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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
18/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	2029 On 08-May-25			Bond Future	136.2226	135.9183	136.2226	135.9183	5,933
18/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1627.4300	1931.7100	1.6274	1.9317	0
18/02/2025	2029 On 07-August-25			Bond Future	138.9234	138.6127	138.9234	138.6127	0
18/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1513.4100	1202.7000	1.5134	1.2027	0
18/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2029 On 06-November-25			Bond Future	140.2135	139.8959	140.2135	139.8959	68
18/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	423.5400	105.9400	0.4235	0.1059	0
18/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2029 On 05-February-26			Bond Future	142.9438	142.6196	142.9438	142.6196	0
18/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2833.8400	2509.6300	2.8338	2.5096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2029 On 07-May-26			Bond Future	144.1801	143.8491	144.1801	143.8491	0
18/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2360.1100	2029.1000	2.3601	2.0291	0
18/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2030 On 08-May-25			Bond Future	9.1840	9.1954	97.7799	97.7378	62,432
18/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	265.4500	260.7900	0.2655	0.2608	800
18/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2131.3300	2168.6900	2.1313	2.1687	0
18/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	300.0500	294.8000	0.3001	0.2948	300
18/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2016.2000	2052.9700	2.0162	2.0530	0
18/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	563.9900	554.4300	0.5640	0.5544	1,320
18/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1424.6800	1457.1400	1.4247	1.4571	0
18/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	947.2400	932.2900	0.9472	0.9323	800
18/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	961.7000	988.7700	0.9617	0.9888	0
18/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1025.7800	1009.8300	1.0258	1.0098	300
18/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	894.0000	920.0700	0.8940	0.9201	0
18/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1540.3400	1518.6200	1.5403	1.5186	680
18/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	573.0000	593.3000	0.5730	0.5933	0
18/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1768.1100	1744.2100	1.7681	1.7442	0
18/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	476.2700	494.3900	0.4763	0.4944	300
18/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2883.1900	2851.2900	2.8832	2.8513	0
18/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	200.8800	211.0000	0.2009	0.2110	0
18/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3068.4100	3035.5300	3.0684	3.0355	0
18/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	174.4300	183.5700	0.1744	0.1836	800
18/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4092.6800	4055.7400	4.0927	4.0557	1,640
18/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	79.7800	84.8600	0.0798	0.0849	0
18/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5346.3500	5306.4500	5.3464	5.3065	2,280
18/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	26.2700	28.3900	0.0263	0.0284	0
18/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9202.8200	9160.8300	9.2028	9.1608	0
18/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.1900	0.2200	0.0002	0.0002	1,640
18/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10545.8000	10503.7800	10.5458	10.5038	0
18/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	2,280
18/02/2025	2030 On 07-August-25			Bond Future	9.2729	9.2852	95.6846	95.6415	47,294
18/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	525.1400	516.4400	0.5251	0.5164	300
18/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2478.5400	2512.9600	2.4785	2.5130	0

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18/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1246.5600	1229.6800	1.2466	1.2297	300
18/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1431.2400	1457.4800	1.4312	1.4575	0
18/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2534.0500	2507.4000	2.5341	2.5074	0
18/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	682.1200	698.5900	0.6821	0.6986	300
18/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4371.9400	4337.2500	4.3719	4.3373	1,054
18/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	271.6000	280.0300	0.2716	0.2800	0
18/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6234.6900	6194.8900	6.2347	6.1949	0
18/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	80.6400	83.9600	0.0806	0.0840	0
18/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9335.8000	9293.1100	9.3358	9.2931	0
18/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	6.9200	7.3500	0.0069	0.0074	1,054
18/02/2025	2030 On 06-November-25			Bond Future	9.3685	9.3818	97.5350	97.4908	0
18/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	677.7400	667.4400	0.6777	0.6674	300
18/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2863.4000	2897.3300	2.8634	2.8973	0
18/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1374.8400	1357.6800	1.3748	1.3577	300
18/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1869.9800	1897.0500	1.8700	1.8971	0
18/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1964.2200	1942.5900	1.9642	1.9426	0
18/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1396.2900	1418.8900	1.3963	1.4189	0
18/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3161.4500	3133.0800	3.1615	3.1331	0
18/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	832.2400	848.1000	0.8322	0.8481	300
18/02/2025	2030 On 05-February-26			Bond Future	9.4824	9.4969	95.4027	95.3573	0
18/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1855.6700	1835.1500	1.8557	1.8352	0
18/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1831.8600	1856.7200	1.8319	1.8567	0
18/02/2025	2030 On 07-May-26			Bond Future	9.6425	9.6582	97.1734	97.1268	0
18/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1596.2200	1577.5700	1.5962	1.5776	0
18/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2350.3600	2378.3000	2.3504	2.3783	0
18/02/2025	2032 On 08-May-25			Bond Future	9.9049	9.9164	92.8330	92.7795	127,686
18/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	383.3500	377.1800	0.3834	0.3772	300
18/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2769.9400	2817.2800	2.7699	2.8173	0
18/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	405.2100	398.6800	0.4052	0.3987	800
18/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2695.7800	2742.7600	2.6958	2.7428	0
18/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1260.0400	1241.2600	1.2600	1.2413	300
18/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1282.6500	1317.3800	1.2827	1.3174	0
18/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1309.2700	1289.8900	1.3093	1.2899	800
18/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1238.8900	1273.0200	1.2389	1.2730	0

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18/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2363.3100	2333.1600	2.3633	2.3332	0
18/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	639.2400	662.6000	0.6392	0.6626	300
18/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4704.1600	4660.1900	4.7042	4.6602	0
18/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	175.9500	185.4900	0.1760	0.1855	0
18/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4944.1700	4899.3300	4.9442	4.8993	0
18/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	154.7100	163.3800	0.1547	0.1634	800
18/02/2025	2032 On 07-August-25			Bond Future	10.0022	10.0144	94.6509	94.5961	0
18/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	756.2400	745.4300	0.7562	0.7454	300
18/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3524.6600	3568.6900	3.5247	3.5687	0
18/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1633.0100	1612.7700	1.6330	1.6128	300
18/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2095.5800	2130.1800	2.0956	2.1302	0
18/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3535.5800	3501.7700	3.5356	3.5018	0
18/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	931.3200	952.3500	0.9313	0.9524	300
18/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8672.3400	8622.8500	8.6723	8.6229	0
18/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	152.7600	158.1100	0.1528	0.1581	0
18/02/2025	2032 On 06-November-25			Bond Future	10.1141	10.1269	92.3200	92.2638	0
18/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	931.8200	919.1900	0.9318	0.9192	300
18/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4118.6000	4162.1600	4.1186	4.1622	0
18/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1754.9300	1734.2400	1.7549	1.7342	300
18/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2695.9200	2731.4200	2.6959	2.7314	0
18/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2998.1500	2968.5700	2.9982	2.9686	0
18/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1674.0900	1700.7000	1.6741	1.7007	0
18/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4381.8100	4345.1800	4.3818	4.3452	0
18/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1070.3700	1089.9300	1.0704	1.0899	300
18/02/2025	2032 On 05-February-26			Bond Future	10.2394	10.2530	94.0947	94.0372	0
18/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2520.4200	2495.8700	2.5204	2.4959	0
18/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2856.1600	2889.1500	2.8562	2.8892	0
18/02/2025	2032 On 07-May-26			Bond Future	10.3894	10.4039	91.6816	91.6226	0
18/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2345.1000	2321.3400	2.3451	2.3213	0
18/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3367.0000	3402.2100	3.3670	3.4022	0
18/02/2025	2033 On 08-May-25			Bond Future	129.1697	129.2738	129.1697	129.2738	9,712
18/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1450.2800	1346.1600	1.4503	1.3462	0
18/02/2025	2033 On 07-August-25			Bond Future	131.7309	131.8366	131.7309	131.8366	0

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18/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3080.8600	3186.6300	3.0809	3.1866	0
18/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2033 On 06-November-25			Bond Future	132.7811	132.8882	132.7811	132.8882	0
18/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	358.9200	251.7700	0.3589	0.2518	0
18/02/2025	2033 On 05-February-26			Bond Future	135.3668	135.4757	135.3668	135.4757	0
18/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2486.8100	2595.6600	2.4868	2.5957	0
18/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2033 On 07-May-26			Bond Future	136.3583	136.4685	136.3583	136.4685	0
18/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1198.2500	1308.5400	1.1983	1.3085	0
18/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2037 On 08-May-25			Bond Future	11.0163	11.0382	86.0266	85.9010	63,679
18/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	527.2600	506.0800	0.5273	0.5061	300
18/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3562.8900	3667.2900	3.5629	3.6673	0
18/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1653.3100	1601.8100	1.6533	1.6018	300
18/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1746.6900	1820.7700	1.7467	1.8208	0
18/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3294.7700	3214.5800	3.2948	3.2146	0
18/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	803.2600	848.6500	0.8033	0.8487	300
18/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6849.6500	6738.6100	6.8497	6.7386	0
18/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	174.8200	189.3600	0.1748	0.1894	0
18/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8275.3200	8158.4100	8.2753	8.1584	15,000
18/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	92.0000	100.6700	0.0920	0.1007	0
18/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11784.0400	11659.8400	11.7840	11.6598	7,500
18/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	10.0600	11.4400	0.0101	0.0114	0
18/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12013.0800	11888.6900	12.0131	11.8887	7,500
18/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	8.5400	9.7300	0.0085	0.0097	0
18/02/2025	2037 On 07-August-25			Bond Future	11.1325	11.1553	83.4505	83.3222	73,915
18/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	725.5600	701.9400	0.7256	0.7019	2,541
18/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5351.0900	5455.7600	5.3511	5.4558	0
18/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	984.6400	954.7200	0.9846	0.9547	300
18/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4648.0100	4746.3800	4.6480	4.7464	0
18/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1076.5600	1044.5500	1.0766	1.0446	2,341
18/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4442.2500	4538.5300	4.4423	4.5385	0
18/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1254.8100	1218.9300	1.2548	1.2189	200

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18/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4088.2300	4180.6400	4.0882	4.1806	0
18/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2134.9200	2082.7700	2.1349	2.0828	300
18/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2884.1100	2960.2500	2.8841	2.9603	0
18/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2335.0000	2279.6500	2.3350	2.2797	0
18/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2687.1000	2760.0400	2.6871	2.7600	2,541
18/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3458.4800	3387.7900	3.4585	3.3878	0
18/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1864.0100	1921.6100	1.8640	1.9216	2,541
18/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4943.9900	4858.0100	4.9440	4.8580	0
18/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1201.8600	1244.1700	1.2019	1.2442	2,541
18/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4983.2900	4896.9600	4.9833	4.8970	0
18/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1188.4900	1230.4500	1.1885	1.2305	300
18/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6365.5100	6268.6700	6.3655	6.2687	0
18/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	808.9600	840.4100	0.8090	0.8404	2,541
18/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9930.1900	9814.6800	9.9302	9.8147	0
18/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	252.2300	265.0100	0.2522	0.2650	0
18/02/2025	2037 On 06-November-25			Bond Future	11.2502	11.2740	85.0640	84.9329	0
18/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1264.6400	1231.2300	1.2646	1.2312	300
18/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5547.1800	5644.8200	5.5472	5.6448	0
18/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2378.4500	2326.3200	2.3785	2.3263	300
18/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3773.5100	3852.4300	3.7735	3.8524	0
18/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4302.7600	4227.7600	4.3028	4.2278	0
18/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2245.4900	2301.5400	2.2455	2.3015	0
18/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6235.0200	6144.1300	6.2350	6.1441	0
18/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1424.8500	1465.0100	1.4249	1.4650	300
18/02/2025	2037 On 05-February-26			Bond Future	11.3788	11.4037	82.4408	82.3069	0
18/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2520.9600	2471.6000	2.5210	2.4716	1,970
18/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5162.0400	5246.5100	5.1620	5.2465	0
18/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3283.9900	3225.2200	3.2840	3.2252	0
18/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4256.9200	4331.9800	4.2569	4.3320	0
18/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6699.5100	6611.1400	6.6995	6.6111	0
18/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2080.0000	2125.4600	2.0800	2.1255	1,970
18/02/2025	2037 On 07-May-26			Bond Future	11.5289	11.5549	83.9693	83.8327	0
18/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3523.6800	3462.9400	3.5237	3.4629	0
18/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4636.2700	4712.1600	4.6363	4.7122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	2038 On 08-May-25			Bond Future	141.5718	140.6030	141.5718	140.6030	2,940
18/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1891.8400	922.9800	1.8918	0.9230	0
18/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2038 On 07-August-25			Bond Future	142.2598	141.2715	142.2598	141.2715	0
18/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2699.7900	1711.5000	2.6998	1.7115	0
18/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2038 On 06-November-25			Bond Future	145.0458	144.0376	145.0458	144.0376	0
18/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1165.8200	157.6300	1.1658	0.1576	0
18/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2038 On 05-February-26			Bond Future	145.7105	144.6821	145.7105	144.6821	0
18/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2510.4900	1482.0900	2.5105	1.4821	0
18/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2038 On 07-May-26			Bond Future	148.4540	147.4056	148.4540	147.4056	0
18/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3923.9800	2875.6200	3.9240	2.8756	0
18/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2040 On 08-May-25			Bond Future	11.3178	11.3449	86.0774	85.9097	31,815
18/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7752.4200	7601.6800	7.7524	7.6017	0
18/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	174.5200	191.5100	0.1745	0.1915	0
18/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8355.8800	8202.1500	8.3559	8.2022	15,000
18/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	137.7000	151.7000	0.1377	0.1517	0
18/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11715.4500	11550.7500	11.7155	11.5508	7,500
18/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	21.4000	24.4300	0.0214	0.0244	0
18/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12055.0100	11889.8100	12.0550	11.8898	7,500
18/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	17.3200	19.8500	0.0173	0.0199	0
18/02/2025	2040 On 07-August-25			Bond Future	11.4353	11.4634	83.2517	83.0804	37,840
18/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10530.3600	10376.6000	10.5304	10.3766	0
18/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	300.9500	318.4600	0.3010	0.3185	0
18/02/2025	2040 On 06-November-25			Bond Future	11.5535	11.5828	84.8611	84.6863	0
18/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4372.3400	4275.1400	4.3723	4.2751	0
18/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2684.7700	2762.3800	2.6848	2.7624	0
18/02/2025	2040 On 05-February-26			Bond Future	11.6819	11.7123	81.9834	81.8049	0
18/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3509.5400	3430.2100	3.5095	3.4302	0
18/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4646.5600	4745.6800	4.6466	4.7457	0
18/02/2025	2040 On 07-May-26			Bond Future	11.8293	11.8611	83.5029	83.3208	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	4048.5100	3964.1400	4.0485	3.9641	0
18/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4971.7400	5069.4900	4.9717	5.0695	0
18/02/2025	2044 On 08-May-25		Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
18/02/2025	2044 On 08-May-25			Bond Future	11.4595	11.4917	81.7280	81.5239	72,418
18/02/2025	2044 On 08-May-25		Put	Bond Future	18272.0100	18476.1200	18.2720	18.4761	0
18/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	451.0300	420.4500	0.4510	0.4205	9,000
18/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4483.5300	4657.0600	4.4835	4.6571	0
18/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	555.7900	519.5500	0.5558	0.5196	2,490
18/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4108.7300	4276.6000	4.1087	4.2766	0
18/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1553.6600	1474.7400	1.5537	1.4747	9,000
18/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2254.8700	2380.0600	2.2549	2.3801	0
18/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2597.2100	2486.5800	2.5972	2.4866	0
18/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1400.8100	1494.2900	1.4008	1.4943	2,490
18/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3039.0600	2917.6200	3.0391	2.9176	0
18/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1165.0100	1247.6800	1.1650	1.2477	9,000
18/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6001.5700	5832.8100	6.0016	5.8328	0
18/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	367.5900	402.9400	0.3676	0.4029	2,490
18/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7602.9200	7420.5200	7.6029	7.4205	0
18/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	199.7400	221.4500	0.1997	0.2215	0
18/02/2025	2044 On 07-August-25			Bond Future	11.5725	11.6059	78.9423	78.7341	16
18/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10278.6600	10094.2500	10.2787	10.0943	0
18/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	374.3200	398.1900	0.3743	0.3982	0
18/02/2025	2044 On 06-November-25			Bond Future	11.6857	11.7204	80.4685	80.2559	0
18/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4140.0700	4025.5200	4.1401	4.0255	0
18/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2960.3700	3058.4200	2.9604	3.0584	0
18/02/2025	2044 On 05-February-26			Bond Future	11.8081	11.8441	77.6314	77.4145	0
18/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3525.2400	3430.0700	3.5252	3.4301	0
18/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5046.4800	5168.2600	5.0465	5.1683	0
18/02/2025	2044 On 07-May-26			Bond Future	11.9476	11.9850	79.0701	78.8488	0
18/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4194.4900	4090.1400	4.1945	4.0901	0
18/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5076.1700	5193.1000	5.0762	5.1931	0
18/02/2025	2046 On 08-May-25			Bond Future	121.4017	120.6839	121.4017	120.6839	19,628
18/02/2025	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
18/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	568.2700	1286.0600	0.5683	1.2861	0
18/02/2025	2046 On 07-August-25			Bond Future	123.8087	123.0763	123.8087	123.0763	0
18/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5118.6700	4386.2700	5.1187	4.3863	0
18/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2046 On 06-November-25			Bond Future	123.9847	123.2371	123.9847	123.2371	0
18/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1425.3000	2172.8700	1.4253	2.1729	0
18/02/2025	2046 On 05-February-26			Bond Future	126.3983	125.6356	126.3983	125.6356	0
18/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4748.3400	3985.6300	4.7483	3.9856	0
18/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2046 On 07-May-26			Bond Future	126.4889	125.7110	126.4889	125.7110	0
18/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1538.8900	761.0300	1.5389	0.7610	0
18/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2050 On 08-May-25			Bond Future	122.9767	121.9614	122.9767	121.9614	16,345
18/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1816.6800	801.4300	1.8167	0.8014	0
18/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2050 On 07-August-25			Bond Future	123.0543	122.0188	123.0543	122.0188	0
18/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3164.2500	2128.7700	3.1643	2.1288	0
18/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2050 On 06-November-25			Bond Future	125.4640	124.4079	125.4640	124.4079	0
18/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1044.0200	0.0000	1.0440	0.0000	0
18/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	12.1000	0.0000	0.0121	0
18/02/2025	2050 On 05-February-26			Bond Future	125.5001	124.4229	125.5001	124.4229	0
18/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2680.0600	1602.9200	2.6801	1.6029	0
18/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	2050 On 07-May-26			Bond Future	127.8625	126.7647	127.8625	126.7647	0
18/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3792.4700	2694.6800	3.7925	2.6947	0
18/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	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
18/02/2025	AL37 On 08-May-25			Index Future	1093.6420	1093.1660	1093.6420	1,093.1660	0
18/02/2025	AL37 On 07-August-25			Index Future	1115.0690	1114.5810	1115.0690	1,114.5810	0
18/02/2025	AL37 On 06-November-25			Index Future	1136.6630	1136.1630	1136.6630	1,136.1630	0
18/02/2025	AL37 On 05-February-26			Index Future	1158.5590	1158.0460	1158.5590	1,158.0460	0
18/02/2025	AL37 On 07-May-26			Index Future	1180.1670	1179.6400	1180.1670	1,179.6400	0
18/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
18/02/2025	AL7T On 08-May-25			Index Future	1308.6010	1307.0920	1308.6010	1,307.0920	0
18/02/2025	AL7T On 07-August-25			Index Future	1334.2400	1332.6980	1334.2400	1,332.6980	0
18/02/2025	AL7T On 06-November-25			Index Future	1360.0790	1358.5030	1360.0790	1,358.5030	0
18/02/2025	AL7T On 05-February-26			Index Future	1386.2780	1384.6680	1386.2780	1,384.6680	0
18/02/2025	AL7T On 07-May-26			Index Future	1412.1330	1410.4890	1412.1330	1,410.4890	0
18/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
18/02/2025	ALBI On 08-May-25			Index Future	1125.7170	1124.3180	1125.7170	1,124.3180	94
18/02/2025	ALBI On 07-August-25			Index Future	1147.7730	1146.3430	1147.7730	1,146.3430	0
18/02/2025	ALBI On 06-November-25			Index Future	1170.0010	1168.5400	1170.0010	1,168.5400	0
18/02/2025	ALBI On 05-February-26			Index Future	1192.5390	1191.0460	1192.5390	1,191.0460	0
18/02/2025	ALBI On 07-May-26			Index Future	1214.7810	1213.2560	1214.7810	1,213.2560	0
18/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	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
18/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	ES33 On 08-May-25			Bond Future	11.2801	11.3076	81.0889	80.9623	0
18/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6316.8900	6190.2800	6.3169	6.1903	0
18/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES33 On 07-August-25			Bond Future	11.4184	11.4473	82.6964	82.5671	0
18/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8891.8400	8762.5100	8.8918	8.7625	0
18/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES33 On 06-November-25			Bond Future	11.5751	11.6054	80.5189	80.3868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1868.7000	1736.5900	1.8687	1.7366	0
18/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES33 On 05-February-26			Bond Future	11.7496	11.7814	82.0849	81.9500	0
18/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1110.5700	1245.5200	1.1106	1.2455	0
18/02/2025	ES33 On 07-May-26			Bond Future	11.9428	11.9764	79.8309	79.6931	0
18/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1049.6300	1187.4600	1.0496	1.1875	0
18/02/2025	ES42 On 08-May-25			Bond Future	11.8249	11.8521	76.3002	76.1412	0
18/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7669.2900	7510.3100	7.6693	7.5103	0
18/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES42 On 07-August-25			Bond Future	11.9455	11.9737	77.8123	77.6499	0
18/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9540.1000	9377.7600	9.5401	9.3778	0
18/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES42 On 06-November-25			Bond Future	12.0770	12.1064	75.0698	74.9041	0
18/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1735.9300	1570.1700	1.7359	1.5702	0
18/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES42 On 05-February-26			Bond Future	12.2157	12.2462	76.5282	76.3590	0
18/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2071.5000	2240.7600	2.0715	2.2408	0
18/02/2025	ES42 On 07-May-26			Bond Future	12.3717	12.4036	73.7000	73.5272	0
18/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	941.4300	1114.1800	0.9414	1.1142	0
18/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
18/02/2025	GOVI On 08-May-25			GOVI	1108.5600	1107.2340	1108.5600	1,107.2340	632
18/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	865600.0000	852340.0000	86.5600	85.2340	0
18/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	GOVI On 07-August-25			GOVI	1130.2790	1128.9240	1130.2790	1,128.9240	0
18/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1192790.0000	1179240.0000	119.2790	117.9240	0
18/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	GOVI On 06-November-25			GOVI	1152.1680	1150.7840	1152.1680	1,150.7840	0
18/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	401680.0000	387840.0000	40.1680	38.7840	0
18/02/2025	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
18/02/2025	GOVI On 05-February-26			GOVI	1174.3630	1172.9480	1174.3630	1,172.9480	0
18/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	243630.0000	229480.0000	24.3630	22.9480	0
18/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	GOVI On 07-May-26			GOVI	1196.2660	1194.8200	1196.2660	1,194.8200	0
18/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	192660.0000	178200.0000	19.2660	17.8200	0
18/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
18/02/2025	IGOV On 08-May-25			Index Future	381.3210	379.6950	381.3210	379.6950	887
18/02/2025	IGOV On 07-August-25			Index Future	388.8840	387.2240	388.8840	387.2240	0
18/02/2025	IGOV On 06-November-25			Index Future	396.5050	394.8120	396.5050	394.8120	0
18/02/2025	IGOV On 05-February-26			Index Future	404.2310	402.5040	404.2310	402.5040	0
18/02/2025	IGOV On 07-May-26			Index Future	411.8570	410.0960	411.8570	410.0960	0
18/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
18/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/02/2025	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
18/02/2025	R033 On 08-May-25			Bond Future	10.1039	10.1206	100.5975	100.5083	9,365
18/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2163.0500	2115.9700	2.1631	2.1160	0
18/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	967.4300	1009.6100	0.9674	1.0096	0
18/02/2025	R033 On 07-August-25			Bond Future	10.2050	10.2227	102.5674	102.4761	0
18/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2505.0600	2460.7700	2.5051	2.4608	0
18/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1860.3100	1907.3100	1.8603	1.9073	0
18/02/2025	R033 On 06-November-25			Bond Future	10.3198	10.3384	99.5066	99.4132	0
18/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2605.3100	2562.3100	2.6053	2.5623	0
18/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2554.1800	2604.5700	2.5542	2.6046	0
18/02/2025	R033 On 05-February-26			Bond Future	10.4470	10.4666	101.4191	101.3236	0
18/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3249.8000	3204.2600	3.2498	3.2043	0
18/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3040.4900	3090.4300	3.0405	3.0904	0
18/02/2025	R033 On 07-May-26			Bond Future	10.5972	10.6179	98.2575	98.1598	0
18/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2833.4400	2791.7000	2.8334	2.7917	0
18/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3864.2100	3920.1800	3.8642	3.9202	0
18/02/2025	R035 On 08-May-25			Bond Future	10.5901	10.6120	91.4534	91.3313	78,173
18/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	449.9600	430.2500	0.4500	0.4303	300
18/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3361.2300	3463.6700	3.3612	3.4637	0
18/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1134.1000	1092.8000	1.1341	1.0928	150
18/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1977.9500	2058.8000	1.9780	2.0588	0
18/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1514.4600	1463.5500	1.5145	1.4636	300
18/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1571.0700	1642.3100	1.5711	1.6423	0
18/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2789.8100	2714.5700	2.7898	2.7146	0
18/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	809.7900	856.7000	0.8098	0.8567	150
18/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3027.0800	2948.3200	3.0271	2.9483	0
18/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	722.6900	766.0800	0.7227	0.7661	300
18/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4980.2600	4880.5500	4.9803	4.8806	400
18/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	294.2000	316.6400	0.2942	0.3166	0
18/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6097.9400	5990.9200	6.0979	5.9909	0
18/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	177.6300	192.7600	0.1776	0.1928	150
18/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6475.9700	6367.0100	6.4760	6.3670	0
18/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	149.6700	162.8600	0.1497	0.1629	0
18/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10827.0200	10707.2600	10.8270	10.7073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	19.5800	21.9700	0.0196	0.0220	400
18/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13778.0200	13656.2600	13.7780	13.6563	0
18/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	2.3800	2.7700	0.0024	0.0028	400
18/02/2025	R035 On 07-August-25			Bond Future	10.6945	10.7173	93.2447	93.1199	0
18/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	894.5700	865.8600	0.8946	0.8659	300
18/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4337.4900	4433.5400	4.3375	4.4335	0
18/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1980.8300	1929.5700	1.9808	1.9296	300
18/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2609.1100	2682.6100	2.6091	2.6826	0
18/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4384.4100	4302.2200	4.3844	4.3022	0
18/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1157.6000	1200.1700	1.1576	1.2002	8,500
18/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4538.7800	4455.1500	4.5388	4.4552	0
18/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1104.3900	1145.5200	1.1044	1.1455	300
18/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10099.9400	9986.8300	10.0999	9.9868	0
18/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	227.0000	238.6500	0.2270	0.2387	0
18/02/2025	R035 On 06-November-25			Bond Future	10.8134	10.8373	90.5425	90.4151	0
18/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	922.8300	896.1400	0.9228	0.8961	2,000
18/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5923.6500	6024.3800	5.9237	6.0244	0
18/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1166.7600	1134.5700	1.1668	1.1346	300
18/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5198.4100	5293.6400	5.1984	5.2936	0
18/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1796.2600	1752.0000	1.7963	1.7520	2,000
18/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3984.2300	4067.3900	3.9842	4.0674	0
18/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2192.2800	2141.4600	2.1923	2.1415	300
18/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3449.4800	3526.0800	3.4495	3.5261	0
18/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3222.1900	3157.2000	3.2222	3.1572	250
18/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2497.1000	2559.5300	2.4971	2.5595	0
18/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4026.8100	3952.8700	4.0268	3.9529	0
18/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1995.3000	2048.7800	1.9953	2.0488	0
18/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4831.1700	4749.7400	4.8312	4.7497	0
18/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1620.6200	1666.6100	1.6206	1.6666	2,000
18/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4903.6300	4821.5800	4.9036	4.8216	0
18/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1591.5800	1636.9500	1.5916	1.6370	250
18/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5720.0000	5631.5800	5.7200	5.6316	0
18/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1302.0300	1341.0300	1.3020	1.3410	300
18/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6804.6700	6709.1700	6.8047	6.7092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1006.9100	1038.8300	1.0069	1.0388	250
18/02/2025	R035 On 05-February-26			Bond Future	10.9449	10.9699	92.2837	92.1535	0
18/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3076.2600	3018.8600	3.0763	3.0189	0
18/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3887.1100	3959.8900	3.8871	3.9599	0
18/02/2025	R035 On 07-May-26			Bond Future	11.0883	11.1145	89.4920	89.3590	0
18/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3158.8000	3100.7400	3.1588	3.1007	0
18/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4327.0600	4401.9800	4.3271	4.4020	0
18/02/2025	R038 On 08-May-25			Bond Future	11.0719	11.0939	99.9167	99.7693	9,244
18/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2504.9300	2428.6500	2.5049	2.4287	0
18/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1385.7300	1456.9300	1.3857	1.4569	0
18/02/2025	R038 On 07-August-25			Bond Future	11.1863	11.2092	101.8733	101.7226	0
18/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2980.8000	2909.2500	2.9808	2.9093	0
18/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2628.1600	2707.2600	2.6282	2.7073	0
18/02/2025	R038 On 06-November-25			Bond Future	11.3115	11.3354	98.3574	98.2035	0
18/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2407.6200	2350.4400	2.4076	2.3504	1,770
18/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4577.5300	4674.2600	4.5775	4.6743	0
18/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3208.5100	3139.2600	3.2085	3.1393	0
18/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3670.5100	3755.1700	3.6705	3.7552	0
18/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7652.0600	7540.6100	7.6521	7.5406	0
18/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1401.6300	1444.0900	1.4016	1.4441	1,770
18/02/2025	R038 On 05-February-26			Bond Future	11.4460	11.4710	100.2475	100.0903	0
18/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4291.0000	4215.8200	4.2910	4.2158	0
18/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4328.8200	4410.7900	4.3288	4.4108	0
18/02/2025	R038 On 07-May-26			Bond Future	11.5976	11.6237	96.6219	96.4614	0
18/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4047.8800	3976.2000	4.0479	3.9762	0
18/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5275.1800	5363.9800	5.2752	5.3640	0
18/02/2025	R053 On 08-May-25			Bond Future	11.3665	11.3986	103.5071	103.2328	22,674
18/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10152.1400	9902.8800	10.1521	9.9029	0
18/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	212.2700	237.3000	0.2123	0.2373	0
18/02/2025	R053 On 07-August-25			Bond Future	11.4676	11.5009	105.5339	105.2539	0
18/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13236.8400	12991.0800	13.2368	12.9911	0
18/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	537.0200	571.2200	0.5370	0.5712	0
18/02/2025	R053 On 06-November-25			Bond Future	11.5767	11.6113	101.7104	101.4247	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5275.7200	5121.4200	5.2757	5.1214	0
18/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3779.6200	3911.0300	3.7796	3.9110	0
18/02/2025	R053 On 05-February-26			Bond Future	11.6924	11.7284	103.6647	103.3732	0
18/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4392.2100	4262.7100	4.3922	4.2627	0
18/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6061.2900	6223.3000	6.0613	6.2233	0
18/02/2025	R053 On 07-May-26			Bond Future	11.8206	11.8581	99.7252	99.4279	0
18/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5271.1500	5130.1700	5.2712	5.1302	0
18/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6321.0800	6477.4600	6.3211	6.4775	0
18/02/2025	R186 On 08-May-25			Bond Future	8.3925	8.3818	107.2149	107.2310	157,863
18/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	330.9500	341.8800	0.3310	0.3419	0
18/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	214.1000	208.9100	0.2141	0.2089	0
18/02/2025	R186 On 07-August-25			Bond Future	8.4837	8.4711	104.0055	104.0216	0
18/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1100.7700	1114.4300	1.1008	1.1144	1,983
18/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	162.4900	160.0000	0.1625	0.1600	0
18/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1610.9200	1625.8100	1.6109	1.6258	0
18/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	92.5700	91.3100	0.0926	0.0913	0
18/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2277.2500	2292.8800	2.2773	2.2929	0
18/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	46.5500	46.0300	0.0466	0.0460	1,983
18/02/2025	R186 On 06-November-25			Bond Future	8.6348	8.6195	106.0170	106.0332	447
18/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	175.5900	180.9800	0.1756	0.1810	0
18/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	709.4600	698.7200	0.7095	0.6987	0
18/02/2025	R186 On 05-February-26			Bond Future	8.8966	8.8770	102.7479	102.7640	0
18/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	239.8800	246.1600	0.2399	0.2462	0
18/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	624.3500	614.5000	0.6244	0.6145	0
18/02/2025	R186 On 07-May-26			Bond Future	9.4995	9.4721	104.6548	104.6708	0
18/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	150.5600	155.5600	0.1506	0.1556	0
18/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	625.7800	614.7500	0.6258	0.6148	0
18/02/2025	R202 On 08-May-25			Bond Future	273.3854	272.3060	273.3854	272.3060	1,359
18/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1075.3900	0.0000	1.0754	0.0000	0
18/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	3.9600	0.0000	0.0040	0
18/02/2025	R202 On 07-August-25			Bond Future	273.5855	272.4843	273.5855	272.4843	0
18/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1985.5300	884.2800	1.9855	0.8843	0
18/02/2025	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
18/02/2025	R202 On 06-November-25			Bond Future	278.9436	277.8200	278.9436	277.8200	0
18/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	3303.6300	2179.9600	3.3036	2.1800	0
18/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R202 On 05-February-26			Bond Future	279.0524	277.9055	279.0524	277.9055	0
18/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	1232.4200	85.4700	1.2324	0.0855	0
18/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R202 On 07-May-26			Bond Future	284.3066	283.1368	284.3066	283.1368	0
18/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6756.6000	5586.8200	6.7566	5.5868	0
18/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R209 On 08-May-25			Bond Future	10.8098	10.8368	71.9516	71.8161	28,749
18/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5340.9500	5222.0700	5.3410	5.2221	0
18/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	169.2000	185.8200	0.1692	0.1858	0
18/02/2025	R209 On 07-August-25			Bond Future	10.9103	10.9383	73.3605	73.2222	0
18/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8342.2900	8218.9500	8.3423	8.2190	0
18/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	260.0200	275.0300	0.2600	0.2750	0
18/02/2025	R209 On 06-November-25			Bond Future	11.0207	11.0498	71.6267	71.4855	0
18/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3348.5000	3271.0400	3.3485	3.2710	0
18/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2151.0400	2214.8200	2.1510	2.2148	0
18/02/2025	R209 On 05-February-26			Bond Future	11.1397	11.1700	73.0037	72.8595	0
18/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2731.6100	2668.5800	2.7316	2.6686	0
18/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3739.7300	3820.9000	3.7397	3.8209	0
18/02/2025	R209 On 07-May-26			Bond Future	11.2744	11.3060	71.2077	71.0605	0
18/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3085.4200	3019.0000	3.0854	3.0190	0
18/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4047.6000	4128.3200	4.0476	4.1283	0
18/02/2025	R210 On 08-May-25			Bond Future	245.1760	245.1996	245.1760	245.1996	1,744
18/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2853.9800	2830.4200	2.8540	2.8304	0
18/02/2025	R210 On 07-August-25			Bond Future	250.0370	250.0603	250.0370	250.0603	0
18/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1596.9700	1620.2500	1.5970	1.6203	0
18/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R210 On 06-November-25			Bond Future	251.5255	251.5476	251.5255	251.5476	0
18/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	614.4900	592.3700	0.6145	0.5924	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	R210 On 05-February-26			Bond Future	256.4226	256.4445	256.4226	256.4445	0
18/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	3322.6400	3344.4600	3.3226	3.3445	0
18/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R210 On 07-May-26			Bond Future	257.7821	257.8030	257.7821	257.8030	0
18/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	2382.1100	2403.0100	2.3821	2.4030	0
18/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/02/2025	R213 On 08-May-25			Bond Future	9.5739	9.5853	90.1345	90.0880	101,769
18/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3900.5600	3862.5600	3.9006	3.8626	0
18/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	155.8300	164.3500	0.1558	0.1644	0
18/02/2025	R213 On 07-August-25			Bond Future	9.6611	9.6733	91.9000	91.8523	17
18/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7551.1300	7507.7600	7.5511	7.5078	0
18/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	118.2500	122.5600	0.1183	0.1226	0
18/02/2025	R213 On 06-November-25			Bond Future	9.7688	9.7818	90.1240	90.0751	179
18/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2529.3700	2504.0000	2.5294	2.5040	0
18/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1474.9800	1498.5100	1.4750	1.4985	0
18/02/2025	R213 On 05-February-26			Bond Future	9.8935	9.9073	91.8577	91.8075	0
18/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2166.4900	2144.0600	2.1665	2.1441	0
18/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2179.0300	2206.7200	2.1790	2.2067	0
18/02/2025	R213 On 07-May-26			Bond Future	10.0386	10.0534	90.0113	89.9599	0
18/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1882.8600	1862.1400	1.8829	1.8621	0
18/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2716.3000	2746.9600	2.7163	2.7470	0
18/02/2025	R214 On 08-May-25			Bond Future	11.2211	11.2479	66.7098	66.5662	16,369
18/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6053.4600	5925.4500	6.0535	5.9255	0
18/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	157.9500	173.6100	0.1580	0.1736	0
18/02/2025	R214 On 07-August-25			Bond Future	11.3186	11.3464	68.0165	67.8698	0
18/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8240.7000	8111.6700	8.2407	8.1117	0
18/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	311.2100	328.8800	0.3112	0.3289	0
18/02/2025	R214 On 06-November-25			Bond Future	11.4263	11.4550	66.0321	65.8824	0
18/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3421.1200	3339.8600	3.4211	3.3399	0
18/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2321.3700	2389.8200	2.3214	2.3898	0
18/02/2025	R214 On 05-February-26			Bond Future	11.5426	11.5725	67.3019	67.1491	0
18/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2712.9800	2648.5500	2.7130	2.6486	0
18/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4186.2000	4274.5800	4.1862	4.2746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	R214 On 07-May-26			Bond Future	11.6661	11.6970	65.2520	65.0961	0
18/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3449.3200	3376.1300	3.4493	3.3761	0
18/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4140.7800	4223.5300	4.1408	4.2235	0
18/02/2025	R248 On 08-May-25			Bond Future	11.3988	11.4308	80.3489	80.1379	269,120
18/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7482.0300	7292.7800	7.4820	7.2928	0
18/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	189.6800	211.3800	0.1897	0.2114	0
18/02/2025	R248 On 07-August-25			Bond Future	11.4995	11.5328	81.9227	81.7074	0
18/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10297.1600	10107.7900	10.2972	10.1078	0
18/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	408.4600	434.4400	0.4085	0.4344	0
18/02/2025	R248 On 06-November-25			Bond Future	11.6101	11.6446	79.0648	78.8451	0
18/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3889.5900	3774.3100	3.8896	3.7743	0
18/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3066.9800	3171.4600	3.0670	3.1715	0
18/02/2025	R248 On 05-February-26			Bond Future	11.7294	11.7652	80.5850	80.3608	0
18/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3344.7700	3248.4900	3.3448	3.2485	0
18/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5067.3200	5195.2200	5.0673	5.1952	0
18/02/2025	R248 On 07-May-26			Bond Future	11.8553	11.8926	77.6387	77.4101	0
18/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4174.9400	4066.6200	4.1749	4.0666	0
18/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5016.5100	5136.8300	5.0165	5.1368	0
18/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0