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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For February 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	2029 On 08-May-25			Bond Future	135.4107	135.3702	135.4107	135.3702	5,933
13/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2439.2800	2479.8000	2.4393	2.4798	0
13/02/2025	2029 On 07-August-25			Bond Future	138.0861	138.0444	138.0861	138.0444	0
13/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	676.1100	634.3600	0.6761	0.6344	0
13/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2029 On 06-November-25			Bond Future	139.3509	139.3082	139.3509	139.3082	68
13/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	439.0800	481.8000	0.4391	0.4818	0
13/02/2025	2029 On 05-February-26			Bond Future	142.0575	142.0136	142.0575	142.0136	0
13/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1947.5200	1903.5900	1.9475	1.9036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2029 On 07-May-26			Bond Future	143.2636	143.2187	143.2636	143.2187	0
13/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1443.5700	1398.7300	1.4436	1.3987	0
13/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2030 On 08-May-25			Bond Future	9.2566	9.2470	97.5145	97.5497	61,732
13/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	239.8900	250.4000	0.2399	0.2504	800
13/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2371.1200	2346.4300	2.3711	2.3464	0
13/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	271.0000	282.3900	0.2710	0.2824	300
13/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2252.5000	2228.6900	2.2525	2.2287	0
13/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	511.9000	528.7200	0.5119	0.5287	1,320
13/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1637.9400	1619.5600	1.6379	1.6196	0
13/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	861.9000	884.0900	0.8619	0.8841	800
13/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1141.7100	1128.7000	1.1417	1.1287	0
13/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	933.9300	956.9900	0.9339	0.9570	300
13/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	1067.5000	1055.3600	1.0675	1.0554	0
13/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1412.5300	1440.0300	1.4125	1.4400	680
13/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	710.5400	702.8400	0.7105	0.7028	0
13/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1626.2600	1655.1900	1.6263	1.6552	0
13/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	599.7700	593.5000	0.5998	0.5935	300
13/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2688.2400	2721.3500	2.6882	2.7214	0
13/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	271.2800	269.1900	0.2713	0.2692	0
13/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2866.8500	2900.3500	2.8669	2.9004	0
13/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	238.2200	236.5200	0.2382	0.2365	800
13/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3860.2500	3895.0600	3.8603	3.8951	1,640
13/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	112.7000	112.3100	0.1127	0.1123	0
13/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5090.4900	5125.7700	5.0905	5.1258	2,280
13/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	35.7600	35.8400	0.0358	0.0358	0
13/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	8937.6000	8972.8100	8.9376	8.9728	0
13/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.3200	0.3300	0.0003	0.0003	1,640
13/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10280.4700	10315.6700	10.2805	10.3157	0
13/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	2,280
13/02/2025	2030 On 07-August-25			Bond Future	9.3524	9.3422	95.4074	95.4430	47,294
13/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	487.8300	499.9400	0.4878	0.4999	300
13/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2718.4300	2694.9600	2.7184	2.6950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1163.2200	1183.3600	1.1632	1.1834	300
13/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1625.1000	1609.6600	1.6251	1.6097	0
13/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2385.6500	2413.4600	2.3857	2.4135	0
13/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	810.9200	803.1500	0.8109	0.8032	300
13/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4139.0500	4171.8300	4.1391	4.1718	1,054
13/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	315.9100	313.1100	0.3159	0.3131	0
13/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	5973.3000	6008.1300	5.9733	6.0081	0
13/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	96.4500	95.7000	0.0965	0.0957	0
13/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9060.4900	9096.0400	9.0605	9.0960	0
13/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	8.8100	8.7800	0.0088	0.0088	1,054
13/02/2025	2030 On 06-November-25			Bond Future	9.4555	9.4447	97.2463	97.2822	0
13/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	639.2200	651.5200	0.6392	0.6515	300
13/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3113.6400	3089.9700	3.1136	3.0900	0
13/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1300.5200	1319.2600	1.3005	1.3193	300
13/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	2084.4200	2067.1900	2.0844	2.0672	0
13/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1859.8000	1882.3000	1.8598	1.8823	0
13/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1580.6300	1567.1600	1.5806	1.5672	0
13/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3006.1700	3033.8100	3.0062	3.0338	0
13/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	965.7200	957.3900	0.9657	0.9574	300
13/02/2025	2030 On 05-February-26			Bond Future	9.5776	9.5660	95.1036	95.1400	0
13/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1730.7400	1751.1000	1.7307	1.7511	0
13/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	2006.0000	1989.9800	2.0060	1.9900	0
13/02/2025	2030 On 07-May-26			Bond Future	9.7485	9.7362	96.8590	96.8957	0
13/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1432.9400	1450.5500	1.4329	1.4506	0
13/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2501.4200	2482.3800	2.5014	2.4824	0
13/02/2025	2032 On 08-May-25			Bond Future	9.9664	9.9361	92.5475	92.6880	127,686
13/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	377.0500	413.2700	0.3771	0.4133	300
13/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	3049.1700	2944.9200	3.0492	2.9449	0
13/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	398.0500	435.6700	0.3981	0.4357	800
13/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2974.1500	2871.3000	2.9742	2.8713	0
13/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1198.3900	1273.6900	1.1984	1.2737	300
13/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1506.5300	1441.3600	1.5065	1.4414	0
13/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1244.5300	1321.4000	1.2445	1.3214	800
13/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1459.6800	1396.0800	1.4597	1.3961	0

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13/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2230.9500	2333.0800	2.2310	2.3331	0
13/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	792.4100	754.0700	0.7924	0.7541	300
13/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4478.9100	4607.0600	4.4789	4.6071	0
13/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	236.2300	223.9100	0.2362	0.2239	0
13/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4712.9800	4842.5200	4.7130	4.8425	0
13/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	209.0500	198.1200	0.2091	0.1981	800
13/02/2025	2032 On 07-August-25			Bond Future	10.0683	10.0365	94.3534	94.4964	0
13/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	684.8400	726.8000	0.6848	0.7268	300
13/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3750.7800	3649.8000	3.7508	3.6498	0
13/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1508.1200	1577.8900	1.5081	1.5779	300
13/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2268.2100	2195.0400	2.2682	2.1950	0
13/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3338.1500	3442.3200	3.3382	3.4423	0
13/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1031.4100	992.6400	1.0314	0.9926	300
13/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8396.7800	8532.5200	8.3968	8.5325	0
13/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	174.7200	167.5200	0.1747	0.1675	0
13/02/2025	2032 On 06-November-25			Bond Future	10.1850	10.1516	92.0106	92.1561	0
13/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	877.3300	921.0300	0.8773	0.9210	300
13/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4373.4300	4271.7200	4.3734	4.2717	0
13/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1683.9000	1750.5000	1.6839	1.7505	300
13/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2934.2100	2855.4000	2.9342	2.8554	0
13/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2890.2000	2979.7100	2.8902	2.9797	0
13/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1875.4600	1819.5600	1.8755	1.8196	0
13/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4231.9800	4338.3600	4.2320	4.3384	0
13/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1229.8600	1190.8300	1.2299	1.1908	300
13/02/2025	2032 On 05-February-26			Bond Future	10.3153	10.2801	93.7749	93.9228	0
13/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2387.9400	2462.7300	2.3879	2.4627	0
13/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	3043.4500	2970.3400	3.0435	2.9703	0
13/02/2025	2032 On 07-May-26			Bond Future	10.4720	10.4349	91.3464	91.4967	0
13/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2247.1000	2317.1200	2.2471	2.3171	0
13/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3604.1600	3523.9000	3.6042	3.5239	0
13/02/2025	2033 On 08-May-25			Bond Future	129.0097	129.0215	129.0097	129.0215	9,712
13/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1610.3100	1598.5400	1.6103	1.5985	0
13/02/2025	2033 On 07-August-25			Bond Future	131.5587	131.5703	131.5587	131.5703	0

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13/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2908.7200	2920.3100	2.9087	2.9203	0
13/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2033 On 06-November-25			Bond Future	132.5972	132.6088	132.5972	132.6088	0
13/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	542.8100	531.2200	0.5428	0.5312	0
13/02/2025	2033 On 05-February-26			Bond Future	135.1728	135.1842	135.1728	135.1842	0
13/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2292.8200	2304.1700	2.2928	2.3042	0
13/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2033 On 07-May-26			Bond Future	136.1478	136.1593	136.1478	136.1593	0
13/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	987.8100	999.3200	0.9878	0.9993	0
13/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2037 On 08-May-25			Bond Future	11.0982	11.0632	85.5585	85.7581	63,679
13/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	506.0900	558.0800	0.5061	0.5581	300
13/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	4009.8200	3862.2000	4.0098	3.8622	0
13/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1541.6400	1646.1600	1.5416	1.6462	300
13/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2103.1200	2008.0300	2.1031	2.0080	0
13/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3067.7400	3214.1600	3.0677	3.2142	0
13/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	1044.3300	991.1400	1.0443	0.9911	300
13/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6471.0000	6656.0100	6.4710	6.6560	0
13/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	264.2700	249.6700	0.2643	0.2497	0
13/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7846.6100	8038.5800	7.8466	8.0386	15,000
13/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	131.3900	123.7500	0.1314	0.1238	0
13/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11322.7400	11521.3000	11.3227	11.5213	7,500
13/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	16.8600	15.8100	0.0169	0.0158	0
13/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11550.9200	11749.6200	11.5509	11.7496	7,500
13/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	14.4800	13.5700	0.0145	0.0136	0
13/02/2025	2037 On 07-August-25			Bond Future	11.2188	11.1824	82.9674	83.1706	73,915
13/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	656.6000	704.5800	0.6566	0.7046	2,541
13/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5765.2300	5609.9800	5.7652	5.6100	0
13/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	893.7400	953.1000	0.8937	0.9531	300
13/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	5040.2100	4896.3400	5.0402	4.8963	0
13/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	978.5800	1041.6600	0.9786	1.0417	2,341
13/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4827.3700	4687.2200	4.8274	4.6872	0
13/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1143.5700	1213.4500	1.1436	1.2135	200

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13/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4460.0900	4326.7400	4.4601	4.3267	0
13/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1963.6200	2061.0600	1.9636	2.0611	300
13/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3195.9100	3090.1200	3.1959	3.0901	0
13/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2151.7700	2254.4300	2.1518	2.2544	0
13/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2986.9700	2886.4000	2.9870	2.8864	2,541
13/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3216.0200	3343.0000	3.2160	3.3430	0
13/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2104.6500	2028.4000	2.1047	2.0284	2,541
13/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4639.6800	4789.6100	4.6397	4.7896	0
13/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1380.6500	1327.3500	1.3807	1.3274	2,541
13/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4677.4100	4827.8500	4.6774	4.8279	0
13/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1365.7100	1312.9200	1.3657	1.3129	300
13/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6015.9200	6181.2900	6.0159	6.1813	0
13/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	942.4700	904.6100	0.9425	0.9046	2,541
13/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9502.7800	9692.0100	9.5028	9.6920	0
13/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	307.9200	293.9200	0.3079	0.2939	0
13/02/2025	2037 On 06-November-25			Bond Future	11.3409	11.3031	84.5661	84.7730	0
13/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1194.9500	1257.8600	1.1950	1.2579	300
13/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5975.3400	5831.3900	5.9753	5.8314	0
13/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2251.1000	2345.1200	2.2511	2.3451	300
13/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4144.0100	4031.1700	4.1440	4.0312	0
13/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4086.7300	4216.7500	4.0867	4.2168	0
13/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2527.3100	2450.4700	2.5273	2.4505	0
13/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5947.0600	6100.9100	5.9471	6.1009	0
13/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1634.7400	1581.7300	1.6347	1.5817	300
13/02/2025	2037 On 05-February-26			Bond Future	11.4741	11.4348	81.9292	82.1398	0
13/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2351.1500	2438.9200	2.3512	2.4389	1,970
13/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5503.7600	5380.9200	5.5038	5.3809	0
13/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3076.5100	3179.6300	3.0765	3.1796	0
13/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4560.9700	4453.4800	4.5610	4.4535	0
13/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6371.3000	6520.8100	6.3713	6.5208	0
13/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2263.3200	2202.2200	2.2633	2.2022	1,970
13/02/2025	2037 On 07-May-26			Bond Future	11.6298	11.5889	83.4398	83.6540	0
13/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3371.7600	3476.1000	3.3718	3.4761	0
13/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	5013.8800	4904.0000	5.0139	4.9040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2038 On 08-May-25			Bond Future	140.2449	140.4057	140.2449	140.4057	2,940
13/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	564.8600	725.7100	0.5649	0.7257	0
13/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2038 On 07-August-25			Bond Future	140.8973	141.0613	140.8973	141.0613	0
13/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1337.2600	1501.2500	1.3373	1.5013	0
13/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2038 On 06-November-25			Bond Future	143.6474	143.8141	143.6474	143.8141	0
13/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	232.6500	65.9400	0.2327	0.0659	0
13/02/2025	2038 On 05-February-26			Bond Future	144.2786	144.4488	144.2786	144.4488	0
13/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1078.6200	1248.8000	1.0786	1.2488	0
13/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2038 On 07-May-26			Bond Future	146.9804	147.1533	146.9804	147.1533	0
13/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2450.4400	2623.2700	2.4504	2.6233	0
13/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2040 On 08-May-25			Bond Future	11.4204	11.3751	85.4450	85.7235	31,815
13/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7199.8500	7458.6500	7.1999	7.4587	0
13/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	254.4100	234.6900	0.2544	0.2347	0
13/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7789.9900	8052.5700	7.7900	8.0526	15,000
13/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	204.2700	188.3300	0.2043	0.1883	0
13/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11098.7000	11373.9600	11.0987	11.3740	7,500
13/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	37.1100	33.8500	0.0371	0.0339	0
13/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11435.8000	11711.6000	11.4358	11.7116	7,500
13/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	30.5700	27.8500	0.0306	0.0279	0
13/02/2025	2040 On 07-August-25			Bond Future	11.5428	11.4957	82.6010	82.8847	37,840
13/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	9960.8600	10221.8800	9.9609	10.2219	0
13/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	382.1200	359.4600	0.3821	0.3595	0
13/02/2025	2040 On 06-November-25			Bond Future	11.6659	11.6172	84.1925	84.4814	0
13/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4002.3600	4174.5200	4.0024	4.1745	0
13/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2983.4000	2866.6700	2.9834	2.8667	0
13/02/2025	2040 On 05-February-26			Bond Future	11.7995	11.7488	81.2978	81.5919	0
13/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3326.2000	3467.7800	3.3262	3.4678	0
13/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	5148.8200	4996.2500	5.1488	4.9963	0
13/02/2025	2040 On 07-May-26			Bond Future	11.9532	11.9005	82.7961	83.0954	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3736.7200	3883.8200	3.7367	3.8838	0
13/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5366.7000	5214.4900	5.3667	5.2145	0
13/02/2025	2044 On 08-May-25		Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
13/02/2025	2044 On 08-May-25			Bond Future	11.5669	11.5268	81.0497	81.3019	72,418
13/02/2025	2044 On 08-May-25		Put	Bond Future	18950.2800	18698.1200	18.9503	18.6981	0
13/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	375.7500	425.2700	0.3758	0.4253	9,000
13/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	5086.5200	4883.8700	5.0865	4.8839	0
13/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	464.8600	522.4900	0.4649	0.5225	2,490
13/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4696.0700	4501.5300	4.6961	4.5015	0
13/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1335.1000	1449.8500	1.3351	1.4499	9,000
13/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2714.5800	2577.1600	2.7146	2.5772	0
13/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2274.7900	2428.6000	2.2748	2.4286	0
13/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1756.6600	1658.3000	1.7567	1.6583	2,490
13/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2679.9800	2846.5500	2.6800	2.8466	0
13/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1484.2000	1398.6000	1.4842	1.3986	9,000
13/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5471.0200	5689.9600	5.4710	5.6900	0
13/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	515.3100	482.0800	0.5153	0.4821	2,490
13/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7018.7400	7251.5100	7.0187	7.2515	0
13/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	293.8300	274.4300	0.2938	0.2744	0
13/02/2025	2044 On 07-August-25			Bond Future	11.6849	11.6433	78.2452	78.5021	16
13/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9683.7400	9917.1100	9.6837	9.9171	0
13/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	476.4900	452.9700	0.4765	0.4530	0
13/02/2025	2044 On 06-November-25			Bond Future	11.8030	11.7600	79.7528	80.0143	0
13/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3862.1500	4012.4800	3.8622	4.0125	0
13/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3398.1400	3286.8900	3.3981	3.2869	0
13/02/2025	2044 On 05-February-26			Bond Future	11.9305	11.8858	76.8981	77.1645	0
13/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3251.9700	3377.4600	3.2520	3.3775	0
13/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5506.5600	5365.6700	5.5066	5.3657	0
13/02/2025	2044 On 07-May-26			Bond Future	12.0761	12.0297	78.3151	78.5861	0
13/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3967.7500	4103.0000	3.9678	4.1030	0
13/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5604.3700	5468.6200	5.6044	5.4686	0
13/02/2025	2046 On 08-May-25			Bond Future	119.4376	119.7162	119.4376	119.7162	19,628
13/02/2025	2046 On 08-May-25	121.97	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
13/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2532.3700	2253.8300	2.5324	2.2538	0
13/02/2025	2046 On 07-August-25			Bond Future	121.7975	122.0810	121.7975	122.0810	0
13/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3107.4500	3390.9800	3.1075	3.3910	0
13/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2046 On 06-November-25			Bond Future	121.9263	122.2155	121.9263	122.2155	0
13/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3483.6800	3194.5400	3.4837	3.1945	0
13/02/2025	2046 On 05-February-26			Bond Future	124.2938	124.5880	124.2938	124.5880	0
13/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2643.7500	2938.0400	2.6438	2.9380	0
13/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2046 On 07-May-26			Bond Future	124.3331	124.6334	124.3331	124.6334	0
13/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	616.8800	316.6400	0.6169	0.3166	0
13/02/2025	2050 On 08-May-25			Bond Future	121.1639	121.1733	121.1639	121.1733	16,345
13/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	3.8600	13.2800	0.0039	0.0133	0
13/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2050 On 07-August-25			Bond Future	121.1978	121.2072	121.1978	121.2072	0
13/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1307.8200	1317.2300	1.3078	1.3172	0
13/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2050 On 06-November-25			Bond Future	123.5634	123.5726	123.5634	123.5726	0
13/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	856.5800	847.3900	0.8566	0.8474	0
13/02/2025	2050 On 05-February-26			Bond Future	123.5571	123.5668	123.5571	123.5668	0
13/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	737.1000	746.7900	0.7371	0.7468	0
13/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	2050 On 07-May-26			Bond Future	125.8706	125.8799	125.8706	125.8799	0
13/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	1800.5500	1809.9000	1.8006	1.8099	0
13/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	AL37 On 06-February-25			Index Future	1074.0060	1074.0060	1074.0060	1,074.0060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	AL37 On 08-May-25			Index Future	1090.4400	1091.2200	1090.4400	1,091.2200	0
13/02/2025	AL37 On 07-August-25			Index Future	1111.7240	1112.5160	1111.7240	1,112.5160	0
13/02/2025	AL37 On 06-November-25			Index Future	1133.1750	1133.9790	1133.1750	1,133.9790	0
13/02/2025	AL37 On 05-February-26			Index Future	1154.9420	1155.7580	1154.9420	1,155.7580	0
13/02/2025	AL37 On 07-May-26			Index Future	1176.3590	1177.1860	1176.3590	1,177.1860	0
13/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
13/02/2025	AL7T On 08-May-25			Index Future	1302.9850	1305.5400	1302.9850	1,305.5400	0
13/02/2025	AL7T On 07-August-25			Index Future	1328.4170	1331.0190	1328.4170	1,331.0190	0
13/02/2025	AL7T On 06-November-25			Index Future	1354.0490	1356.6970	1354.0490	1,356.6970	0
13/02/2025	AL7T On 05-February-26			Index Future	1380.0580	1382.7540	1380.0580	1,382.7540	0
13/02/2025	AL7T On 07-May-26			Index Future	1405.6500	1408.3900	1405.6500	1,408.3900	0
13/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
13/02/2025	ALBI On 08-May-25			Index Future	1120.2710	1122.5230	1120.2710	1,122.5230	94
13/02/2025	ALBI On 07-August-25			Index Future	1142.1370	1144.4300	1142.1370	1,144.4300	0
13/02/2025	ALBI On 06-November-25			Index Future	1164.1750	1166.5090	1164.1750	1,166.5090	0
13/02/2025	ALBI On 05-February-26			Index Future	1186.5370	1188.9120	1186.5370	1,188.9120	0
13/02/2025	ALBI On 07-May-26			Index Future	1208.5410	1210.9550	1208.5410	1,210.9550	0
13/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C050 On 31-December-50			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
13/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	ES33 On 08-May-25			Bond Future	11.3636	11.3287	80.7064	80.8657	0
13/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5934.3700	6093.6900	5.9344	6.0937	0
13/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES33 On 07-August-25			Bond Future	11.5069	11.4706	82.3008	82.4630	0
13/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8496.1600	8658.3500	8.4962	8.6584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES33 On 06-November-25			Bond Future	11.6691	11.6310	80.1103	80.2754	0
13/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1460.0800	1625.1800	1.4601	1.6252	0
13/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES33 On 05-February-26			Bond Future	11.8491	11.8092	81.6643	81.8324	0
13/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1531.1800	1363.0800	1.5312	1.3631	0
13/02/2025	ES33 On 07-May-26			Bond Future	12.0493	12.0076	79.3942	79.5651	0
13/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1486.3000	1315.4300	1.4863	1.3154	0
13/02/2025	ES42 On 08-May-25			Bond Future	11.9278	11.8826	75.7016	75.9636	0
13/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7070.6600	7332.7200	7.0707	7.3327	0
13/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES42 On 07-August-25			Bond Future	12.0531	12.0063	77.1965	77.4635	0
13/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8924.3200	9191.3400	8.9243	9.1913	0
13/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES42 On 06-November-25			Bond Future	12.1898	12.1411	74.4370	74.7089	0
13/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1103.1100	1375.0400	1.1031	1.3750	0
13/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES42 On 05-February-26			Bond Future	12.3335	12.2830	75.8794	76.1564	0
13/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2720.3600	2443.3100	2.7204	2.4433	0
13/02/2025	ES42 On 07-May-26			Bond Future	12.4958	12.4433	73.0312	73.3131	0
13/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1610.2400	1328.3200	1.6102	1.3283	0
13/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
13/02/2025	GOVI On 08-May-25			GOVI	1103.3560	1105.5100	1103.3560	1,105.5100	631
13/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	813560.0000	835100.0000	81.3560	83.5100	0
13/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	GOVI On 07-August-25			GOVI	1124.8920	1127.0850	1124.8920	1,127.0850	0
13/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1138920.0000	1160850.0000	113.8920	116.0850	0
13/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	GOVI On 06-November-25			GOVI	1146.5970	1148.8290	1146.5970	1,148.8290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	345970.0000	368290.0000	34.5970	36.8290	0
13/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	GOVI On 05-February-26			GOVI	1168.6210	1170.8930	1168.6210	1,170.8930	0
13/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	186210.0000	208930.0000	18.6210	20.8930	0
13/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	GOVI On 07-May-26			GOVI	1190.2920	1192.6020	1190.2920	1,192.6020	0
13/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	132920.0000	156020.0000	13.2920	15.6020	0
13/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
13/02/2025	IGOV On 08-May-25			Index Future	378.1770	378.3520	378.1770	378.3520	887
13/02/2025	IGOV On 07-August-25			Index Future	385.6490	385.8260	385.6490	385.8260	0
13/02/2025	IGOV On 06-November-25			Index Future	393.1800	393.3590	393.1800	393.3590	0
13/02/2025	IGOV On 05-February-26			Index Future	400.8200	401.0010	400.8200	401.0010	0
13/02/2025	IGOV On 07-May-26			Index Future	408.3380	408.5220	408.3380	408.5220	0
13/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/02/2025	R033 On 08-May-25			Bond Future	10.1706	10.1561	100.2427	100.3197	9,365
13/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2028.7700	2083.7700	2.0288	2.0838	0
13/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1187.9800	1165.9300	1.1880	1.1659	0
13/02/2025	R033 On 07-August-25			Bond Future	10.2764	10.2612	102.1987	102.2769	0
13/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2328.3100	2376.3000	2.3283	2.3763	0
13/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	2052.2500	2021.9800	2.0523	2.0220	0
13/02/2025	R033 On 06-November-25			Bond Future	10.3961	10.3802	99.1242	99.2036	0
13/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2503.1400	2547.5300	2.5031	2.5475	0
13/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2834.3600	2799.3500	2.8344	2.7994	0
13/02/2025	R033 On 05-February-26			Bond Future	10.5282	10.5115	101.0245	101.1051	0
13/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3076.2900	3121.7400	3.0763	3.1217	0
13/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3261.6000	3226.3700	3.2616	3.2264	0
13/02/2025	R033 On 07-May-26			Bond Future	10.6848	10.6674	97.8454	97.9271	0
13/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2714.6900	2755.3300	2.7147	2.7553	0
13/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4157.5600	4116.4400	4.1576	4.1164	0
13/02/2025	R035 On 08-May-25			Bond Future	10.6565	10.6220	91.0839	91.2758	78,103
13/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	441.1600	489.1600	0.4412	0.4892	300
13/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3721.9900	3578.0300	3.7220	3.5780	0
13/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1088.4900	1174.7100	1.0885	1.1747	150
13/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2301.9000	2196.1600	2.3019	2.1962	0
13/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1444.2500	1545.6300	1.4443	1.5456	300
13/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1870.4200	1779.8400	1.8704	1.7798	0
13/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2638.6700	2775.2600	2.6387	2.7753	0
13/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	1028.2100	972.8400	1.0282	0.9728	150
13/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2862.4100	3003.7800	2.8624	3.0038	0
13/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	927.5800	876.9900	0.9276	0.8770	300
13/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4728.3700	4896.4000	4.7284	4.8964	400
13/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	411.8700	387.9400	0.4119	0.3879	0
13/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5810.4500	5987.0900	5.8105	5.9871	0
13/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	259.7000	244.3800	0.2597	0.2444	150
13/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6178.7600	6357.5900	6.1788	6.3576	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	222.0200	208.8900	0.2220	0.2089	0
13/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10467.6800	10657.9100	10.4677	10.6579	0
13/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	29.8000	28.0700	0.0298	0.0281	400
13/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13410.0400	13601.7700	13.4100	13.6018	0
13/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.9600	3.7300	0.0040	0.0037	400
13/02/2025	R035 On 07-August-25			Bond Future	10.7648	10.7289	92.8616	93.0569	0
13/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	869.2100	926.9700	0.8692	0.9270	300
13/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4695.2000	4557.6400	4.6952	4.5576	0
13/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1918.7300	2013.8000	1.9187	2.0138	300
13/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2930.0800	2829.8300	2.9301	2.8298	0
13/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4219.1900	4360.4000	4.2192	4.3604	0
13/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1375.4500	1321.3400	1.3755	1.3213	8,500
13/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4368.0600	4511.3100	4.3681	4.5113	0
13/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1316.7400	1264.6700	1.3167	1.2647	300
13/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9770.0400	9952.9700	9.7700	9.9530	0
13/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	280.1700	267.7800	0.2802	0.2678	0
13/02/2025	R035 On 06-November-25			Bond Future	10.8879	10.8505	90.1463	90.3449	0
13/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	871.8800	922.4400	0.8719	0.9224	2,000
13/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6268.9300	6120.8500	6.2689	6.1209	0
13/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1117.6700	1177.8200	1.1177	1.1778	300
13/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5545.5500	5407.0600	5.5456	5.4071	0
13/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1725.8000	1805.9000	1.7258	1.8059	2,000
13/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4310.0000	4191.4600	4.3100	4.1915	0
13/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2112.1300	2202.7800	2.1121	2.2028	300
13/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3765.5600	3657.5700	3.7656	3.6576	0
13/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3108.4500	3221.1100	3.1085	3.2211	250
13/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2779.5900	2693.6100	2.7796	2.6936	0
13/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3884.0400	4010.1800	3.8840	4.0102	0
13/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2248.7600	2176.2600	2.2488	2.1763	0
13/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4660.0900	4797.3300	4.6601	4.7973	0
13/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1845.7700	1784.3700	1.8458	1.7844	2,000
13/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4729.9300	4868.0700	4.7299	4.8681	0
13/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1814.1100	1753.6100	1.8141	1.7536	250
13/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5520.2200	5667.6400	5.5202	5.6676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1498.4800	1447.2600	1.4985	1.4473	300
13/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6573.5600	6731.0900	6.5736	6.7311	0
13/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1172.0300	1130.9200	1.1720	1.1309	250
13/02/2025	R035 On 05-February-26			Bond Future	11.0236	10.9846	91.8753	92.0774	0
13/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2970.5300	3070.2500	2.9705	3.0703	0
13/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4189.7100	4087.3700	4.1897	4.0874	0
13/02/2025	R035 On 07-May-26			Bond Future	11.1723	11.1317	89.0670	89.2723	0
13/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3021.5200	3119.7000	3.0215	3.1197	0
13/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4614.7700	4507.7000	4.6148	4.5077	0
13/02/2025	R038 On 08-May-25			Bond Future	11.1437	11.1243	99.4364	99.5660	9,244
13/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2365.8200	2451.0100	2.3658	2.4510	0
13/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1726.9800	1682.5200	1.7270	1.6825	0
13/02/2025	R038 On 07-August-25			Bond Future	11.2620	11.2419	101.3766	101.5085	0
13/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2794.2500	2869.6900	2.7943	2.8697	0
13/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2938.3000	2881.8000	2.9383	2.8818	0
13/02/2025	R038 On 06-November-25			Bond Future	11.3914	11.3704	97.8446	97.9788	0
13/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2303.5400	2363.3700	2.3035	2.3634	1,770
13/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4986.2400	4911.8800	4.9862	4.9119	0
13/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3075.8100	3146.4800	3.0758	3.1465	0
13/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	4050.6000	3987.0800	4.0506	3.9871	0
13/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7364.1300	7469.8900	7.3641	7.4699	0
13/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1626.4900	1598.0600	1.6265	1.5981	1,770
13/02/2025	R038 On 05-February-26			Bond Future	11.5300	11.5082	99.7200	99.8564	0
13/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4084.8100	4159.6200	4.0848	4.1596	0
13/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4650.0700	4588.4700	4.6501	4.5885	0
13/02/2025	R038 On 07-May-26			Bond Future	11.6869	11.6642	96.0746	96.2132	0
13/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3908.9700	3978.9600	3.9090	3.9790	0
13/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5683.5600	5615.0000	5.6836	5.6150	0
13/02/2025	R053 On 08-May-25			Bond Future	11.4686	11.4284	102.6398	102.9796	22,674
13/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9431.8600	9747.0200	9.4319	9.7470	0
13/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	359.2500	334.6600	0.3593	0.3347	0
13/02/2025	R053 On 07-August-25			Bond Future	11.5743	11.5327	104.6425	104.9886	0
13/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12495.2300	12807.1400	12.4952	12.8071	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	686.7800	652.6000	0.6868	0.6526	0
13/02/2025	R053 On 06-November-25			Bond Future	11.6883	11.6451	100.7952	101.1476	0
13/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4940.1700	5142.2800	4.9402	5.1423	0
13/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4359.2800	4209.0100	4.3593	4.2090	0
13/02/2025	R053 On 05-February-26			Bond Future	11.8089	11.7641	102.7269	103.0858	0
13/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4065.6500	4235.2000	4.0657	4.2352	0
13/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6672.5200	6483.1900	6.6725	6.4832	0
13/02/2025	R053 On 07-May-26			Bond Future	11.9430	11.8965	98.7596	99.1247	0
13/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5021.9100	5204.2500	5.0219	5.2043	0
13/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	7037.4700	6854.7000	7.0375	6.8547	0
13/02/2025	R186 On 08-May-25			Bond Future	8.3920	8.3754	107.2157	107.2406	157,448
13/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	374.4500	390.4100	0.3745	0.3904	0
13/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	256.8500	247.9000	0.2569	0.2479	0
13/02/2025	R186 On 07-August-25			Bond Future	8.4887	8.4691	103.9991	104.0242	0
13/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1124.3000	1144.6000	1.1243	1.1446	1,983
13/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	192.4500	187.6600	0.1925	0.1877	0
13/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1623.6600	1646.0500	1.6237	1.6461	0
13/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	111.7400	109.0400	0.1117	0.1090	0
13/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2282.5000	2306.2900	2.2825	2.3063	0
13/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	58.2300	56.9300	0.0582	0.0569	1,983
13/02/2025	R186 On 06-November-25			Bond Future	8.6474	8.6234	106.0037	106.0290	447
13/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	196.0900	204.4700	0.1961	0.2045	0
13/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	743.2700	726.4000	0.7433	0.7264	0
13/02/2025	R186 On 05-February-26			Bond Future	8.9193	8.8883	102.7293	102.7547	0
13/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	250.6800	260.3300	0.2507	0.2603	0
13/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	653.7800	638.0000	0.6538	0.6380	0
13/02/2025	R186 On 07-May-26			Bond Future	9.5500	9.5064	104.6253	104.6507	0
13/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	149.6800	157.3000	0.1497	0.1573	0
13/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	654.3900	636.5300	0.6544	0.6365	0
13/02/2025	R202 On 08-May-25			Bond Future	272.2397	272.2618	272.2397	272.2618	1,359
13/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	70.2800	48.1600	0.0703	0.0482	0
13/02/2025	R202 On 07-August-25			Bond Future	272.3996	272.4216	272.3996	272.4216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	799.5900	821.6100	0.7996	0.8216	0
13/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R202 On 06-November-25			Bond Future	277.7168	277.7383	277.7168	277.7383	0
13/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2076.8300	2098.2500	2.0768	2.0983	0
13/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R202 On 05-February-26			Bond Future	277.7895	277.8119	277.7895	277.8119	0
13/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	30.4600	8.0700	0.0305	0.0081	0
13/02/2025	R202 On 07-May-26			Bond Future	282.9918	283.0135	282.9918	283.0135	0
13/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5441.7800	5463.4800	5.4418	5.4635	0
13/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R209 On 08-May-25			Bond Future	10.8913	10.8562	71.5430	71.7184	28,517
13/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5022.3000	5182.3400	5.0223	5.1823	0
13/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	259.1100	243.7100	0.2591	0.2437	0
13/02/2025	R209 On 07-August-25			Bond Future	10.9958	10.9595	72.9390	73.1177	0
13/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8007.8100	8171.5900	8.0078	8.1716	0
13/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	347.0700	332.1800	0.3471	0.3322	0
13/02/2025	R209 On 06-November-25			Bond Future	11.1104	11.0728	71.1924	71.3743	0
13/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3109.1800	3217.6900	3.1092	3.2177	0
13/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2346.0300	2272.6700	2.3460	2.2727	0
13/02/2025	R209 On 05-February-26			Bond Future	11.2337	11.1946	72.5575	72.7427	0
13/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2623.2600	2712.4600	2.6233	2.7125	0
13/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	4077.6000	3981.6200	4.0776	3.9816	0
13/02/2025	R209 On 07-May-26			Bond Future	11.3738	11.3332	70.7459	70.9342	0
13/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2880.6000	2972.1200	2.8806	2.9721	0
13/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4304.5600	4207.8100	4.3046	4.2078	0
13/02/2025	R210 On 08-May-25			Bond Future	244.8033	244.6096	244.8033	244.6096	1,744
13/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3226.6600	3420.4500	3.2267	3.4205	0
13/02/2025	R210 On 07-August-25			Bond Future	249.6400	249.4417	249.6400	249.4417	0
13/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1199.9500	1001.6600	1.2000	1.0017	0
13/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R210 On 06-November-25			Bond Future	251.1048	250.9023	251.1048	250.9023	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1035.2300	1237.7000	1.0352	1.2377	0
13/02/2025	R210 On 05-February-26			Bond Future	255.9813	255.7742	255.9813	255.7742	0
13/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2881.2800	2674.1600	2.8813	2.6742	0
13/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R210 On 07-May-26			Bond Future	257.3084	257.0976	257.3084	257.0976	0
13/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1908.3700	1697.5800	1.9084	1.6976	0
13/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/02/2025	R213 On 08-May-25			Bond Future	9.6458	9.6158	89.8425	89.9642	101,769
13/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3669.1800	3779.1500	3.6692	3.7792	0
13/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	216.4100	204.7400	0.2164	0.2047	0
13/02/2025	R213 On 07-August-25			Bond Future	9.7388	9.7071	91.5961	91.7198	17
13/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7271.3300	7388.9600	7.2713	7.3890	0
13/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	142.2800	136.2500	0.1423	0.1363	0
13/02/2025	R213 On 06-November-25			Bond Future	9.8525	9.8191	89.8085	89.9342	0
13/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2354.7300	2430.6700	2.3547	2.4307	0
13/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1615.8400	1566.1400	1.6158	1.5661	0
13/02/2025	R213 On 05-February-26			Bond Future	9.9836	9.9482	91.5317	91.6594	0
13/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2052.3600	2118.3300	2.0524	2.1183	0
13/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2390.8800	2329.1700	2.3909	2.3292	0
13/02/2025	R213 On 07-May-26			Bond Future	10.1371	10.0996	89.6702	89.7998	0
13/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1765.5100	1824.5900	1.7655	1.8246	0
13/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2940.0500	2869.5700	2.9401	2.8696	0
13/02/2025	R214 On 08-May-25			Bond Future	11.3227	11.2780	66.1679	66.4053	16,369
13/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5586.7900	5805.1700	5.5868	5.8052	0
13/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	233.2400	214.2400	0.2332	0.2142	0
13/02/2025	R214 On 07-August-25			Bond Future	11.4246	11.3784	67.4594	67.7011	0
13/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7803.7500	8021.0300	7.8038	8.0210	0
13/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	431.4000	406.9900	0.4314	0.4070	0
13/02/2025	R214 On 06-November-25			Bond Future	11.5368	11.4891	65.4600	65.7061	0
13/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3121.3400	3263.9600	3.1213	3.2640	0
13/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2593.6800	2490.2300	2.5937	2.4902	0
13/02/2025	R214 On 05-February-26			Bond Future	11.6578	11.6084	66.7156	66.9661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2567.5800	2682.1900	2.5676	2.6822	0
13/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4627.1400	4491.2300	4.6271	4.4912	0
13/02/2025	R214 On 07-May-26			Bond Future	11.7866	11.7356	64.6481	64.9029	0
13/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3187.5900	3314.1700	3.1876	3.3142	0
13/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4482.9000	4354.7300	4.4829	4.3547	0
13/02/2025	R248 On 08-May-25			Bond Future	11.5109	11.4612	79.6146	79.9389	269,120
13/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	6847.8300	7145.4800	6.8478	7.1455	0
13/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	289.7500	263.0900	0.2898	0.2631	0
13/02/2025	R248 On 07-August-25			Bond Future	11.6166	11.5651	81.1686	81.4988	0
13/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9662.6400	9959.4500	9.6626	9.9595	0
13/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	528.0800	494.6500	0.5281	0.4947	0
13/02/2025	R248 On 06-November-25			Bond Future	11.7322	11.6789	78.2910	78.6273	0
13/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3601.4800	3787.2400	3.6015	3.7872	0
13/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3552.7000	3402.2100	3.5527	3.4022	0
13/02/2025	R248 On 05-February-26			Bond Future	11.8569	11.8015	79.7924	80.1348	0
13/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3070.6200	3226.2700	3.0706	3.2263	0
13/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5585.7200	5399.0000	5.5857	5.3990	0
13/02/2025	R248 On 07-May-26			Bond Future	11.9889	11.9315	76.8236	77.1718	0
13/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3928.5100	4101.0000	3.9285	4.1010	0
13/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5585.2100	5409.5300	5.5852	5.4095	0
13/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0