	9.3755	92.1737	92.3863	92,475
31/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7677.0600	7889.6900	7.6771	7.8897	0
31/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R213 On 08-May-25			Bond Future	9.4985	9.4404	90.4415	90.6787	100,087
31/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4241.8300	4463.8100	4.2418	4.4638	0
31/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	190.0800	174.8900	0.1901	0.1749	0
31/01/2025	R213 On 07-August-25			Bond Future	9.5811	9.5145	92.2145	92.4773	17
31/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7872.7400	8127.2800	7.8727	8.1273	0
31/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	125.3300	117.0500	0.1253	0.1171	0
31/01/2025	R213 On 06-November-25			Bond Future	9.6841	9.6096	90.4446	90.7280	0
31/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2840.0100	2969.7800	2.8400	2.9698	0
31/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1465.0000	1311.3900	1.4650	1.3114	0
31/01/2025	R213 On 05-February-26			Bond Future	9.8118	9.7200	92.1543	92.4893	0
31/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2421.1300	2598.9900	2.4211	2.5990	0
31/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2137.0300	1979.8900	2.1370	1.9799	0
31/01/2025	R214 On 06-February-25			Bond Future	11.0566	10.9769	69.0541	69.4938	10,411
31/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3649.6400	4086.4600	3.6496	4.0865	521
31/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	3.0700	0.1700	0.0031	0.0002	0
31/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6091.1200	6530.8400	6.0911	6.5308	521
31/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8213.5000	8653.2200	8.2135	8.6532	0
31/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12124.8200	12564.5400	12.1248	12.5645	0
31/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
31/01/2025	R214 On 08-May-25			Bond Future	11.1453	11.0601	67.1185	67.5821	16,316
31/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6529.1400	6934.4100	6.5291	6.9344	0
31/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	225.0100	166.6800	0.2250	0.1667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	R214 On 07-August-25			Bond Future	11.2400	11.1491	68.4342	68.9225	0
31/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8710.0300	9156.0900	8.7100	9.1561	0
31/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	362.8500	320.6200	0.3629	0.3206	0
31/01/2025	R214 On 06-November-25			Bond Future	11.3450	11.2487	66.4578	66.9670	0
31/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3848.1600	4182.8800	3.8482	4.1829	0
31/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2322.7100	2148.2600	2.3227	2.1483	0
31/01/2025	R214 On 05-February-26			Bond Future	11.4627	11.3565	67.7134	68.2665	0
31/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3180.4000	3337.1000	3.1804	3.3371	0
31/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4242.0900	3845.7300	4.2421	3.8457	0
31/01/2025	R248 On 06-February-25			Bond Future	11.2419	11.1371	83.5701	84.2834	205,684
31/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.1100	0.0000	0.0001	0.0000	660
31/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6822.8000	6109.4000	6.8228	6.1094	0
31/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	196.9900	205.2900	0.1970	0.2053	660
31/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1860.1400	1155.1500	1.8601	1.1552	0
31/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3035.6000	3712.3300	3.0356	3.7123	0
31/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	39.8000	3.2400	0.0398	0.0032	660
31/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8953.7500	9667.0400	8.9538	9.6670	0
31/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/01/2025	R248 On 08-May-25			Bond Future	11.3340	11.2229	80.7786	81.5244	268,623
31/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8005.9200	8690.0700	8.0059	8.6901	0
31/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	283.8200	222.2300	0.2838	0.2222	0
31/01/2025	R248 On 07-August-25			Bond Future	11.4322	11.3144	82.3621	83.1413	0
31/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10820.7600	11488.9300	10.8208	11.4889	0
31/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	492.6700	381.6400	0.4927	0.3816	0
31/01/2025	R248 On 06-November-25			Bond Future	11.5403	11.4162	79.5125	80.3205	0
31/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4375.2800	4867.3300	4.3753	4.8673	0
31/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3104.9700	2789.0300	3.1050	2.7890	0
31/01/2025	R248 On 05-February-26			Bond Future	11.6613	11.5261	81.0144	81.8789	0
31/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3817.1300	4199.2300	3.8171	4.1992	0
31/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5110.2400	4627.8900	5.1102	4.6279	0
31/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	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
31/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0