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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
17/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	2029 On 08-May-25			Bond Future	135.9183	135.4037	135.9183	135.4037	5,933
17/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1931.7100	2446.2600	1.9317	2.4463	0
17/02/2025	2029 On 07-August-25			Bond Future	138.6127	138.0876	138.6127	138.0876	0
17/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1202.7000	677.5700	1.2027	0.6776	0
17/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2029 On 06-November-25			Bond Future	139.8959	139.3605	139.8959	139.3605	68
17/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	105.9400	0.0000	0.1059	0.0000	0
17/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	429.5400	0.0000	0.4295	0
17/02/2025	2029 On 05-February-26			Bond Future	142.6196	142.0733	142.6196	142.0733	0
17/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2509.6300	1963.2900	2.5096	1.9633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2029 On 07-May-26			Bond Future	143.8491	143.2927	143.8491	143.2927	0
17/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2029.1000	1472.6700	2.0291	1.4727	0
17/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2030 On 08-May-25			Bond Future	9.1954	9.1487	97.7378	97.9090	62,432
17/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	260.7900	310.8000	0.2608	0.3108	800
17/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2168.6900	2047.5200	2.1687	2.0475	0
17/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	294.8000	348.9700	0.2948	0.3490	300
17/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2052.9700	1935.9600	2.0530	1.9360	0
17/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	554.4300	634.1500	0.5544	0.6342	1,320
17/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1457.1400	1365.6800	1.4571	1.3657	0
17/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	932.2900	1037.3800	0.9323	1.0374	800
17/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	988.7700	922.6800	0.9888	0.9227	0
17/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1009.8300	1119.0300	1.0098	1.1190	300
17/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	920.0700	858.0900	0.9201	0.8581	0
17/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1518.6200	1648.8000	1.5186	1.6488	680
17/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	593.3000	552.3000	0.5933	0.5523	0
17/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1744.2100	1881.1900	1.7442	1.8812	0
17/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	494.3900	460.1900	0.4944	0.4602	300
17/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2851.2900	3008.6300	2.8513	3.0086	0
17/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	211.0000	197.1600	0.2110	0.1972	0
17/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3035.5300	3194.8700	3.0355	3.1949	0
17/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	183.5700	171.7300	0.1836	0.1717	800
17/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4055.7400	4222.1400	4.0557	4.2221	1,640
17/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	84.8600	80.0800	0.0849	0.0801	0
17/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5306.4500	5476.3800	5.3065	5.4764	2,280
17/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	28.3900	27.1400	0.0284	0.0271	0
17/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9160.8300	9332.0200	9.1608	9.3320	0
17/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.2200	0.2300	0.0002	0.0002	1,640
17/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10503.7800	10674.9700	10.5038	10.6750	0
17/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	2,280
17/02/2025	2030 On 07-August-25			Bond Future	9.2852	9.2353	95.6415	95.8158	47,294
17/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	516.4400	574.7900	0.5164	0.5748	300
17/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2512.9600	2397.0500	2.5130	2.3971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1229.6800	1326.8400	1.2297	1.3268	300
17/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1457.4800	1380.3800	1.4575	1.3804	0
17/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2507.4000	2641.5900	2.5074	2.6416	0
17/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	698.5900	658.5200	0.6986	0.6585	300
17/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4337.2500	4495.3700	4.3373	4.4954	1,054
17/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	280.0300	263.8900	0.2800	0.2639	0
17/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6194.8900	6364.0700	6.1949	6.3641	0
17/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	83.9600	78.8800	0.0840	0.0789	0
17/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9293.1100	9466.9300	9.2931	9.4669	0
17/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7.3500	6.9100	0.0074	0.0069	1,054
17/02/2025	2030 On 06-November-25			Bond Future	9.3818	9.3285	97.4908	97.6681	0
17/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	667.4400	727.3700	0.6674	0.7274	300
17/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2897.3300	2779.9700	2.8973	2.7800	0
17/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1357.6800	1449.0900	1.3577	1.4491	300
17/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1897.0500	1811.1700	1.8971	1.8112	0
17/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1942.5900	2052.4500	1.9426	2.0525	0
17/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1418.8900	1351.4600	1.4189	1.3515	0
17/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3133.0800	3268.0100	3.1331	3.2680	0
17/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	848.1000	805.7400	0.8481	0.8057	300
17/02/2025	2030 On 05-February-26			Bond Future	9.4969	9.4396	95.3573	95.5377	0
17/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1835.1500	1936.0200	1.8352	1.9360	0
17/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1856.7200	1777.1400	1.8567	1.7771	0
17/02/2025	2030 On 07-May-26			Bond Future	9.6582	9.5965	97.1268	97.3102	0
17/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1577.5700	1667.0900	1.5776	1.6671	0
17/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2378.3000	2284.3800	2.3783	2.2844	0
17/02/2025	2032 On 08-May-25			Bond Future	9.9164	9.8652	92.7795	93.0179	127,686
17/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	377.1800	450.1400	0.3772	0.4501	300
17/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2817.2800	2651.8900	2.8173	2.6519	0
17/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	398.6800	474.3400	0.3987	0.4743	800
17/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2742.7600	2580.0700	2.7428	2.5801	0
17/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1241.2600	1387.1100	1.2413	1.3871	300
17/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1317.3800	1224.8800	1.3174	1.2249	0
17/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1289.8900	1438.4900	1.2899	1.4385	800
17/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1273.0200	1183.2700	1.2730	1.1833	0

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17/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2333.1600	2523.4900	2.3332	2.5235	0
17/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	662.6000	614.5800	0.6626	0.6146	300
17/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4660.1900	4886.7800	4.6602	4.8868	0
17/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	185.4900	173.7300	0.1855	0.1737	0
17/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4899.3300	5127.5700	4.8993	5.1276	0
17/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	163.3800	153.2700	0.1634	0.1533	800
17/02/2025	2032 On 07-August-25			Bond Future	10.0144	9.9606	94.5961	94.8389	0
17/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	745.4300	828.1700	0.7454	0.8282	300
17/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3568.6900	3408.6600	3.5687	3.4087	0
17/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1612.7700	1744.5600	1.6128	1.7446	300
17/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2130.1800	2019.2000	2.1302	2.0192	0
17/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3501.7700	3689.9500	3.5018	3.6900	0
17/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	952.3500	897.7600	0.9524	0.8978	300
17/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8622.8500	8857.2500	8.6229	8.8573	0
17/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	158.1100	149.7400	0.1581	0.1497	0
17/02/2025	2032 On 06-November-25			Bond Future	10.1269	10.0704	92.2638	92.5109	0
17/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	919.1900	1002.1800	0.9192	1.0022	300
17/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4162.1600	3998.0200	4.1622	3.9980	0
17/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1734.2400	1857.5800	1.7342	1.8576	300
17/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2731.4200	2607.6300	2.7314	2.6076	0
17/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2968.5700	3131.4400	2.9686	3.1314	0
17/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1700.7000	1616.4400	1.7007	1.6164	0
17/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4345.1800	4536.0100	4.3452	4.5360	0
17/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1089.9300	1033.6300	1.0899	1.0336	300
17/02/2025	2032 On 05-February-26			Bond Future	10.2530	10.1934	94.0372	94.2888	0
17/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2495.8700	2632.7000	2.4959	2.6327	0
17/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2889.1500	2774.3600	2.8892	2.7744	0
17/02/2025	2032 On 07-May-26			Bond Future	10.4039	10.3411	91.6226	91.8786	0
17/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2321.3400	2449.0400	2.3213	2.4490	0
17/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3402.2100	3273.9600	3.4022	3.2740	0
17/02/2025	2033 On 08-May-25			Bond Future	129.2738	129.0041	129.2738	129.0041	9,712
17/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1346.1600	1615.8600	1.3462	1.6159	0
17/02/2025	2033 On 07-August-25			Bond Future	131.8366	131.5612	131.8366	131.5612	0

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17/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3186.6300	2911.2300	3.1866	2.9112	0
17/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2033 On 06-November-25			Bond Future	132.8882	132.6074	132.8882	132.6074	0
17/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	251.7700	532.6300	0.2518	0.5326	0
17/02/2025	2033 On 05-February-26			Bond Future	135.4757	135.1890	135.4757	135.1890	0
17/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2595.6600	2308.9700	2.5957	2.3090	0
17/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2033 On 07-May-26			Bond Future	136.4685	136.1766	136.4685	136.1766	0
17/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1308.5400	1016.6300	1.3085	1.0166	0
17/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2037 On 08-May-25			Bond Future	11.0382	10.9876	85.9010	86.1910	63,679
17/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	506.0800	598.1000	0.5061	0.5981	300
17/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3667.2900	3469.3100	3.6673	3.4693	0
17/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1601.8100	1779.4900	1.6018	1.7795	300
17/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1820.7700	1708.4500	1.8208	1.7085	0
17/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3214.5800	3451.7100	3.2146	3.4517	0
17/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	848.6500	795.7800	0.8487	0.7958	300
17/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6738.6100	7019.3500	6.7386	7.0194	0
17/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	189.3600	180.1000	0.1894	0.1801	0
17/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8158.4100	8444.3700	8.1584	8.4444	15,000
17/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	100.6700	96.6300	0.1007	0.0966	0
17/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11659.8400	11949.6900	11.6598	11.9497	7,500
17/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	11.4400	11.2900	0.0114	0.0113	0
17/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11888.6900	12178.5900	11.8887	12.1786	7,500
17/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	9.7300	9.6300	0.0097	0.0096	0
17/02/2025	2037 On 07-August-25			Bond Future	11.1553	11.1028	83.3222	83.6177	73,915
17/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	701.9400	784.8300	0.7019	0.7848	2,541
17/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5455.7600	5243.1900	5.4558	5.2432	0
17/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	954.7200	1056.0300	0.9547	1.0560	300
17/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4746.3800	4552.2300	4.7464	4.5522	0
17/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1044.5500	1151.7800	1.0446	1.1518	2,341
17/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4538.5300	4350.3000	4.5385	4.3503	0
17/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1218.9300	1336.8900	1.2189	1.3369	200

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17/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4180.6400	4003.1400	4.1806	4.0031	0
17/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2082.7700	2242.9300	2.0828	2.2429	300
17/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2960.2500	2824.9500	2.9603	2.8250	0
17/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2279.6500	2447.5800	2.2797	2.4476	0
17/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2760.0400	2632.5100	2.7600	2.6325	2,541
17/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3387.7900	3590.8000	3.3878	3.5908	0
17/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1921.6100	1829.1600	1.9216	1.8292	2,541
17/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4858.0100	5092.3900	4.8580	5.0924	0
17/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1244.1700	1183.0900	1.2442	1.1831	2,541
17/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4896.9600	5132.0000	4.8970	5.1320	0
17/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1230.4500	1170.0300	1.2305	1.1700	300
17/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6268.6700	6523.0000	6.2687	6.5230	0
17/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	840.4100	799.2800	0.8404	0.7993	2,541
17/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9814.6800	10097.0400	9.8147	10.0970	0
17/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	265.0100	251.9100	0.2650	0.2519	0
17/02/2025	2037 On 06-November-25			Bond Future	11.2740	11.2194	84.9329	85.2338	0
17/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1231.2300	1334.2700	1.2312	1.3343	300
17/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5644.8200	5446.9700	5.6448	5.4470	0
17/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2326.3200	2477.4900	2.3263	2.4775	300
17/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3852.4300	3702.7100	3.8524	3.7027	0
17/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4227.7600	4432.0600	4.2278	4.4321	0
17/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2301.5400	2204.9500	2.3015	2.2050	0
17/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6144.1300	6381.6500	6.1441	6.3817	0
17/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1465.0100	1401.6400	1.4650	1.4016	300
17/02/2025	2037 On 05-February-26			Bond Future	11.4037	11.3469	82.3069	82.6134	0
17/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2471.6000	2612.4100	2.4716	2.6124	1,970
17/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5246.5100	5080.8400	5.2465	5.0808	0
17/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3225.2200	3388.9000	3.2252	3.3889	0
17/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4331.9800	4189.1800	4.3320	4.1892	0
17/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6611.1400	6841.0200	6.6111	6.8410	0
17/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2125.4600	2048.8600	2.1255	2.0489	1,970
17/02/2025	2037 On 07-May-26			Bond Future	11.5549	11.4958	83.8327	84.1445	0
17/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3462.9400	3626.6300	3.4629	3.6266	0
17/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4712.1600	4564.0300	4.7122	4.5640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	2038 On 08-May-25			Bond Future	140.6030	140.5392	140.6030	140.5392	2,940
17/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	922.9800	859.2000	0.9230	0.8592	0
17/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2038 On 07-August-25			Bond Future	141.2715	141.2063	141.2715	141.2063	0
17/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1711.5000	1646.2600	1.7115	1.6463	0
17/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2038 On 06-November-25			Bond Future	144.0376	143.9707	144.0376	143.9707	0
17/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	157.6300	90.7000	0.1576	0.0907	0
17/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2038 On 05-February-26			Bond Future	144.6821	144.6144	144.6821	144.6144	0
17/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1482.0900	1414.3500	1.4821	1.4144	0
17/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2038 On 07-May-26			Bond Future	147.4056	147.3360	147.4056	147.3360	0
17/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2875.6200	2805.9600	2.8756	2.8060	0
17/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2040 On 08-May-25			Bond Future	11.3449	11.2996	85.9097	86.1904	31,815
17/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7601.6800	7876.0700	7.6017	7.8761	0
17/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	191.5100	185.1600	0.1915	0.1852	0
17/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8202.1500	8478.4500	8.2022	8.4785	15,000
17/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	151.7000	147.2600	0.1517	0.1473	0
17/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11550.7500	11831.3600	11.5508	11.8314	7,500
17/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	24.4300	24.3000	0.0244	0.0243	0
17/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11889.8100	12170.5100	11.8898	12.1705	7,500
17/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	19.8500	19.8100	0.0199	0.0198	0
17/02/2025	2040 On 07-August-25			Bond Future	11.4634	11.4164	83.0804	83.3664	37,840
17/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10376.6000	10649.9100	10.3766	10.6499	0
17/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	318.4600	305.7300	0.3185	0.3057	0
17/02/2025	2040 On 06-November-25			Bond Future	11.5828	11.5340	84.6863	84.9776	0
17/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4275.1400	4468.0900	4.2751	4.4681	0
17/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2762.3800	2664.0000	2.7624	2.6640	0
17/02/2025	2040 On 05-February-26			Bond Future	11.7123	11.6617	81.8049	82.1016	0
17/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3430.2100	3589.3800	3.4302	3.5894	0
17/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4745.6800	4608.1900	4.7457	4.6082	0
17/02/2025	2040 On 07-May-26			Bond Future	11.8611	11.8085	83.3208	83.6226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3964.1400	4128.1300	3.9641	4.1281	0
17/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5069.4900	4931.6000	5.0695	4.9316	0
17/02/2025	2044 On 08-May-25		Call	Bond Future	0.0100	0.0200	0.0000	0.0000	0
17/02/2025	2044 On 08-May-25			Bond Future	11.4917	11.4412	81.5239	81.8443	72,418
17/02/2025	2044 On 08-May-25		Put	Bond Future	18476.1200	18155.7200	18.4761	18.1557	0
17/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	420.4500	504.6000	0.4205	0.5046	9,000
17/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4657.0600	4420.8000	4.6571	4.4208	0
17/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	519.5500	616.2800	0.5196	0.6163	2,490
17/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4276.6000	4052.9200	4.2766	4.0529	0
17/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1474.7400	1653.6100	1.4747	1.6536	9,000
17/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2380.0600	2238.5200	2.3801	2.2385	0
17/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2486.5800	2715.3800	2.4866	2.7154	0
17/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1494.2900	1402.6800	1.4943	1.4027	2,490
17/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2917.6200	3161.5700	2.9176	3.1616	0
17/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1247.6800	1171.2200	1.2477	1.1712	9,000
17/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5832.8100	6131.3300	5.8328	6.1313	0
17/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	402.9400	381.0500	0.4029	0.3811	2,490
17/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7420.5200	7730.5500	7.4205	7.7306	0
17/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	221.4500	211.0700	0.2215	0.2111	0
17/02/2025	2044 On 07-August-25			Bond Future	11.6059	11.5537	78.7341	79.0605	16
17/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10094.2500	10401.9900	10.0943	10.4020	0
17/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	398.1900	379.5200	0.3982	0.3795	0
17/02/2025	2044 On 06-November-25			Bond Future	11.7204	11.6663	80.2559	80.5883	0
17/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4025.5200	4235.8800	4.0255	4.2359	0
17/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3058.4200	2936.2900	3.0584	2.9363	0
17/02/2025	2044 On 05-February-26			Bond Future	11.8441	11.7880	77.4145	77.7532	0
17/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3430.0700	3606.5600	3.4301	3.6066	0
17/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5168.2600	5006.0600	5.1683	5.0061	0
17/02/2025	2044 On 07-May-26			Bond Future	11.9850	11.9268	78.8488	79.1934	0
17/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4090.1400	4277.0400	4.0901	4.2770	0
17/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5193.1000	5035.3500	5.1931	5.0354	0
17/02/2025	2046 On 08-May-25			Bond Future	120.6839	119.7913	120.6839	119.7913	19,628
17/02/2025	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
17/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1286.0600	2178.6600	1.2861	2.1787	0
17/02/2025	2046 On 07-August-25			Bond Future	123.0763	122.1656	123.0763	122.1656	0
17/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	4386.2700	3475.5800	4.3863	3.4756	0
17/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2046 On 06-November-25			Bond Future	123.2371	122.3088	123.2371	122.3088	0
17/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	2172.8700	3101.2300	2.1729	3.1012	0
17/02/2025	2046 On 05-February-26			Bond Future	125.6356	124.6890	125.6356	124.6890	0
17/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	3985.6300	3038.9900	3.9856	3.0390	0
17/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2046 On 07-May-26			Bond Future	125.7110	124.7472	125.7110	124.7472	0
17/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	761.0300	0.0000	0.7610	0.0000	0
17/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	202.8000	0.0000	0.2028	0
17/02/2025	2050 On 08-May-25			Bond Future	121.9614	121.0581	121.9614	121.0581	16,345
17/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	801.4300	0.0000	0.8014	0.0000	0
17/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	101.8800	0.0000	0.1019	0
17/02/2025	2050 On 07-August-25			Bond Future	122.0188	121.0975	122.0188	121.0975	0
17/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	2128.7700	1207.4900	2.1288	1.2075	0
17/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2050 On 06-November-25			Bond Future	124.4079	123.4682	124.4079	123.4682	0
17/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	12.1000	951.7600	0.0121	0.9518	0
17/02/2025	2050 On 05-February-26			Bond Future	124.4229	123.4654	124.4229	123.4654	0
17/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	1602.9200	645.4100	1.6029	0.6454	0
17/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	2050 On 07-May-26			Bond Future	126.7647	125.7885	126.7647	125.7885	0
17/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	2694.6800	1718.4500	2.6947	1.7185	0
17/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	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
17/02/2025	AL37 On 08-May-25			Index Future	1093.1660	1095.0120	1093.1660	1,095.0120	0
17/02/2025	AL37 On 07-August-25			Index Future	1114.5810	1116.4540	1114.5810	1,116.4540	0
17/02/2025	AL37 On 06-November-25			Index Future	1136.1630	1138.0620	1136.1630	1,138.0620	0
17/02/2025	AL37 On 05-February-26			Index Future	1158.0460	1159.9720	1158.0460	1,159.9720	0
17/02/2025	AL37 On 07-May-26			Index Future	1179.6400	1181.5900	1179.6400	1,181.5900	0
17/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
17/02/2025	AL7T On 08-May-25			Index Future	1307.0920	1310.7650	1307.0920	1,310.7650	0
17/02/2025	AL7T On 07-August-25			Index Future	1332.6980	1336.4310	1332.6980	1,336.4310	0
17/02/2025	AL7T On 06-November-25			Index Future	1358.5030	1362.2960	1358.5030	1,362.2960	0
17/02/2025	AL7T On 05-February-26			Index Future	1384.6680	1388.5240	1384.6680	1,388.5240	0
17/02/2025	AL7T On 07-May-26			Index Future	1410.4890	1414.4010	1410.4890	1,414.4010	0
17/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
17/02/2025	ALBI On 08-May-25			Index Future	1124.3180	1127.2160	1124.3180	1,127.2160	94
17/02/2025	ALBI On 07-August-25			Index Future	1146.3430	1149.2890	1146.3430	1,149.2890	0
17/02/2025	ALBI On 06-November-25			Index Future	1168.5400	1171.5320	1168.5400	1,171.5320	0
17/02/2025	ALBI On 05-February-26			Index Future	1191.0460	1194.0860	1191.0460	1,194.0860	0
17/02/2025	ALBI On 07-May-26			Index Future	1213.2560	1216.3400	1213.2560	1,216.3400	0
17/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C186 On 21-December-26			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
17/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	ES33 On 08-May-25			Bond Future	11.3076	11.2572	80.9623	81.1941	0
17/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6190.2800	6422.0700	6.1903	6.4221	0
17/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES33 On 07-August-25			Bond Future	11.4473	11.3946	82.5671	82.8032	0
17/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8762.5100	8998.6300	8.7625	8.9986	0
17/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES33 On 06-November-25			Bond Future	11.6054	11.5503	80.3868	80.6273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1736.5900	1977.0600	1.7366	1.9771	0
17/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES33 On 05-February-26			Bond Future	11.7814	11.7237	81.9500	82.1948	0
17/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1245.5200	1000.6400	1.2455	1.0006	0
17/02/2025	ES33 On 07-May-26			Bond Future	11.9764	11.9158	79.6931	79.9423	0
17/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1187.4600	938.2700	1.1875	0.9383	0
17/02/2025	ES42 On 08-May-25			Bond Future	11.8521	11.8069	76.1412	76.4056	0
17/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7510.3100	7774.7300	7.5103	7.7747	0
17/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES42 On 07-August-25			Bond Future	11.9737	11.9269	77.6499	77.9193	0
17/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9377.7600	9647.1600	9.3778	9.6472	0
17/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES42 On 06-November-25			Bond Future	12.1064	12.0578	74.9041	75.1785	0
17/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1570.1700	1844.6400	1.5702	1.8446	0
17/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES42 On 05-February-26			Bond Future	12.2462	12.1958	76.3590	76.6386	0
17/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2240.7600	1961.1500	2.2408	1.9612	0
17/02/2025	ES42 On 07-May-26			Bond Future	12.4036	12.3511	73.5272	73.8117	0
17/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1114.1800	829.6800	1.1142	0.8297	0
17/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
17/02/2025	GOVI On 08-May-25			GOVI	1107.2340	1110.0350	1107.2340	1,110.0350	632
17/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	852340.0000	880350.0000	85.2340	88.0350	0
17/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	GOVI On 07-August-25			GOVI	1128.9240	1131.7710	1128.9240	1,131.7710	0
17/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1179240.0000	1207710.0000	117.9240	120.7710	0
17/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	GOVI On 06-November-25			GOVI	1150.7840	1153.6750	1150.7840	1,153.6750	0
17/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	387840.0000	416750.0000	38.7840	41.6750	0
17/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	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
17/02/2025	GOVI On 05-February-26			GOVI	1172.9480	1175.8850	1172.9480	1,175.8850	0
17/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	229480.0000	258850.0000	22.9480	25.8850	0
17/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	GOVI On 07-May-26			GOVI	1194.8200	1197.8000	1194.8200	1,197.8000	0
17/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	178200.0000	208000.0000	17.8200	20.8000	0
17/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
17/02/2025	IGOV On 08-May-25			Index Future	379.6950	378.4350	379.6950	378.4350	887
17/02/2025	IGOV On 07-August-25			Index Future	387.2240	385.9360	387.2240	385.9360	0
17/02/2025	IGOV On 06-November-25			Index Future	394.8120	393.4950	394.8120	393.4950	0
17/02/2025	IGOV On 05-February-26			Index Future	402.5040	401.1580	402.5040	401.1580	0
17/02/2025	IGOV On 07-May-26			Index Future	410.0960	408.7200	410.0960	408.7200	0
17/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
17/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R033 On 08-May-25			Bond Future	10.1206	10.0591	100.5083	100.8362	9,365
17/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2115.9700	2351.5900	2.1160	2.3516	0
17/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1009.6100	917.2800	1.0096	0.9173	0
17/02/2025	R033 On 07-August-25			Bond Future	10.2227	10.1582	102.4761	102.8103	0
17/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2460.7700	2667.6900	2.4608	2.6677	0
17/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1907.3100	1780.0600	1.9073	1.7801	0
17/02/2025	R033 On 06-November-25			Bond Future	10.3384	10.2708	99.4132	99.7535	0
17/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2562.3100	2754.2800	2.5623	2.7543	0
17/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2604.5700	2456.2700	2.6046	2.4563	0
17/02/2025	R033 On 05-February-26			Bond Future	10.4666	10.3956	101.3236	101.6701	0
17/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3204.2600	3401.2300	3.2043	3.4012	0
17/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3090.4300	2940.9100	3.0904	2.9409	0
17/02/2025	R033 On 07-May-26			Bond Future	10.6179	10.5432	98.1598	98.5124	0
17/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2791.7000	2969.0900	2.7917	2.9691	0
17/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3920.1800	3744.9600	3.9202	3.7450	0
17/02/2025	R035 On 08-May-25			Bond Future	10.6120	10.5613	91.3313	91.6145	78,173
17/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	430.2500	514.5700	0.4303	0.5146	300
17/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3463.6700	3264.7200	3.4637	3.2647	0
17/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1092.8000	1240.5900	1.0928	1.2406	150
17/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2058.8000	1923.3200	2.0588	1.9233	0
17/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1463.5500	1635.3600	1.4636	1.6354	300
17/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1642.3100	1530.8500	1.6423	1.5309	0
17/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2714.5700	2938.1800	2.7146	2.9382	0
17/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	856.7000	797.0400	0.8567	0.7970	150
17/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2948.3200	3178.4000	2.9483	3.1784	0
17/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	766.0800	712.8900	0.7661	0.7129	300
17/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4880.5500	5143.6300	4.8806	5.1436	400
17/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	316.6400	296.4500	0.3166	0.2965	0
17/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5990.9200	6262.9900	5.9909	6.2630	0
17/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	192.7600	181.5600	0.1928	0.1816	150
17/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6367.0100	6641.1800	6.3670	6.6412	0
17/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	162.8600	153.7600	0.1629	0.1538	0
17/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10707.2600	10990.1000	10.7073	10.9901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	21.9700	21.5400	0.0220	0.0215	400
17/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13656.2600	13939.5700	13.6563	13.9396	0
17/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	2.7700	2.8100	0.0028	0.0028	400
17/02/2025	R035 On 07-August-25			Bond Future	10.7173	10.6645	93.1199	93.4085	0
17/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	865.8600	962.2400	0.8659	0.9622	300
17/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4433.5400	4241.3600	4.4335	4.2414	0
17/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1929.5700	2085.1000	1.9296	2.0851	300
17/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2682.6100	2549.5800	2.6826	2.5496	0
17/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4302.2200	4526.3900	4.3022	4.5264	0
17/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1200.1700	1135.7800	1.2002	1.1358	8,500
17/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4455.1500	4682.1800	4.4552	4.6822	0
17/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1145.5200	1083.9900	1.1455	1.0840	300
17/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9986.8300	10263.6800	9.9868	10.2637	0
17/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	238.6500	226.9400	0.2387	0.2269	0
17/02/2025	R035 On 06-November-25			Bond Future	10.8373	10.7822	90.4151	90.7089	0
17/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	896.1400	980.2000	0.8961	0.9802	2,000
17/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6024.3800	5814.6400	6.0244	5.8146	0
17/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1134.5700	1233.3900	1.1346	1.2334	300
17/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5293.6400	5098.6600	5.2936	5.0987	0
17/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1752.0000	1882.0800	1.7520	1.8821	2,000
17/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4067.3900	3903.6700	4.0674	3.9037	0
17/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2141.4600	2287.7800	2.1415	2.2878	300
17/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3526.0800	3378.6000	3.5261	3.3786	0
17/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3157.2000	3337.0400	3.1572	3.3370	250
17/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2559.5300	2445.5700	2.5595	2.4456	0
17/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3952.8700	4152.7500	3.9529	4.1528	0
17/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2048.7800	1954.8600	2.0488	1.9549	0
17/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4749.7400	4965.7500	4.7497	4.9658	0
17/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1666.6100	1588.8200	1.6666	1.5888	2,000
17/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4821.5800	5038.8900	4.8216	5.0389	0
17/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1636.9500	1560.4600	1.6370	1.5605	250
17/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5631.5800	5862.0200	5.6316	5.8620	0
17/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1341.0300	1277.6700	1.3410	1.2777	300
17/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6709.1700	6953.5600	6.7092	6.9536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1038.8300	989.4200	1.0388	0.9894	250
17/02/2025	R035 On 05-February-26			Bond Future	10.9699	10.9124	92.1535	92.4527	0
17/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3018.8600	3177.9000	3.0189	3.1779	0
17/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3959.8900	3819.7200	3.9599	3.8197	0
17/02/2025	R035 On 07-May-26			Bond Future	11.1145	11.0545	89.3590	89.6635	0
17/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3100.7400	3256.7600	3.1007	3.2568	0
17/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4401.9800	4253.5500	4.4020	4.2536	0
17/02/2025	R038 On 08-May-25			Bond Future	11.0939	11.0434	99.7693	100.1087	9,244
17/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2428.6500	2667.7100	2.4287	2.6677	0
17/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1456.9300	1356.5400	1.4569	1.3565	0
17/02/2025	R038 On 07-August-25			Bond Future	11.2092	11.1567	101.7226	102.0684	0
17/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2909.2500	3118.7000	2.9093	3.1187	0
17/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2707.2600	2570.9300	2.7073	2.5709	0
17/02/2025	R038 On 06-November-25			Bond Future	11.3354	11.2807	98.2035	98.5557	0
17/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2350.4400	2516.0800	2.3504	2.5161	1,770
17/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4674.2600	4487.7300	4.6743	4.4877	0
17/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3139.2600	3333.9800	3.1393	3.3340	0
17/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3755.1700	3597.7200	3.7552	3.5977	0
17/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7540.6100	7826.5500	7.5406	7.8266	0
17/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1444.0900	1377.8600	1.4441	1.3779	1,770
17/02/2025	R038 On 05-February-26			Bond Future	11.4710	11.4141	100.0903	100.4489	0
17/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4215.8200	4420.9300	4.2158	4.4209	0
17/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4410.7900	4257.3100	4.4108	4.2573	0
17/02/2025	R038 On 07-May-26			Bond Future	11.6237	11.5644	96.4614	96.8264	0
17/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3976.2000	4167.8900	3.9762	4.1679	0
17/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5363.9800	5190.7600	5.3640	5.1908	0
17/02/2025	R053 On 08-May-25			Bond Future	11.3986	11.3429	103.2328	103.7090	22,674
17/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9902.8800	10363.6500	9.9029	10.3637	0
17/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	237.3000	221.8300	0.2373	0.2218	0
17/02/2025	R053 On 07-August-25			Bond Future	11.5009	11.4433	105.2539	105.7391	0
17/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12991.0800	13444.1300	12.9911	13.4441	0
17/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	571.2200	539.0700	0.5712	0.5391	0
17/02/2025	R053 On 06-November-25			Bond Future	11.6113	11.5516	101.4247	101.9190	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5121.4200	5430.2700	5.1214	5.4303	0
17/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3911.0300	3725.5400	3.9110	3.7255	0
17/02/2025	R053 On 05-February-26			Bond Future	11.7284	11.6664	103.3732	103.8767	0
17/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4262.7100	4522.5000	4.2627	4.5225	0
17/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6223.3000	5979.5700	6.2233	5.9796	0
17/02/2025	R053 On 07-May-26			Bond Future	11.8581	11.7937	99.4279	99.9403	0
17/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5130.1700	5405.3100	5.1302	5.4053	0
17/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6477.4600	6240.1600	6.4775	6.2402	0
17/02/2025	R186 On 08-May-25			Bond Future	8.3818	8.3363	107.2310	107.2996	157,863
17/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	341.8800	387.7200	0.3419	0.3877	0
17/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	208.9100	186.2200	0.2089	0.1862	0
17/02/2025	R186 On 07-August-25			Bond Future	8.4711	8.4169	104.0216	104.0912	0
17/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1114.4300	1172.3300	1.1144	1.1723	1,983
17/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	160.0000	148.3300	0.1600	0.1483	0
17/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1625.8100	1689.0900	1.6258	1.6891	0
17/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	91.3100	85.0200	0.0913	0.0850	0
17/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2292.8800	2359.5800	2.2929	2.3596	0
17/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	46.0300	43.1600	0.0460	0.0432	1,983
17/02/2025	R186 On 06-November-25			Bond Future	8.6195	8.5525	106.0332	106.1038	447
17/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	180.9800	204.8900	0.1810	0.2049	0
17/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	698.7200	652.0400	0.6987	0.6520	0
17/02/2025	R186 On 05-February-26			Bond Future	8.8770	8.7898	102.7640	102.8357	0
17/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	246.1600	274.5500	0.2462	0.2746	0
17/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	614.5000	571.2400	0.6145	0.5712	0
17/02/2025	R186 On 07-May-26			Bond Future	9.4721	9.3481	104.6708	104.7433	0
17/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	155.5600	179.0400	0.1556	0.1790	0
17/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	614.7500	565.6700	0.6148	0.5657	0
17/02/2025	R202 On 08-May-25			Bond Future	272.3060	272.2282	272.3060	272.2282	1,359
17/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	3.9600	81.7700	0.0040	0.0818	0
17/02/2025	R202 On 07-August-25			Bond Future	272.4843	272.4048	272.4843	272.4048	0
17/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	884.2800	804.8300	0.8843	0.8048	0
17/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R202 On 06-November-25			Bond Future	277.8200	277.7379	277.8200	277.7379	0
17/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2179.9600	2097.9300	2.1800	2.0979	0
17/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R202 On 05-February-26			Bond Future	277.9055	277.8230	277.9055	277.8230	0
17/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	85.4700	3.0000	0.0855	0.0030	0
17/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R202 On 07-May-26			Bond Future	283.1368	283.0516	283.1368	283.0516	0
17/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5586.8200	5501.5500	5.5868	5.5016	0
17/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R209 On 08-May-25			Bond Future	10.8368	10.7862	71.8161	72.0706	28,749
17/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5222.0700	5465.7200	5.2221	5.4657	0
17/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	185.8200	174.9400	0.1858	0.1749	0
17/02/2025	R209 On 07-August-25			Bond Future	10.9383	10.8858	73.2222	73.4815	0
17/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8218.9500	8464.6900	8.2190	8.4647	0
17/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	275.0300	261.4800	0.2750	0.2615	0
17/02/2025	R209 On 06-November-25			Bond Future	11.0498	10.9954	71.4855	71.7495	0
17/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3271.0400	3441.5200	3.2710	3.4415	0
17/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2214.8200	2121.2400	2.2148	2.1212	0
17/02/2025	R209 On 05-February-26			Bond Future	11.1700	11.1135	72.8595	73.1285	0
17/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2668.5800	2808.9600	2.6686	2.8090	0
17/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3820.9000	3692.3100	3.8209	3.6923	0
17/02/2025	R209 On 07-May-26			Bond Future	11.3060	11.2473	71.0605	71.3342	0
17/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3019.0000	3162.6000	3.0190	3.1626	0
17/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4128.3200	3998.2800	4.1283	3.9983	0
17/02/2025	R210 On 08-May-25			Bond Future	245.1996	244.7898	245.1996	244.7898	1,744
17/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2830.4200	3240.1600	2.8304	3.2402	0
17/02/2025	R210 On 07-August-25			Bond Future	250.0603	249.6417	250.0603	249.6417	0
17/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1620.2500	1201.6600	1.6203	1.2017	0
17/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R210 On 06-November-25			Bond Future	251.5476	251.1209	251.5476	251.1209	0
17/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	592.3700	1019.0900	0.5924	1.0191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R210 On 05-February-26			Bond Future	256.4445	256.0087	256.4445	256.0087	0
17/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	3344.4600	2908.7100	3.3445	2.9087	0
17/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R210 On 07-May-26			Bond Future	257.8030	257.3598	257.8030	257.3598	0
17/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	2403.0100	1959.7600	2.4030	1.9598	0
17/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/02/2025	R213 On 08-May-25			Bond Future	9.5853	9.5443	90.0880	90.2545	101,769
17/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3862.5600	4022.0400	3.8626	4.0220	0
17/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	164.3500	157.2900	0.1644	0.1573	0
17/02/2025	R213 On 07-August-25			Bond Future	9.6733	9.6301	91.8523	92.0218	17
17/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7507.7600	7672.7200	7.5078	7.6727	0
17/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	122.5600	117.9800	0.1226	0.1180	0
17/02/2025	R213 On 06-November-25			Bond Future	9.7818	9.7361	90.0751	90.2477	179
17/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2504.0000	2618.1600	2.5040	2.6182	0
17/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1498.5100	1440.1200	1.4985	1.4401	0
17/02/2025	R213 On 05-February-26			Bond Future	9.9073	9.8589	91.8075	91.9832	0
17/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2144.0600	2243.5200	2.1441	2.2435	0
17/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2206.7200	2130.5300	2.2067	2.1305	0
17/02/2025	R213 On 07-May-26			Bond Future	10.0534	10.0020	89.9599	90.1385	0
17/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1862.1400	1951.3700	1.8621	1.9514	0
17/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2746.9600	2657.6700	2.7470	2.6577	0
17/02/2025	R214 On 08-May-25			Bond Future	11.2479	11.2026	66.5662	66.8089	16,369
17/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5925.4500	6160.9700	5.9255	6.1610	0
17/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	173.6100	166.4000	0.1736	0.1664	0
17/02/2025	R214 On 07-August-25			Bond Future	11.3464	11.2996	67.8698	68.1171	0
17/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8111.6700	8345.0000	8.1117	8.3450	0
17/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	328.8800	314.8900	0.3289	0.3149	0
17/02/2025	R214 On 06-November-25			Bond Future	11.4550	11.4067	65.8824	66.1343	0
17/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3339.8600	3502.3100	3.3399	3.5023	0
17/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2389.8200	2300.3600	2.3898	2.3004	0
17/02/2025	R214 On 05-February-26			Bond Future	11.5725	11.5224	67.1491	67.4057	0
17/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2648.5500	2779.5700	2.6486	2.7796	0
17/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4274.5800	4149.0100	4.2746	4.1490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	R214 On 07-May-26			Bond Future	11.6970	11.6452	65.0961	65.3572	0
17/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3376.1300	3519.1200	3.3761	3.5191	0
17/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4223.5300	4105.4200	4.2235	4.1054	0
17/02/2025	R248 On 08-May-25			Bond Future	11.4308	11.3804	80.1379	80.4705	269,120
17/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7292.7800	7613.9100	7.2928	7.6139	0
17/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	211.3800	199.9700	0.2114	0.2000	0
17/02/2025	R248 On 07-August-25			Bond Future	11.5328	11.4806	81.7074	82.0462	0
17/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10107.7900	10425.7400	10.1078	10.4257	0
17/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	434.4400	413.5200	0.4344	0.4135	0
17/02/2025	R248 On 06-November-25			Bond Future	11.6446	11.5905	78.8451	79.1902	0
17/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3774.3100	3986.3900	3.7743	3.9864	0
17/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3171.4600	3038.3800	3.1715	3.0384	0
17/02/2025	R248 On 05-February-26			Bond Future	11.7652	11.7091	80.3608	80.7123	0
17/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3248.4900	3426.8300	3.2485	3.4268	0
17/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5195.2200	5022.0200	5.1952	5.0220	0
17/02/2025	R248 On 07-May-26			Bond Future	11.8926	11.8344	77.4101	77.7679	0
17/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4066.6200	4260.4100	4.0666	4.2604	0
17/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5136.8300	4972.8600	5.1368	4.9729	0
17/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0