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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2029 On 08-May-25 | | | Bond Future | 135.4037 | 135.4107 | 135.4037 | 135.4107 | 5,933 |
| 14/02/2025 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 2446.2600 | 2439.2800 | 2.4463 | 2.4393 | 0 |
| 14/02/2025 | 2029 On 07-August-25 | | | Bond Future | 138.0876 | 138.0861 | 138.0876 | 138.0861 | 0 |
| 14/02/2025 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 677.5700 | 676.1100 | 0.6776 | 0.6761 | 0 |
| 14/02/2025 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2029 On 06-November-25 | | | Bond Future | 139.3605 | 139.3509 | 139.3605 | 139.3509 | 68 |
| 14/02/2025 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 429.5400 | 439.0800 | 0.4295 | 0.4391 | 0 |
| 14/02/2025 | 2029 On 05-February-26 | | | Bond Future | 142.0733 | 142.0575 | 142.0733 | 142.0575 | 0 |
| 14/02/2025 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 1963.2900 | 1947.5200 | 1.9633 | 1.9475 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2029 On 07-May-26 | | | Bond Future | 143.2927 | 143.2636 | 143.2927 | 143.2636 | 0 |
| 14/02/2025 | 2029 On 07-May-26 | 141.82 | Call | Bond Future | 1472.6700 | 1443.5700 | 1.4727 | 1.4436 | 0 |
| 14/02/2025 | 2029 On 07-May-26 | 141.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | | | Bond Future | 9.1487 | 9.2566 | 97.9090 | 97.5145 | 61,732 |
| 14/02/2025 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 310.8000 | 239.8900 | 0.3108 | 0.2399 | 800 |
| 14/02/2025 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 2047.5200 | 2371.1200 | 2.0475 | 2.3711 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 8.72 | Call | Bond Future | 348.9700 | 271.0000 | 0.3490 | 0.2710 | 300 |
| 14/02/2025 | 2030 On 08-May-25 | 8.72 | Put | Bond Future | 1935.9600 | 2252.5000 | 1.9360 | 2.2525 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 634.1500 | 511.9000 | 0.6342 | 0.5119 | 1,320 |
| 14/02/2025 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1365.6800 | 1637.9400 | 1.3657 | 1.6379 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1037.3800 | 861.9000 | 1.0374 | 0.8619 | 800 |
| 14/02/2025 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 922.6800 | 1141.7100 | 0.9227 | 1.1417 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.22 | Call | Bond Future | 1119.0300 | 933.9300 | 1.1190 | 0.9339 | 300 |
| 14/02/2025 | 2030 On 08-May-25 | 9.22 | Put | Bond Future | 858.0900 | 1067.5000 | 0.8581 | 1.0675 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 1648.8000 | 1412.5300 | 1.6488 | 1.4125 | 680 |
| 14/02/2025 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 552.3000 | 710.5400 | 0.5523 | 0.7105 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.54 | Call | Bond Future | 1881.1900 | 1626.2600 | 1.8812 | 1.6263 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.54 | Put | Bond Future | 460.1900 | 599.7700 | 0.4602 | 0.5998 | 300 |
| 14/02/2025 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 3008.6300 | 2688.2400 | 3.0086 | 2.6882 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 197.1600 | 271.2800 | 0.1972 | 0.2713 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3194.8700 | 2866.8500 | 3.1949 | 2.8669 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 171.7300 | 238.2200 | 0.1717 | 0.2382 | 800 |
| 14/02/2025 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4222.1400 | 3860.2500 | 4.2221 | 3.8603 | 1,640 |
| 14/02/2025 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 80.0800 | 112.7000 | 0.0801 | 0.1127 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5476.3800 | 5090.4900 | 5.4764 | 5.0905 | 2,280 |
| 14/02/2025 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 27.1400 | 35.7600 | 0.0271 | 0.0358 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9332.0200 | 8937.6000 | 9.3320 | 8.9376 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 0.2300 | 0.3200 | 0.0002 | 0.0003 | 1,640 |
| 14/02/2025 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 10674.9700 | 10280.4700 | 10.6750 | 10.2805 | 0 |
| 14/02/2025 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 0.0300 | 0.0400 | 0.0000 | 0.0000 | 2,280 |
| 14/02/2025 | 2030 On 07-August-25 | | | Bond Future | 9.2353 | 9.3524 | 95.8158 | 95.4074 | 47,294 |
| 14/02/2025 | 2030 On 07-August-25 | 8.72 | Call | Bond Future | 574.7900 | 487.8300 | 0.5748 | 0.4878 | 300 |
| 14/02/2025 | 2030 On 07-August-25 | 8.72 | Put | Bond Future | 2397.0500 | 2718.4300 | 2.3971 | 2.7184 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2030 On 07-August-25 | 9.22 | Call | Bond Future | 1326.8400 | 1163.2200 | 1.3268 | 1.1632 | 300 |
| 14/02/2025 | 2030 On 07-August-25 | 9.22 | Put | Bond Future | 1380.3800 | 1625.1000 | 1.3804 | 1.6251 | 0 |
| 14/02/2025 | 2030 On 07-August-25 | 9.81 | Call | Bond Future | 2641.5900 | 2385.6500 | 2.6416 | 2.3857 | 0 |
| 14/02/2025 | 2030 On 07-August-25 | 9.81 | Put | Bond Future | 658.5200 | 810.9200 | 0.6585 | 0.8109 | 300 |
| 14/02/2025 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4495.3700 | 4139.0500 | 4.4954 | 4.1391 | 1,054 |
| 14/02/2025 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 263.8900 | 315.9100 | 0.2639 | 0.3159 | 0 |
| 14/02/2025 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 6364.0700 | 5973.3000 | 6.3641 | 5.9733 | 0 |
| 14/02/2025 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 78.8800 | 96.4500 | 0.0789 | 0.0965 | 0 |
| 14/02/2025 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 9466.9300 | 9060.4900 | 9.4669 | 9.0605 | 0 |
| 14/02/2025 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 6.9100 | 8.8100 | 0.0069 | 0.0088 | 1,054 |
| 14/02/2025 | 2030 On 06-November-25 | | | Bond Future | 9.3285 | 9.4555 | 97.6681 | 97.2463 | 0 |
| 14/02/2025 | 2030 On 06-November-25 | 8.72 | Call | Bond Future | 727.3700 | 639.2200 | 0.7274 | 0.6392 | 300 |
| 14/02/2025 | 2030 On 06-November-25 | 8.72 | Put | Bond Future | 2779.9700 | 3113.6400 | 2.7800 | 3.1136 | 0 |
| 14/02/2025 | 2030 On 06-November-25 | 9.22 | Call | Bond Future | 1449.0900 | 1300.5200 | 1.4491 | 1.3005 | 300 |
| 14/02/2025 | 2030 On 06-November-25 | 9.22 | Put | Bond Future | 1811.1700 | 2084.4200 | 1.8112 | 2.0844 | 0 |
| 14/02/2025 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 2052.4500 | 1859.8000 | 2.0525 | 1.8598 | 0 |
| 14/02/2025 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1351.4600 | 1580.6300 | 1.3515 | 1.5806 | 0 |
| 14/02/2025 | 2030 On 06-November-25 | 10.08 | Call | Bond Future | 3268.0100 | 3006.1700 | 3.2680 | 3.0062 | 0 |
| 14/02/2025 | 2030 On 06-November-25 | 10.08 | Put | Bond Future | 805.7400 | 965.7200 | 0.8057 | 0.9657 | 300 |
| 14/02/2025 | 2030 On 05-February-26 | | | Bond Future | 9.4396 | 9.5776 | 95.5377 | 95.1036 | 0 |
| 14/02/2025 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 1936.0200 | 1730.7400 | 1.9360 | 1.7307 | 0 |
| 14/02/2025 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 1777.1400 | 2006.0000 | 1.7771 | 2.0060 | 0 |
| 14/02/2025 | 2030 On 07-May-26 | | | Bond Future | 9.5965 | 9.7485 | 97.3102 | 96.8590 | 0 |
| 14/02/2025 | 2030 On 07-May-26 | 9.39 | Call | Bond Future | 1667.0900 | 1432.9400 | 1.6671 | 1.4329 | 0 |
| 14/02/2025 | 2030 On 07-May-26 | 9.39 | Put | Bond Future | 2284.3800 | 2501.4200 | 2.2844 | 2.5014 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | | | Bond Future | 9.8652 | 9.9664 | 93.0179 | 92.5475 | 127,686 |
| 14/02/2025 | 2032 On 08-May-25 | 9.40 | Call | Bond Future | 450.1400 | 377.0500 | 0.4501 | 0.3771 | 300 |
| 14/02/2025 | 2032 On 08-May-25 | 9.40 | Put | Bond Future | 2651.8900 | 3049.1700 | 2.6519 | 3.0492 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 474.3400 | 398.0500 | 0.4743 | 0.3981 | 800 |
| 14/02/2025 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2580.0700 | 2974.1500 | 2.5801 | 2.9742 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 9.90 | Call | Bond Future | 1387.1100 | 1198.3900 | 1.3871 | 1.1984 | 300 |
| 14/02/2025 | 2032 On 08-May-25 | 9.90 | Put | Bond Future | 1224.8800 | 1506.5300 | 1.2249 | 1.5065 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1438.4900 | 1244.5300 | 1.4385 | 1.2445 | 800 |
| 14/02/2025 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1183.2700 | 1459.6800 | 1.1833 | 1.4597 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2032 On 08-May-25 | 10.28 | Call | Bond Future | 2523.4900 | 2230.9500 | 2.5235 | 2.2310 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 10.28 | Put | Bond Future | 614.5800 | 792.4100 | 0.6146 | 0.7924 | 300 |
| 14/02/2025 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4886.7800 | 4478.9100 | 4.8868 | 4.4789 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 173.7300 | 236.2300 | 0.1737 | 0.2362 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 5127.5700 | 4712.9800 | 5.1276 | 4.7130 | 0 |
| 14/02/2025 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 153.2700 | 209.0500 | 0.1533 | 0.2091 | 800 |
| 14/02/2025 | 2032 On 07-August-25 | | | Bond Future | 9.9606 | 10.0683 | 94.8389 | 94.3534 | 0 |
| 14/02/2025 | 2032 On 07-August-25 | 9.40 | Call | Bond Future | 828.1700 | 684.8400 | 0.8282 | 0.6848 | 300 |
| 14/02/2025 | 2032 On 07-August-25 | 9.40 | Put | Bond Future | 3408.6600 | 3750.7800 | 3.4087 | 3.7508 | 0 |
| 14/02/2025 | 2032 On 07-August-25 | 9.90 | Call | Bond Future | 1744.5600 | 1508.1200 | 1.7446 | 1.5081 | 300 |
| 14/02/2025 | 2032 On 07-August-25 | 9.90 | Put | Bond Future | 2019.2000 | 2268.2100 | 2.0192 | 2.2682 | 0 |
| 14/02/2025 | 2032 On 07-August-25 | 10.59 | Call | Bond Future | 3689.9500 | 3338.1500 | 3.6900 | 3.3382 | 0 |
| 14/02/2025 | 2032 On 07-August-25 | 10.59 | Put | Bond Future | 897.7600 | 1031.4100 | 0.8978 | 1.0314 | 300 |
| 14/02/2025 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 8857.2500 | 8396.7800 | 8.8573 | 8.3968 | 0 |
| 14/02/2025 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 149.7400 | 174.7200 | 0.1497 | 0.1747 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | | | Bond Future | 10.0704 | 10.1850 | 92.5109 | 92.0106 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | 9.40 | Call | Bond Future | 1002.1800 | 877.3300 | 1.0022 | 0.8773 | 300 |
| 14/02/2025 | 2032 On 06-November-25 | 9.40 | Put | Bond Future | 3998.0200 | 4373.4300 | 3.9980 | 4.3734 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | 9.90 | Call | Bond Future | 1857.5800 | 1683.9000 | 1.8576 | 1.6839 | 300 |
| 14/02/2025 | 2032 On 06-November-25 | 9.90 | Put | Bond Future | 2607.6300 | 2934.2100 | 2.6076 | 2.9342 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3131.4400 | 2890.2000 | 3.1314 | 2.8902 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1616.4400 | 1875.4600 | 1.6164 | 1.8755 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | 10.89 | Call | Bond Future | 4536.0100 | 4231.9800 | 4.5360 | 4.2320 | 0 |
| 14/02/2025 | 2032 On 06-November-25 | 10.89 | Put | Bond Future | 1033.6300 | 1229.8600 | 1.0336 | 1.2299 | 300 |
| 14/02/2025 | 2032 On 05-February-26 | | | Bond Future | 10.1934 | 10.3153 | 94.2888 | 93.7749 | 0 |
| 14/02/2025 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 2632.7000 | 2387.9400 | 2.6327 | 2.3879 | 0 |
| 14/02/2025 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 2774.3600 | 3043.4500 | 2.7744 | 3.0435 | 0 |
| 14/02/2025 | 2032 On 07-May-26 | | | Bond Future | 10.3411 | 10.4720 | 91.8786 | 91.3464 | 0 |
| 14/02/2025 | 2032 On 07-May-26 | 10.14 | Call | Bond Future | 2449.0400 | 2247.1000 | 2.4490 | 2.2471 | 0 |
| 14/02/2025 | 2032 On 07-May-26 | 10.14 | Put | Bond Future | 3273.9600 | 3604.1600 | 3.2740 | 3.6042 | 0 |
| 14/02/2025 | 2033 On 08-May-25 | | | Bond Future | 129.0041 | 129.0097 | 129.0041 | 129.0097 | 9,712 |
| 14/02/2025 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1615.8600 | 1610.3100 | 1.6159 | 1.6103 | 0 |
| 14/02/2025 | 2033 On 07-August-25 | | | Bond Future | 131.5612 | 131.5587 | 131.5612 | 131.5587 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 2911.2300 | 2908.7200 | 2.9112 | 2.9087 | 0 |
| 14/02/2025 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2033 On 06-November-25 | | | Bond Future | 132.6074 | 132.5972 | 132.6074 | 132.5972 | 0 |
| 14/02/2025 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 532.6300 | 542.8100 | 0.5326 | 0.5428 | 0 |
| 14/02/2025 | 2033 On 05-February-26 | | | Bond Future | 135.1890 | 135.1728 | 135.1890 | 135.1728 | 0 |
| 14/02/2025 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 2308.9700 | 2292.8200 | 2.3090 | 2.2928 | 0 |
| 14/02/2025 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2033 On 07-May-26 | | | Bond Future | 136.1766 | 136.1478 | 136.1766 | 136.1478 | 0 |
| 14/02/2025 | 2033 On 07-May-26 | 135.16 | Call | Bond Future | 1016.6300 | 987.8100 | 1.0166 | 0.9878 | 0 |
| 14/02/2025 | 2033 On 07-May-26 | 135.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | | | Bond Future | 10.9876 | 11.0982 | 86.1910 | 85.5585 | 63,679 |
| 14/02/2025 | 2037 On 08-May-25 | 10.50 | Call | Bond Future | 598.1000 | 506.0900 | 0.5981 | 0.5061 | 300 |
| 14/02/2025 | 2037 On 08-May-25 | 10.50 | Put | Bond Future | 3469.3100 | 4009.8200 | 3.4693 | 4.0098 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 11.00 | Call | Bond Future | 1779.4900 | 1541.6400 | 1.7795 | 1.5416 | 300 |
| 14/02/2025 | 2037 On 08-May-25 | 11.00 | Put | Bond Future | 1708.4500 | 2103.1200 | 1.7085 | 2.1031 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 11.46 | Call | Bond Future | 3451.7100 | 3067.7400 | 3.4517 | 3.0677 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 11.46 | Put | Bond Future | 795.7800 | 1044.3300 | 0.7958 | 1.0443 | 300 |
| 14/02/2025 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 7019.3500 | 6471.0000 | 7.0194 | 6.4710 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 180.1000 | 264.2700 | 0.1801 | 0.2643 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8444.3700 | 7846.6100 | 8.4444 | 7.8466 | 15,000 |
| 14/02/2025 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 96.6300 | 131.3900 | 0.0966 | 0.1314 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 11949.6900 | 11322.7400 | 11.9497 | 11.3227 | 7,500 |
| 14/02/2025 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 11.2900 | 16.8600 | 0.0113 | 0.0169 | 0 |
| 14/02/2025 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 12178.5900 | 11550.9200 | 12.1786 | 11.5509 | 7,500 |
| 14/02/2025 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 9.6300 | 14.4800 | 0.0096 | 0.0145 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | | | Bond Future | 11.1028 | 11.2188 | 83.6177 | 82.9674 | 73,915 |
| 14/02/2025 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 784.8300 | 656.6000 | 0.7848 | 0.6566 | 2,541 |
| 14/02/2025 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 5243.1900 | 5765.2300 | 5.2432 | 5.7652 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 10.50 | Call | Bond Future | 1056.0300 | 893.7400 | 1.0560 | 0.8937 | 300 |
| 14/02/2025 | 2037 On 07-August-25 | 10.50 | Put | Bond Future | 4552.2300 | 5040.2100 | 4.5522 | 5.0402 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1151.7800 | 978.5800 | 1.1518 | 0.9786 | 2,341 |
| 14/02/2025 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 4350.3000 | 4827.3700 | 4.3503 | 4.8274 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1336.8900 | 1143.5700 | 1.3369 | 1.1436 | 200 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 4003.1400 | 4460.0900 | 4.0031 | 4.4601 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 11.00 | Call | Bond Future | 2242.9300 | 1963.6200 | 2.2429 | 1.9636 | 300 |
| 14/02/2025 | 2037 On 07-August-25 | 11.00 | Put | Bond Future | 2824.9500 | 3195.9100 | 2.8250 | 3.1959 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2447.5800 | 2151.7700 | 2.4476 | 2.1518 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2632.5100 | 2986.9700 | 2.6325 | 2.9870 | 2,541 |
| 14/02/2025 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3590.8000 | 3216.0200 | 3.5908 | 3.2160 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 1829.1600 | 2104.6500 | 1.8292 | 2.1047 | 2,541 |
| 14/02/2025 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5092.3900 | 4639.6800 | 5.0924 | 4.6397 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1183.0900 | 1380.6500 | 1.1831 | 1.3807 | 2,541 |
| 14/02/2025 | 2037 On 07-August-25 | 11.83 | Call | Bond Future | 5132.0000 | 4677.4100 | 5.1320 | 4.6774 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 11.83 | Put | Bond Future | 1170.0300 | 1365.7100 | 1.1700 | 1.3657 | 300 |
| 14/02/2025 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6523.0000 | 6015.9200 | 6.5230 | 6.0159 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 799.2800 | 942.4700 | 0.7993 | 0.9425 | 2,541 |
| 14/02/2025 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 10097.0400 | 9502.7800 | 10.0970 | 9.5028 | 0 |
| 14/02/2025 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 251.9100 | 307.9200 | 0.2519 | 0.3079 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | | | Bond Future | 11.2194 | 11.3409 | 85.2338 | 84.5661 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | 10.50 | Call | Bond Future | 1334.2700 | 1194.9500 | 1.3343 | 1.1950 | 300 |
| 14/02/2025 | 2037 On 06-November-25 | 10.50 | Put | Bond Future | 5446.9700 | 5975.3400 | 5.4470 | 5.9753 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | 11.00 | Call | Bond Future | 2477.4900 | 2251.1000 | 2.4775 | 2.2511 | 300 |
| 14/02/2025 | 2037 On 06-November-25 | 11.00 | Put | Bond Future | 3702.7100 | 4144.0100 | 3.7027 | 4.1440 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4432.0600 | 4086.7300 | 4.4321 | 4.0867 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2204.9500 | 2527.3100 | 2.2050 | 2.5273 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | 12.16 | Call | Bond Future | 6381.6500 | 5947.0600 | 6.3817 | 5.9471 | 0 |
| 14/02/2025 | 2037 On 06-November-25 | 12.16 | Put | Bond Future | 1401.6400 | 1634.7400 | 1.4016 | 1.6347 | 300 |
| 14/02/2025 | 2037 On 05-February-26 | | | Bond Future | 11.3469 | 11.4741 | 82.6134 | 81.9292 | 0 |
| 14/02/2025 | 2037 On 05-February-26 | 10.90 | Call | Bond Future | 2612.4100 | 2351.1500 | 2.6124 | 2.3512 | 1,970 |
| 14/02/2025 | 2037 On 05-February-26 | 10.90 | Put | Bond Future | 5080.8400 | 5503.7600 | 5.0808 | 5.5038 | 0 |
| 14/02/2025 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 3388.9000 | 3076.5100 | 3.3889 | 3.0765 | 0 |
| 14/02/2025 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 4189.1800 | 4560.9700 | 4.1892 | 4.5610 | 0 |
| 14/02/2025 | 2037 On 05-February-26 | 12.27 | Call | Bond Future | 6841.0200 | 6371.3000 | 6.8410 | 6.3713 | 0 |
| 14/02/2025 | 2037 On 05-February-26 | 12.27 | Put | Bond Future | 2048.8600 | 2263.3200 | 2.0489 | 2.2633 | 1,970 |
| 14/02/2025 | 2037 On 07-May-26 | | | Bond Future | 11.4958 | 11.6298 | 84.1445 | 83.4398 | 0 |
| 14/02/2025 | 2037 On 07-May-26 | 11.32 | Call | Bond Future | 3626.6300 | 3371.7600 | 3.6266 | 3.3718 | 0 |
| 14/02/2025 | 2037 On 07-May-26 | 11.32 | Put | Bond Future | 4564.0300 | 5013.8800 | 4.5640 | 5.0139 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2038 On 08-May-25 | | | Bond Future | 140.5392 | 140.2449 | 140.5392 | 140.2449 | 2,940 |
| 14/02/2025 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 859.2000 | 564.8600 | 0.8592 | 0.5649 | 0 |
| 14/02/2025 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2038 On 07-August-25 | | | Bond Future | 141.2063 | 140.8973 | 141.2063 | 140.8973 | 0 |
| 14/02/2025 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 1646.2600 | 1337.2600 | 1.6463 | 1.3373 | 0 |
| 14/02/2025 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2038 On 06-November-25 | | | Bond Future | 143.9707 | 143.6474 | 143.9707 | 143.6474 | 0 |
| 14/02/2025 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 90.7000 | 0.0000 | 0.0907 | 0.0000 | 0 |
| 14/02/2025 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0.0000 | 232.6500 | 0.0000 | 0.2327 | 0 |
| 14/02/2025 | 2038 On 05-February-26 | | | Bond Future | 144.6144 | 144.2786 | 144.6144 | 144.2786 | 0 |
| 14/02/2025 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 1414.3500 | 1078.6200 | 1.4144 | 1.0786 | 0 |
| 14/02/2025 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2038 On 07-May-26 | | | Bond Future | 147.3360 | 146.9804 | 147.3360 | 146.9804 | 0 |
| 14/02/2025 | 2038 On 07-May-26 | 144.53 | Call | Bond Future | 2805.9600 | 2450.4400 | 2.8060 | 2.4504 | 0 |
| 14/02/2025 | 2038 On 07-May-26 | 144.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2040 On 08-May-25 | | | Bond Future | 11.2996 | 11.4204 | 86.1904 | 85.4450 | 31,815 |
| 14/02/2025 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7876.0700 | 7199.8500 | 7.8761 | 7.1999 | 0 |
| 14/02/2025 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 185.1600 | 254.4100 | 0.1852 | 0.2544 | 0 |
| 14/02/2025 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 8478.4500 | 7789.9900 | 8.4785 | 7.7900 | 15,000 |
| 14/02/2025 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 147.2600 | 204.2700 | 0.1473 | 0.2043 | 0 |
| 14/02/2025 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 11831.3600 | 11098.7000 | 11.8314 | 11.0987 | 7,500 |
| 14/02/2025 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 24.3000 | 37.1100 | 0.0243 | 0.0371 | 0 |
| 14/02/2025 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 12170.5100 | 11435.8000 | 12.1705 | 11.4358 | 7,500 |
| 14/02/2025 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 19.8100 | 30.5700 | 0.0198 | 0.0306 | 0 |
| 14/02/2025 | 2040 On 07-August-25 | | | Bond Future | 11.4164 | 11.5428 | 83.3664 | 82.6010 | 37,840 |
| 14/02/2025 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 10649.9100 | 9960.8600 | 10.6499 | 9.9609 | 0 |
| 14/02/2025 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 305.7300 | 382.1200 | 0.3057 | 0.3821 | 0 |
| 14/02/2025 | 2040 On 06-November-25 | | | Bond Future | 11.5340 | 11.6659 | 84.9776 | 84.1925 | 0 |
| 14/02/2025 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4468.0900 | 4002.3600 | 4.4681 | 4.0024 | 0 |
| 14/02/2025 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2664.0000 | 2983.4000 | 2.6640 | 2.9834 | 0 |
| 14/02/2025 | 2040 On 05-February-26 | | | Bond Future | 11.6617 | 11.7995 | 82.1016 | 81.2978 | 0 |
| 14/02/2025 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 3589.3800 | 3326.2000 | 3.5894 | 3.3262 | 0 |
| 14/02/2025 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 4608.1900 | 5148.8200 | 4.6082 | 5.1488 | 0 |
| 14/02/2025 | 2040 On 07-May-26 | | | Bond Future | 11.8085 | 11.9532 | 83.6226 | 82.7961 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2040 On 07-May-26 | 11.67 | Call | Bond Future | 4128.1300 | 3736.7200 | 4.1281 | 3.7367 | 0 |
| 14/02/2025 | 2040 On 07-May-26 | 11.67 | Put | Bond Future | 4931.6000 | 5366.7000 | 4.9316 | 5.3667 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | | Call | Bond Future | 0.0200 | 0.0100 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | | | Bond Future | 11.4412 | 11.5669 | 81.8443 | 81.0497 | 72,418 |
| 14/02/2025 | 2044 On 08-May-25 | | Put | Bond Future | 18155.7200 | 18950.2800 | 18.1557 | 18.9503 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 10.85 | Call | Bond Future | 504.6000 | 375.7500 | 0.5046 | 0.3758 | 9,000 |
| 14/02/2025 | 2044 On 08-May-25 | 10.85 | Put | Bond Future | 4420.8000 | 5086.5200 | 4.4208 | 5.0865 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 616.2800 | 464.8600 | 0.6163 | 0.4649 | 2,490 |
| 14/02/2025 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 4052.9200 | 4696.0700 | 4.0529 | 4.6961 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 11.35 | Call | Bond Future | 1653.6100 | 1335.1000 | 1.6536 | 1.3351 | 9,000 |
| 14/02/2025 | 2044 On 08-May-25 | 11.35 | Put | Bond Future | 2238.5200 | 2714.5800 | 2.2385 | 2.7146 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 2715.3800 | 2274.7900 | 2.7154 | 2.2748 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1402.6800 | 1756.6600 | 1.4027 | 1.7567 | 2,490 |
| 14/02/2025 | 2044 On 08-May-25 | 11.76 | Call | Bond Future | 3161.5700 | 2679.9800 | 3.1616 | 2.6800 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 11.76 | Put | Bond Future | 1171.2200 | 1484.2000 | 1.1712 | 1.4842 | 9,000 |
| 14/02/2025 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 6131.3300 | 5471.0200 | 6.1313 | 5.4710 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 381.0500 | 515.3100 | 0.3811 | 0.5153 | 2,490 |
| 14/02/2025 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7730.5500 | 7018.7400 | 7.7306 | 7.0187 | 0 |
| 14/02/2025 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 211.0700 | 293.8300 | 0.2111 | 0.2938 | 0 |
| 14/02/2025 | 2044 On 07-August-25 | | | Bond Future | 11.5537 | 11.6849 | 79.0605 | 78.2452 | 16 |
| 14/02/2025 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 10401.9900 | 9683.7400 | 10.4020 | 9.6837 | 0 |
| 14/02/2025 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 379.5200 | 476.4900 | 0.3795 | 0.4765 | 0 |
| 14/02/2025 | 2044 On 06-November-25 | | | Bond Future | 11.6663 | 11.8030 | 80.5883 | 79.7528 | 0 |
| 14/02/2025 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4235.8800 | 3862.1500 | 4.2359 | 3.8622 | 0 |
| 14/02/2025 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 2936.2900 | 3398.1400 | 2.9363 | 3.3981 | 0 |
| 14/02/2025 | 2044 On 05-February-26 | | | Bond Future | 11.7880 | 11.9305 | 77.7532 | 76.8981 | 0 |
| 14/02/2025 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 3606.5600 | 3251.9700 | 3.6066 | 3.2520 | 0 |
| 14/02/2025 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 5006.0600 | 5506.5600 | 5.0061 | 5.5066 | 0 |
| 14/02/2025 | 2044 On 07-May-26 | | | Bond Future | 11.9268 | 12.0761 | 79.1934 | 78.3151 | 0 |
| 14/02/2025 | 2044 On 07-May-26 | 11.80 | Call | Bond Future | 4277.0400 | 3967.7500 | 4.2770 | 3.9678 | 0 |
| 14/02/2025 | 2044 On 07-May-26 | 11.80 | Put | Bond Future | 5035.3500 | 5604.3700 | 5.0354 | 5.6044 | 0 |
| 14/02/2025 | 2046 On 08-May-25 | | | Bond Future | 119.7913 | 119.4376 | 119.7913 | 119.4376 | 19,628 |
| 14/02/2025 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 2178.6600 | 2532.3700 | 2.1787 | 2.5324 | 0 |
| 14/02/2025 | 2046 On 07-August-25 | | | Bond Future | 122.1656 | 121.7975 | 122.1656 | 121.7975 | 0 |
| 14/02/2025 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 3475.5800 | 3107.4500 | 3.4756 | 3.1075 | 0 |
| 14/02/2025 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2046 On 06-November-25 | | | Bond Future | 122.3088 | 121.9263 | 122.3088 | 121.9263 | 0 |
| 14/02/2025 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 3101.2300 | 3483.6800 | 3.1012 | 3.4837 | 0 |
| 14/02/2025 | 2046 On 05-February-26 | | | Bond Future | 124.6890 | 124.2938 | 124.6890 | 124.2938 | 0 |
| 14/02/2025 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 3038.9900 | 2643.7500 | 3.0390 | 2.6438 | 0 |
| 14/02/2025 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2046 On 07-May-26 | | | Bond Future | 124.7472 | 124.3331 | 124.7472 | 124.3331 | 0 |
| 14/02/2025 | 2046 On 07-May-26 | 124.95 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2046 On 07-May-26 | 124.95 | Put | Bond Future | 202.8000 | 616.8800 | 0.2028 | 0.6169 | 0 |
| 14/02/2025 | 2050 On 08-May-25 | | | Bond Future | 121.0581 | 121.1639 | 121.0581 | 121.1639 | 16,345 |
| 14/02/2025 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 0.0000 | 3.8600 | 0.0000 | 0.0039 | 0 |
| 14/02/2025 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 101.8800 | 0.0000 | 0.1019 | 0.0000 | 0 |
| 14/02/2025 | 2050 On 07-August-25 | | | Bond Future | 121.0975 | 121.1978 | 121.0975 | 121.1978 | 0 |
| 14/02/2025 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 1207.4900 | 1307.8200 | 1.2075 | 1.3078 | 0 |
| 14/02/2025 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2050 On 06-November-25 | | | Bond Future | 123.4682 | 123.5634 | 123.4682 | 123.5634 | 0 |
| 14/02/2025 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 951.7600 | 856.5800 | 0.9518 | 0.8566 | 0 |
| 14/02/2025 | 2050 On 05-February-26 | | | Bond Future | 123.4654 | 123.5571 | 123.4654 | 123.5571 | 0 |
| 14/02/2025 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 645.4100 | 737.1000 | 0.6454 | 0.7371 | 0 |
| 14/02/2025 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 2050 On 07-May-26 | | | Bond Future | 125.7885 | 125.8706 | 125.7885 | 125.8706 | 0 |
| 14/02/2025 | 2050 On 07-May-26 | 124.07 | Call | Bond Future | 1718.4500 | 1800.5500 | 1.7185 | 1.8006 | 0 |
| 14/02/2025 | 2050 On 07-May-26 | 124.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | AL37 On 08-May-25 | | | Index Future | 1095.0120 | 1090.4400 | 1095.0120 | 1,090.4400 | 0 |
| 14/02/2025 | AL37 On 07-August-25 | | | Index Future | 1116.4540 | 1111.7240 | 1116.4540 | 1,111.7240 | 0 |
| 14/02/2025 | AL37 On 06-November-25 | | | Index Future | 1138.0620 | 1133.1750 | 1138.0620 | 1,133.1750 | 0 |
| 14/02/2025 | AL37 On 05-February-26 | | | Index Future | 1159.9720 | 1154.9420 | 1159.9720 | 1,154.9420 | 0 |
| 14/02/2025 | AL37 On 07-May-26 | | | Index Future | 1181.5900 | 1176.3590 | 1181.5900 | 1,176.3590 | 0 |
| 14/02/2025 | AL7T On 06-February-25 | | | Index Future | 1285.8190 | 1285.8190 | 1285.8190 | 1,285.8190 | 0 |
| 14/02/2025 | AL7T On 08-May-25 | | | Index Future | 1310.7650 | 1302.9850 | 1310.7650 | 1,302.9850 | 0 |
| 14/02/2025 | AL7T On 07-August-25 | | | Index Future | 1336.4310 | 1328.4170 | 1336.4310 | 1,328.4170 | 0 |
| 14/02/2025 | AL7T On 06-November-25 | | | Index Future | 1362.2960 | 1354.0490 | 1362.2960 | 1,354.0490 | 0 |
| 14/02/2025 | AL7T On 05-February-26 | | | Index Future | 1388.5240 | 1380.0580 | 1388.5240 | 1,380.0580 | 0 |
| 14/02/2025 | AL7T On 07-May-26 | | | Index Future | 1414.4010 | 1405.6500 | 1414.4010 | 1,405.6500 | 0 |
| 14/02/2025 | ALBI On 06-February-25 | | | Index Future | 1104.1670 | 1104.1670 | 1104.1670 | 1,104.1670 | 0 |
| 14/02/2025 | ALBI On 08-May-25 | | | Index Future | 1127.2160 | 1120.2710 | 1127.2160 | 1,120.2710 | 94 |
| 14/02/2025 | ALBI On 07-August-25 | | | Index Future | 1149.2890 | 1142.1370 | 1149.2890 | 1,142.1370 | 0 |
| 14/02/2025 | ALBI On 06-November-25 | | | Index Future | 1171.5320 | 1164.1750 | 1171.5320 | 1,164.1750 | 0 |
| 14/02/2025 | ALBI On 05-February-26 | | | Index Future | 1194.0860 | 1186.5370 | 1194.0860 | 1,186.5370 | 0 |
| 14/02/2025 | ALBI On 07-May-26 | | | Index Future | 1216.3400 | 1208.5410 | 1216.3400 | 1,208.5410 | 0 |
| 14/02/2025 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 14/02/2025 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 14/02/2025 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 14/02/2025 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 14/02/2025 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | CR33 On 31-March-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | CR38 On 31-March-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES33 On 08-May-25 | | | Bond Future | 11.2572 | 11.3636 | 81.1941 | 80.7064 | 0 |
| 14/02/2025 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6422.0700 | 5934.3700 | 6.4221 | 5.9344 | 0 |
| 14/02/2025 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES33 On 07-August-25 | | | Bond Future | 11.3946 | 11.5069 | 82.8032 | 82.3008 | 0 |
| 14/02/2025 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 8998.6300 | 8496.1600 | 8.9986 | 8.4962 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES33 On 06-November-25 | | | Bond Future | 11.5503 | 11.6691 | 80.6273 | 80.1103 | 0 |
| 14/02/2025 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 1977.0600 | 1460.0800 | 1.9771 | 1.4601 | 0 |
| 14/02/2025 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES33 On 05-February-26 | | | Bond Future | 11.7237 | 11.8491 | 82.1948 | 81.6643 | 0 |
| 14/02/2025 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 1000.6400 | 1531.1800 | 1.0006 | 1.5312 | 0 |
| 14/02/2025 | ES33 On 07-May-26 | | | Bond Future | 11.9158 | 12.0493 | 79.9423 | 79.3942 | 0 |
| 14/02/2025 | ES33 On 07-May-26 | 11.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES33 On 07-May-26 | 11.69 | Put | Bond Future | 938.2700 | 1486.3000 | 0.9383 | 1.4863 | 0 |
| 14/02/2025 | ES42 On 08-May-25 | | | Bond Future | 11.8069 | 11.9278 | 76.4056 | 75.7016 | 0 |
| 14/02/2025 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7774.7300 | 7070.6600 | 7.7747 | 7.0707 | 0 |
| 14/02/2025 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES42 On 07-August-25 | | | Bond Future | 11.9269 | 12.0531 | 77.9193 | 77.1965 | 0 |
| 14/02/2025 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9647.1600 | 8924.3200 | 9.6472 | 8.9243 | 0 |
| 14/02/2025 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES42 On 06-November-25 | | | Bond Future | 12.0578 | 12.1898 | 75.1785 | 74.4370 | 0 |
| 14/02/2025 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1844.6400 | 1103.1100 | 1.8446 | 1.1031 | 0 |
| 14/02/2025 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES42 On 05-February-26 | | | Bond Future | 12.1958 | 12.3335 | 76.6386 | 75.8794 | 0 |
| 14/02/2025 | ES42 On 05-February-26 | 11.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 1961.1500 | 2720.3600 | 1.9612 | 2.7204 | 0 |
| 14/02/2025 | ES42 On 07-May-26 | | | Bond Future | 12.3511 | 12.4958 | 73.8117 | 73.0312 | 0 |
| 14/02/2025 | ES42 On 07-May-26 | 12.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | ES42 On 07-May-26 | 12.20 | Put | Bond Future | 829.6800 | 1610.2400 | 0.8297 | 1.6102 | 0 |
| 14/02/2025 | GOVI On 06-February-25 | | | GOVI | 1087.4840 | 1087.4840 | 1087.4840 | 1,087.4840 | 0 |
| 14/02/2025 | GOVI On 08-May-25 | | | GOVI | 1110.0350 | 1103.3560 | 1110.0350 | 1,103.3560 | 631 |
| 14/02/2025 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 880350.0000 | 813560.0000 | 88.0350 | 81.3560 | 0 |
| 14/02/2025 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | GOVI On 07-August-25 | | | GOVI | 1131.7710 | 1124.8920 | 1131.7710 | 1,124.8920 | 0 |
| 14/02/2025 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1207710.0000 | 1138920.0000 | 120.7710 | 113.8920 | 0 |
| 14/02/2025 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | GOVI On 06-November-25 | | | GOVI | 1153.6750 | 1146.5970 | 1153.6750 | 1,146.5970 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 416750.0000 | 345970.0000 | 41.6750 | 34.5970 | 0 |
| 14/02/2025 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | GOVI On 05-February-26 | | | GOVI | 1175.8850 | 1168.6210 | 1175.8850 | 1,168.6210 | 0 |
| 14/02/2025 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 258850.0000 | 186210.0000 | 25.8850 | 18.6210 | 0 |
| 14/02/2025 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | GOVI On 07-May-26 | | | GOVI | 1197.8000 | 1190.2920 | 1197.8000 | 1,190.2920 | 0 |
| 14/02/2025 | GOVI On 07-May-26 | 1,177.00 | Call | GOVI | 208000.0000 | 132920.0000 | 20.8000 | 13.2920 | 0 |
| 14/02/2025 | GOVI On 07-May-26 | 1,177.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 14/02/2025 | IGOV On 06-February-25 | | | Index Future | 371.4580 | 371.4580 | 371.4580 | 371.4580 | 0 |
| 14/02/2025 | IGOV On 08-May-25 | | | Index Future | 378.4350 | 378.1770 | 378.4350 | 378.1770 | 887 |
| 14/02/2025 | IGOV On 07-August-25 | | | Index Future | 385.9360 | 385.6490 | 385.9360 | 385.6490 | 0 |
| 14/02/2025 | IGOV On 06-November-25 | | | Index Future | 393.4950 | 393.1800 | 393.4950 | 393.1800 | 0 |
| 14/02/2025 | IGOV On 05-February-26 | | | Index Future | 401.1580 | 400.8200 | 401.1580 | 400.8200 | 0 |
| 14/02/2025 | IGOV On 07-May-26 | | | Index Future | 408.7200 | 408.3380 | 408.7200 | 408.3380 | 0 |
| 14/02/2025 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 14/02/2025 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 14/02/2025 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 14/02/2025 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 14/02/2025 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 14/02/2025 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 14/02/2025 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 14/02/2025 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 14/02/2025 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 14/02/2025 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 14/02/2025 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 14/02/2025 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 14/02/2025 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 14/02/2025 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.3670 | 8.3670 | 91.6330 | 91.6330 | 0 |
| 14/02/2025 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 14/02/2025 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 14/02/2025 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 14/02/2025 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.4000 | 8.4000 | 91.6000 | 91.6000 | 0 |
| 14/02/2025 | R033 On 08-May-25 | | | Bond Future | 10.0591 | 10.1706 | 100.8362 | 100.2427 | 9,365 |
| 14/02/2025 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2351.5900 | 2028.7700 | 2.3516 | 2.0288 | 0 |
| 14/02/2025 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 917.2800 | 1187.9800 | 0.9173 | 1.1880 | 0 |
| 14/02/2025 | R033 On 07-August-25 | | | Bond Future | 10.1582 | 10.2764 | 102.8103 | 102.1987 | 0 |
| 14/02/2025 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2667.6900 | 2328.3100 | 2.6677 | 2.3283 | 0 |
| 14/02/2025 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 1780.0600 | 2052.2500 | 1.7801 | 2.0523 | 0 |
| 14/02/2025 | R033 On 06-November-25 | | | Bond Future | 10.2708 | 10.3961 | 99.7535 | 99.1242 | 0 |
| 14/02/2025 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2754.2800 | 2503.1400 | 2.7543 | 2.5031 | 0 |
| 14/02/2025 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 2456.2700 | 2834.3600 | 2.4563 | 2.8344 | 0 |
| 14/02/2025 | R033 On 05-February-26 | | | Bond Future | 10.3956 | 10.5282 | 101.6701 | 101.0245 | 0 |
| 14/02/2025 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 3401.2300 | 3076.2900 | 3.4012 | 3.0763 | 0 |
| 14/02/2025 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 2940.9100 | 3261.6000 | 2.9409 | 3.2616 | 0 |
| 14/02/2025 | R033 On 07-May-26 | | | Bond Future | 10.5432 | 10.6848 | 98.5124 | 97.8454 | 0 |
| 14/02/2025 | R033 On 07-May-26 | 10.38 | Call | Bond Future | 2969.0900 | 2714.6900 | 2.9691 | 2.7147 | 0 |
| 14/02/2025 | R033 On 07-May-26 | 10.38 | Put | Bond Future | 3744.9600 | 4157.5600 | 3.7450 | 4.1576 | 0 |
| 14/02/2025 | R035 On 08-May-25 | | | Bond Future | 10.5613 | 10.6565 | 91.6145 | 91.0839 | 78,173 |
| 14/02/2025 | R035 On 08-May-25 | 10.08 | Call | Bond Future | 514.5700 | 441.1600 | 0.5146 | 0.4412 | 300 |
| 14/02/2025 | R035 On 08-May-25 | 10.08 | Put | Bond Future | 3264.7200 | 3721.9900 | 3.2647 | 3.7220 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1240.5900 | 1088.4900 | 1.2406 | 1.0885 | 150 |
| 14/02/2025 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 1923.3200 | 2301.9000 | 1.9233 | 2.3019 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 10.58 | Call | Bond Future | 1635.3600 | 1444.2500 | 1.6354 | 1.4443 | 300 |
| 14/02/2025 | R035 On 08-May-25 | 10.58 | Put | Bond Future | 1530.8500 | 1870.4200 | 1.5309 | 1.8704 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 2938.1800 | 2638.6700 | 2.9382 | 2.6387 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 797.0400 | 1028.2100 | 0.7970 | 1.0282 | 150 |
| 14/02/2025 | R035 On 08-May-25 | 11.01 | Call | Bond Future | 3178.4000 | 2862.4100 | 3.1784 | 2.8624 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 11.01 | Put | Bond Future | 712.8900 | 927.5800 | 0.7129 | 0.9276 | 300 |
| 14/02/2025 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 5143.6300 | 4728.3700 | 5.1436 | 4.7284 | 400 |
| 14/02/2025 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 296.4500 | 411.8700 | 0.2965 | 0.4119 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 6262.9900 | 5810.4500 | 6.2630 | 5.8105 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 181.5600 | 259.7000 | 0.1816 | 0.2597 | 150 |
| 14/02/2025 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6641.1800 | 6178.7600 | 6.6412 | 6.1788 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 153.7600 | 222.0200 | 0.1538 | 0.2220 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 10990.1000 | 10467.6800 | 10.9901 | 10.4677 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 21.5400 | 29.8000 | 0.0215 | 0.0298 | 400 |
| 14/02/2025 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 13939.5700 | 13410.0400 | 13.9396 | 13.4100 | 0 |
| 14/02/2025 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 2.8100 | 3.9600 | 0.0028 | 0.0040 | 400 |
| 14/02/2025 | R035 On 07-August-25 | | | Bond Future | 10.6645 | 10.7648 | 93.4085 | 92.8616 | 0 |
| 14/02/2025 | R035 On 07-August-25 | 10.08 | Call | Bond Future | 962.2400 | 869.2100 | 0.9622 | 0.8692 | 300 |
| 14/02/2025 | R035 On 07-August-25 | 10.08 | Put | Bond Future | 4241.3600 | 4695.2000 | 4.2414 | 4.6952 | 0 |
| 14/02/2025 | R035 On 07-August-25 | 10.58 | Call | Bond Future | 2085.1000 | 1918.7300 | 2.0851 | 1.9187 | 300 |
| 14/02/2025 | R035 On 07-August-25 | 10.58 | Put | Bond Future | 2549.5800 | 2930.0800 | 2.5496 | 2.9301 | 0 |
| 14/02/2025 | R035 On 07-August-25 | 11.30 | Call | Bond Future | 4526.3900 | 4219.1900 | 4.5264 | 4.2192 | 0 |
| 14/02/2025 | R035 On 07-August-25 | 11.30 | Put | Bond Future | 1135.7800 | 1375.4500 | 1.1358 | 1.3755 | 8,500 |
| 14/02/2025 | R035 On 07-August-25 | 11.34 | Call | Bond Future | 4682.1800 | 4368.0600 | 4.6822 | 4.3681 | 0 |
| 14/02/2025 | R035 On 07-August-25 | 11.34 | Put | Bond Future | 1083.9900 | 1316.7400 | 1.0840 | 1.3167 | 300 |
| 14/02/2025 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 10263.6800 | 9770.0400 | 10.2637 | 9.7700 | 0 |
| 14/02/2025 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 226.9400 | 280.1700 | 0.2269 | 0.2802 | 0 |
| 14/02/2025 | R035 On 06-November-25 | | | Bond Future | 10.7822 | 10.8879 | 90.7089 | 90.1463 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 9.91 | Call | Bond Future | 980.2000 | 871.8800 | 0.9802 | 0.8719 | 2,000 |
| 14/02/2025 | R035 On 06-November-25 | 9.91 | Put | Bond Future | 5814.6400 | 6268.9300 | 5.8146 | 6.2689 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 10.08 | Call | Bond Future | 1233.3900 | 1117.6700 | 1.2334 | 1.1177 | 300 |
| 14/02/2025 | R035 On 06-November-25 | 10.08 | Put | Bond Future | 5098.6600 | 5545.5500 | 5.0987 | 5.5456 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 10.41 | Call | Bond Future | 1882.0800 | 1725.8000 | 1.8821 | 1.7258 | 2,000 |
| 14/02/2025 | R035 On 06-November-25 | 10.41 | Put | Bond Future | 3903.6700 | 4310.0000 | 3.9037 | 4.3100 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 10.58 | Call | Bond Future | 2287.7800 | 2112.1300 | 2.2878 | 2.1121 | 300 |
| 14/02/2025 | R035 On 06-November-25 | 10.58 | Put | Bond Future | 3378.6000 | 3765.5600 | 3.3786 | 3.7656 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 10.95 | Call | Bond Future | 3337.0400 | 3108.4500 | 3.3370 | 3.1085 | 250 |
| 14/02/2025 | R035 On 06-November-25 | 10.95 | Put | Bond Future | 2445.5700 | 2779.5900 | 2.4456 | 2.7796 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4152.7500 | 3884.0400 | 4.1528 | 3.8840 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 1954.8600 | 2248.7600 | 1.9549 | 2.2488 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 11.43 | Call | Bond Future | 4965.7500 | 4660.0900 | 4.9658 | 4.6601 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 11.43 | Put | Bond Future | 1588.8200 | 1845.7700 | 1.5888 | 1.8458 | 2,000 |
| 14/02/2025 | R035 On 06-November-25 | 11.45 | Call | Bond Future | 5038.8900 | 4729.9300 | 5.0389 | 4.7299 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 11.45 | Put | Bond Future | 1560.4600 | 1814.1100 | 1.5605 | 1.8141 | 250 |
| 14/02/2025 | R035 On 06-November-25 | 11.67 | Call | Bond Future | 5862.0200 | 5520.2200 | 5.8620 | 5.5202 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | R035 On 06-November-25 | 11.67 | Put | Bond Future | 1277.6700 | 1498.4800 | 1.2777 | 1.4985 | 300 |
| 14/02/2025 | R035 On 06-November-25 | 11.95 | Call | Bond Future | 6953.5600 | 6573.5600 | 6.9536 | 6.5736 | 0 |
| 14/02/2025 | R035 On 06-November-25 | 11.95 | Put | Bond Future | 989.4200 | 1172.0300 | 0.9894 | 1.1720 | 250 |
| 14/02/2025 | R035 On 05-February-26 | | | Bond Future | 10.9124 | 11.0236 | 92.4527 | 91.8753 | 0 |
| 14/02/2025 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 3177.9000 | 2970.5300 | 3.1779 | 2.9705 | 0 |
| 14/02/2025 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 3819.7200 | 4189.7100 | 3.8197 | 4.1897 | 0 |
| 14/02/2025 | R035 On 07-May-26 | | | Bond Future | 11.0545 | 11.1723 | 89.6635 | 89.0670 | 0 |
| 14/02/2025 | R035 On 07-May-26 | 10.86 | Call | Bond Future | 3256.7600 | 3021.5200 | 3.2568 | 3.0215 | 0 |
| 14/02/2025 | R035 On 07-May-26 | 10.86 | Put | Bond Future | 4253.5500 | 4614.7700 | 4.2536 | 4.6148 | 0 |
| 14/02/2025 | R038 On 08-May-25 | | | Bond Future | 11.0434 | 11.1437 | 100.1087 | 99.4364 | 9,244 |
| 14/02/2025 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 2667.7100 | 2365.8200 | 2.6677 | 2.3658 | 0 |
| 14/02/2025 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 1356.5400 | 1726.9800 | 1.3565 | 1.7270 | 0 |
| 14/02/2025 | R038 On 07-August-25 | | | Bond Future | 11.1567 | 11.2620 | 102.0684 | 101.3766 | 0 |
| 14/02/2025 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 3118.7000 | 2794.2500 | 3.1187 | 2.7943 | 0 |
| 14/02/2025 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 2570.9300 | 2938.3000 | 2.5709 | 2.9383 | 0 |
| 14/02/2025 | R038 On 06-November-25 | | | Bond Future | 11.2807 | 11.3914 | 98.5557 | 97.8446 | 0 |
| 14/02/2025 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 2516.0800 | 2303.5400 | 2.5161 | 2.3035 | 1,770 |
| 14/02/2025 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 4487.7300 | 4986.2400 | 4.4877 | 4.9862 | 0 |
| 14/02/2025 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3333.9800 | 3075.8100 | 3.3340 | 3.0758 | 0 |
| 14/02/2025 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 3597.7200 | 4050.6000 | 3.5977 | 4.0506 | 0 |
| 14/02/2025 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 7826.5500 | 7364.1300 | 7.8266 | 7.3641 | 0 |
| 14/02/2025 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1377.8600 | 1626.4900 | 1.3779 | 1.6265 | 1,770 |
| 14/02/2025 | R038 On 05-February-26 | | | Bond Future | 11.4141 | 11.5300 | 100.4489 | 99.7200 | 0 |
| 14/02/2025 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 4420.9300 | 4084.8100 | 4.4209 | 4.0848 | 0 |
| 14/02/2025 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4257.3100 | 4650.0700 | 4.2573 | 4.6501 | 0 |
| 14/02/2025 | R038 On 07-May-26 | | | Bond Future | 11.5644 | 11.6869 | 96.8264 | 96.0746 | 0 |
| 14/02/2025 | R038 On 07-May-26 | 11.40 | Call | Bond Future | 4167.8900 | 3908.9700 | 4.1679 | 3.9090 | 0 |
| 14/02/2025 | R038 On 07-May-26 | 11.40 | Put | Bond Future | 5190.7600 | 5683.5600 | 5.1908 | 5.6836 | 0 |
| 14/02/2025 | R053 On 08-May-25 | | | Bond Future | 11.3429 | 11.4686 | 103.7090 | 102.6398 | 22,674 |
| 14/02/2025 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 10363.6500 | 9431.8600 | 10.3637 | 9.4319 | 0 |
| 14/02/2025 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 221.8300 | 359.2500 | 0.2218 | 0.3593 | 0 |
| 14/02/2025 | R053 On 07-August-25 | | | Bond Future | 11.4433 | 11.5743 | 105.7391 | 104.6425 | 0 |
| 14/02/2025 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 13444.1300 | 12495.2300 | 13.4441 | 12.4952 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 539.0700 | 686.7800 | 0.5391 | 0.6868 | 0 |
| 14/02/2025 | R053 On 06-November-25 | | | Bond Future | 11.5516 | 11.6883 | 101.9190 | 100.7952 | 0 |
| 14/02/2025 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 5430.2700 | 4940.1700 | 5.4303 | 4.9402 | 0 |
| 14/02/2025 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 3725.5400 | 4359.2800 | 3.7255 | 4.3593 | 0 |
| 14/02/2025 | R053 On 05-February-26 | | | Bond Future | 11.6664 | 11.8089 | 103.8767 | 102.7269 | 0 |
| 14/02/2025 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 4522.5000 | 4065.6500 | 4.5225 | 4.0657 | 0 |
| 14/02/2025 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 5979.5700 | 6672.5200 | 5.9796 | 6.6725 | 0 |
| 14/02/2025 | R053 On 07-May-26 | | | Bond Future | 11.7937 | 11.9430 | 99.9403 | 98.7596 | 0 |
| 14/02/2025 | R053 On 07-May-26 | 11.69 | Call | Bond Future | 5405.3100 | 5021.9100 | 5.4053 | 5.0219 | 0 |
| 14/02/2025 | R053 On 07-May-26 | 11.69 | Put | Bond Future | 6240.1600 | 7037.4700 | 6.2402 | 7.0375 | 0 |
| 14/02/2025 | R186 On 08-May-25 | | | Bond Future | 8.3363 | 8.3920 | 107.2996 | 107.2157 | 157,448 |
| 14/02/2025 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 387.7200 | 374.4500 | 0.3877 | 0.3745 | 0 |
| 14/02/2025 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 186.2200 | 256.8500 | 0.1862 | 0.2569 | 0 |
| 14/02/2025 | R186 On 07-August-25 | | | Bond Future | 8.4169 | 8.4887 | 104.0912 | 103.9991 | 0 |
| 14/02/2025 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1172.3300 | 1124.3000 | 1.1723 | 1.1243 | 1,983 |
| 14/02/2025 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 148.3300 | 192.4500 | 0.1483 | 0.1925 | 0 |
| 14/02/2025 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1689.0900 | 1623.6600 | 1.6891 | 1.6237 | 0 |
| 14/02/2025 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 85.0200 | 111.7400 | 0.0850 | 0.1117 | 0 |
| 14/02/2025 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2359.5800 | 2282.5000 | 2.3596 | 2.2825 | 0 |
| 14/02/2025 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 43.1600 | 58.2300 | 0.0432 | 0.0582 | 1,983 |
| 14/02/2025 | R186 On 06-November-25 | | | Bond Future | 8.5525 | 8.6474 | 106.1038 | 106.0037 | 447 |
| 14/02/2025 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 204.8900 | 196.0900 | 0.2049 | 0.1961 | 0 |
| 14/02/2025 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 652.0400 | 743.2700 | 0.6520 | 0.7433 | 0 |
| 14/02/2025 | R186 On 05-February-26 | | | Bond Future | 8.7898 | 8.9193 | 102.8357 | 102.7293 | 0 |
| 14/02/2025 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 274.5500 | 250.6800 | 0.2746 | 0.2507 | 0 |
| 14/02/2025 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 571.2400 | 653.7800 | 0.5712 | 0.6538 | 0 |
| 14/02/2025 | R186 On 07-May-26 | | | Bond Future | 9.3481 | 9.5500 | 104.7433 | 104.6253 | 0 |
| 14/02/2025 | R186 On 07-May-26 | 8.69 | Call | Bond Future | 179.0400 | 149.6800 | 0.1790 | 0.1497 | 0 |
| 14/02/2025 | R186 On 07-May-26 | 8.69 | Put | Bond Future | 565.6700 | 654.3900 | 0.5657 | 0.6544 | 0 |
| 14/02/2025 | R202 On 08-May-25 | | | Bond Future | 272.2282 | 272.2397 | 272.2282 | 272.2397 | 1,359 |
| 14/02/2025 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 81.7700 | 70.2800 | 0.0818 | 0.0703 | 0 |
| 14/02/2025 | R202 On 07-August-25 | | | Bond Future | 272.4048 | 272.3996 | 272.4048 | 272.3996 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 804.8300 | 799.5900 | 0.8048 | 0.7996 | 0 |
| 14/02/2025 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R202 On 06-November-25 | | | Bond Future | 277.7379 | 277.7168 | 277.7379 | 277.7168 | 0 |
| 14/02/2025 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 2097.9300 | 2076.8300 | 2.0979 | 2.0768 | 0 |
| 14/02/2025 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R202 On 05-February-26 | | | Bond Future | 277.8230 | 277.7895 | 277.8230 | 277.7895 | 0 |
| 14/02/2025 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 3.0000 | 0.0000 | 0.0030 | 0.0000 | 0 |
| 14/02/2025 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 0.0000 | 30.4600 | 0.0000 | 0.0305 | 0 |
| 14/02/2025 | R202 On 07-May-26 | | | Bond Future | 283.0516 | 282.9918 | 283.0516 | 282.9918 | 0 |
| 14/02/2025 | R202 On 07-May-26 | 277.55 | Call | Bond Future | 5501.5500 | 5441.7800 | 5.5016 | 5.4418 | 0 |
| 14/02/2025 | R202 On 07-May-26 | 277.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R209 On 08-May-25 | | | Bond Future | 10.7862 | 10.8913 | 72.0706 | 71.5430 | 28,517 |
| 14/02/2025 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5465.7200 | 5022.3000 | 5.4657 | 5.0223 | 0 |
| 14/02/2025 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 174.9400 | 259.1100 | 0.1749 | 0.2591 | 0 |
| 14/02/2025 | R209 On 07-August-25 | | | Bond Future | 10.8858 | 10.9958 | 73.4815 | 72.9390 | 0 |
| 14/02/2025 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8464.6900 | 8007.8100 | 8.4647 | 8.0078 | 0 |
| 14/02/2025 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 261.4800 | 347.0700 | 0.2615 | 0.3471 | 0 |
| 14/02/2025 | R209 On 06-November-25 | | | Bond Future | 10.9954 | 11.1104 | 71.7495 | 71.1924 | 0 |
| 14/02/2025 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 3441.5200 | 3109.1800 | 3.4415 | 3.1092 | 0 |
| 14/02/2025 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2121.2400 | 2346.0300 | 2.1212 | 2.3460 | 0 |
| 14/02/2025 | R209 On 05-February-26 | | | Bond Future | 11.1135 | 11.2337 | 73.1285 | 72.5575 | 0 |
| 14/02/2025 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 2808.9600 | 2623.2600 | 2.8090 | 2.6233 | 0 |
| 14/02/2025 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3692.3100 | 4077.6000 | 3.6923 | 4.0776 | 0 |
| 14/02/2025 | R209 On 07-May-26 | | | Bond Future | 11.2473 | 11.3738 | 71.3342 | 70.7459 | 0 |
| 14/02/2025 | R209 On 07-May-26 | 11.07 | Call | Bond Future | 3162.6000 | 2880.6000 | 3.1626 | 2.8806 | 0 |
| 14/02/2025 | R209 On 07-May-26 | 11.07 | Put | Bond Future | 3998.2800 | 4304.5600 | 3.9983 | 4.3046 | 0 |
| 14/02/2025 | R210 On 08-May-25 | | | Bond Future | 244.7898 | 244.8033 | 244.7898 | 244.8033 | 1,744 |
| 14/02/2025 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 3240.1600 | 3226.6600 | 3.2402 | 3.2267 | 0 |
| 14/02/2025 | R210 On 07-August-25 | | | Bond Future | 249.6417 | 249.6400 | 249.6417 | 249.6400 | 0 |
| 14/02/2025 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 1201.6600 | 1199.9500 | 1.2017 | 1.2000 | 0 |
| 14/02/2025 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R210 On 06-November-25 | | | Bond Future | 251.1209 | 251.1048 | 251.1209 | 251.1048 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 1019.0900 | 1035.2300 | 1.0191 | 1.0352 | 0 |
| 14/02/2025 | R210 On 05-February-26 | | | Bond Future | 256.0087 | 255.9813 | 256.0087 | 255.9813 | 0 |
| 14/02/2025 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 2908.7100 | 2881.2800 | 2.9087 | 2.8813 | 0 |
| 14/02/2025 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R210 On 07-May-26 | | | Bond Future | 257.3598 | 257.3084 | 257.3598 | 257.3084 | 0 |
| 14/02/2025 | R210 On 07-May-26 | 255.40 | Call | Bond Future | 1959.7600 | 1908.3700 | 1.9598 | 1.9084 | 0 |
| 14/02/2025 | R210 On 07-May-26 | 255.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | R213 On 08-May-25 | | | Bond Future | 9.5443 | 9.6458 | 90.2545 | 89.8425 | 101,781 |
| 14/02/2025 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 4022.0400 | 3669.1800 | 4.0220 | 3.6692 | 0 |
| 14/02/2025 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 157.2900 | 216.4100 | 0.1573 | 0.2164 | 0 |
| 14/02/2025 | R213 On 07-August-25 | | | Bond Future | 9.6301 | 9.7388 | 92.0218 | 91.5961 | 17 |
| 14/02/2025 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7672.7200 | 7271.3300 | 7.6727 | 7.2713 | 0 |
| 14/02/2025 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 117.9800 | 142.2800 | 0.1180 | 0.1423 | 0 |
| 14/02/2025 | R213 On 06-November-25 | | | Bond Future | 9.7361 | 9.8525 | 90.2477 | 89.8085 | 0 |
| 14/02/2025 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2618.1600 | 2354.7300 | 2.6182 | 2.3547 | 0 |
| 14/02/2025 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1440.1200 | 1615.8400 | 1.4401 | 1.6158 | 0 |
| 14/02/2025 | R213 On 05-February-26 | | | Bond Future | 9.8589 | 9.9836 | 91.9832 | 91.5317 | 0 |
| 14/02/2025 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2243.5200 | 2052.3600 | 2.2435 | 2.0524 | 0 |
| 14/02/2025 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2130.5300 | 2390.8800 | 2.1305 | 2.3909 | 0 |
| 14/02/2025 | R213 On 07-May-26 | | | Bond Future | 10.0020 | 10.1371 | 90.1385 | 89.6702 | 0 |
| 14/02/2025 | R213 On 07-May-26 | 9.80 | Call | Bond Future | 1951.3700 | 1765.5100 | 1.9514 | 1.7655 | 0 |
| 14/02/2025 | R213 On 07-May-26 | 9.80 | Put | Bond Future | 2657.6700 | 2940.0500 | 2.6577 | 2.9401 | 0 |
| 14/02/2025 | R214 On 08-May-25 | | | Bond Future | 11.2026 | 11.3227 | 66.8089 | 66.1679 | 16,369 |
| 14/02/2025 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 6160.9700 | 5586.7900 | 6.1610 | 5.5868 | 0 |
| 14/02/2025 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 166.4000 | 233.2400 | 0.1664 | 0.2332 | 0 |
| 14/02/2025 | R214 On 07-August-25 | | | Bond Future | 11.2996 | 11.4246 | 68.1171 | 67.4594 | 0 |
| 14/02/2025 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8345.0000 | 7803.7500 | 8.3450 | 7.8038 | 0 |
| 14/02/2025 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 314.8900 | 431.4000 | 0.3149 | 0.4314 | 0 |
| 14/02/2025 | R214 On 06-November-25 | | | Bond Future | 11.4067 | 11.5368 | 66.1343 | 65.4600 | 0 |
| 14/02/2025 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 3502.3100 | 3121.3400 | 3.5023 | 3.1213 | 0 |
| 14/02/2025 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2300.3600 | 2593.6800 | 2.3004 | 2.5937 | 0 |
| 14/02/2025 | R214 On 05-February-26 | | | Bond Future | 11.5224 | 11.6578 | 67.4057 | 66.7156 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 14/02/2025 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 2779.5700 | 2567.5800 | 2.7796 | 2.5676 | 0 |
| 14/02/2025 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 4149.0100 | 4627.1400 | 4.1490 | 4.6271 | 0 |
| 14/02/2025 | R214 On 07-May-26 | | | Bond Future | 11.6452 | 11.7866 | 65.3572 | 64.6481 | 0 |
| 14/02/2025 | R214 On 07-May-26 | 11.53 | Call | Bond Future | 3519.1200 | 3187.5900 | 3.5191 | 3.1876 | 0 |
| 14/02/2025 | R214 On 07-May-26 | 11.53 | Put | Bond Future | 4105.4200 | 4482.9000 | 4.1054 | 4.4829 | 0 |
| 14/02/2025 | R248 On 08-May-25 | | | Bond Future | 11.3804 | 11.5109 | 80.4705 | 79.6146 | 269,120 |
| 14/02/2025 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7613.9100 | 6847.8300 | 7.6139 | 6.8478 | 0 |
| 14/02/2025 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 199.9700 | 289.7500 | 0.2000 | 0.2898 | 0 |
| 14/02/2025 | R248 On 07-August-25 | | | Bond Future | 11.4806 | 11.6166 | 82.0462 | 81.1686 | 0 |
| 14/02/2025 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10425.7400 | 9662.6400 | 10.4257 | 9.6626 | 0 |
| 14/02/2025 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 413.5200 | 528.0800 | 0.4135 | 0.5281 | 0 |
| 14/02/2025 | R248 On 06-November-25 | | | Bond Future | 11.5905 | 11.7322 | 79.1902 | 78.2910 | 0 |
| 14/02/2025 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 3986.3900 | 3601.4800 | 3.9864 | 3.6015 | 0 |
| 14/02/2025 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3038.3800 | 3552.7000 | 3.0384 | 3.5527 | 0 |
| 14/02/2025 | R248 On 05-February-26 | | | Bond Future | 11.7091 | 11.8569 | 80.7123 | 79.7924 | 0 |
| 14/02/2025 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 3426.8300 | 3070.6200 | 3.4268 | 3.0706 | 0 |
| 14/02/2025 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 5022.0200 | 5585.7200 | 5.0220 | 5.5857 | 0 |
| 14/02/2025 | R248 On 07-May-26 | | | Bond Future | 11.8344 | 11.9889 | 77.7679 | 76.8236 | 0 |
| 14/02/2025 | R248 On 07-May-26 | 11.72 | Call | Bond Future | 4260.4100 | 3928.5100 | 4.2604 | 3.9285 | 0 |
| 14/02/2025 | R248 On 07-May-26 | 11.72 | Put | Bond Future | 4972.8600 | 5585.2100 | 4.9729 | 5.5852 | 0 |
| 14/02/2025 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 14/02/2025 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |