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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
19/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	2029 On 08-May-25			Bond Future	136.6598	136.2226	136.6598	136.2226	5,933
19/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1190.2300	1627.4300	1.1902	1.6274	0
19/02/2025	2029 On 07-August-25			Bond Future	139.3704	138.9234	139.3704	138.9234	0
19/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1960.4200	1513.4100	1.9604	1.5134	0
19/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2029 On 06-November-25			Bond Future	140.6697	140.2135	140.6697	140.2135	68
19/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	879.7100	423.5400	0.8797	0.4235	0
19/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2029 On 05-February-26			Bond Future	143.4101	142.9438	143.4101	142.9438	0
19/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	3300.1200	2833.8400	3.3001	2.8338	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2029 On 07-May-26			Bond Future	144.6550	144.1801	144.6550	144.1801	0
19/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2834.9700	2360.1100	2.8350	2.3601	0
19/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2030 On 08-May-25			Bond Future	9.2393	9.1840	97.5775	97.7799	63,832
19/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	221.7100	265.4500	0.2217	0.2655	800
19/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2289.9100	2131.3300	2.2899	2.1313	0
19/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	252.1200	300.0500	0.2521	0.3001	300
19/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2170.5900	2016.2000	2.1706	2.0162	0
19/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	488.9500	563.9900	0.4890	0.5640	1,320
19/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1551.9600	1424.6800	1.5520	1.4247	0
19/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	842.9600	947.2400	0.8430	0.9472	800
19/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1059.7400	961.7000	1.0597	0.9617	0
19/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	916.5200	1025.7800	0.9165	1.0258	300
19/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	987.0600	894.0000	0.9871	0.8940	0
19/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1404.4600	1540.3400	1.4045	1.5403	680
19/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	639.4400	573.0000	0.6394	0.5730	0
19/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1623.0700	1768.1100	1.6231	1.7681	0
19/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	533.5500	476.2700	0.5336	0.4763	300
19/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2708.3000	2883.1900	2.7083	2.8832	0
19/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	228.3100	200.8800	0.2283	0.2009	0
19/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2890.2800	3068.4100	2.8903	3.0684	0
19/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	198.6200	174.4300	0.1986	0.1744	800
19/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3902.1900	4092.6800	3.9022	4.0927	1,640
19/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	91.6100	79.7800	0.0916	0.0798	0
19/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5148.2900	5346.3500	5.1483	5.3464	2,280
19/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	30.5300	26.2700	0.0305	0.0263	0
19/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9000.5400	9202.8200	9.0005	9.2028	0
19/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.2300	0.1900	0.0002	0.0002	1,640
19/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10343.4800	10545.8000	10.3435	10.5458	0
19/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	2,280
19/02/2025	2030 On 07-August-25			Bond Future	9.3318	9.2729	95.4792	95.6846	47,294
19/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	467.8400	525.1400	0.4678	0.5251	300
19/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2626.7100	2478.5400	2.6267	2.4785	0

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19/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1145.5100	1246.5600	1.1455	1.2466	300
19/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1535.6600	1431.2400	1.5357	1.4312	0
19/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2387.4800	2534.0500	2.3875	2.5341	0
19/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	741.0200	682.1200	0.7410	0.6821	300
19/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4192.9500	4371.9400	4.1930	4.3719	1,054
19/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	298.0800	271.6000	0.2981	0.2716	0
19/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6038.5900	6234.6900	6.0386	6.2347	0
19/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	90.0100	80.6400	0.0900	0.0806	0
19/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9131.3400	9335.8000	9.1313	9.3358	0
19/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7.9300	6.9200	0.0079	0.0069	1,054
19/02/2025	2030 On 06-November-25			Bond Future	9.4313	9.3685	97.3265	97.5350	0
19/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	616.6400	677.7400	0.6166	0.6777	300
19/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3010.8500	2863.4000	3.0109	2.8634	0
19/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1278.1500	1374.8400	1.2782	1.3748	300
19/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1981.8400	1869.9800	1.9818	1.8700	0
19/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1845.7700	1964.2200	1.8458	1.9642	0
19/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1486.3900	1396.2900	1.4864	1.3963	0
19/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3012.1800	3161.4500	3.0122	3.1615	0
19/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	891.5200	832.2400	0.8915	0.8322	300
19/02/2025	2030 On 05-February-26			Bond Future	9.5497	9.4824	95.1910	95.4027	0
19/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1746.6400	1855.6700	1.7466	1.8557	0
19/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1934.5500	1831.8600	1.9346	1.8319	0
19/02/2025	2030 On 07-May-26			Bond Future	9.7148	9.6425	96.9589	97.1734	0
19/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1499.7000	1596.2200	1.4997	1.5962	0
19/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2468.3400	2350.3600	2.4683	2.3504	0
19/02/2025	2032 On 08-May-25			Bond Future	9.9590	9.9049	92.5816	92.8330	127,686
19/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	324.9400	383.3500	0.3249	0.3834	300
19/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2963.0000	2769.9400	2.9630	2.7699	0
19/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	344.3200	405.2100	0.3443	0.4052	800
19/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2886.3600	2695.7800	2.8864	2.6958	0
19/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1129.2200	1260.0400	1.1292	1.2600	300
19/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1403.3000	1282.6500	1.4033	1.2827	0
19/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1175.4900	1309.2700	1.1755	1.3093	800
19/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1356.5800	1238.8900	1.3566	1.2389	0

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19/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2181.9100	2363.3100	2.1819	2.3633	0
19/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	709.3100	639.2400	0.7093	0.6392	300
19/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4474.8700	4704.1600	4.4749	4.7042	0
19/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	198.1300	175.9500	0.1981	0.1760	0
19/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4712.3600	4944.1700	4.7124	4.9442	0
19/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	174.3700	154.7100	0.1744	0.1547	800
19/02/2025	2032 On 07-August-25			Bond Future	10.0590	10.0022	94.3953	94.6509	0
19/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	683.0000	756.2400	0.6830	0.7562	300
19/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3707.0500	3524.6600	3.7071	3.5247	0
19/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1510.2400	1633.0100	1.5102	1.6330	300
19/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2228.4400	2095.5800	2.2284	2.0956	0
19/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3351.0500	3535.5800	3.3511	3.5356	0
19/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1002.4200	931.3200	1.0024	0.9313	300
19/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8430.4100	8672.3400	8.4304	8.6723	0
19/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	166.4600	152.7600	0.1665	0.1528	0
19/02/2025	2032 On 06-November-25			Bond Future	10.1736	10.1141	92.0603	92.3200	0
19/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	855.8000	931.8200	0.8558	0.9318	300
19/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4302.2100	4118.6000	4.3022	4.1186	0
19/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1638.0500	1754.9300	1.6381	1.7549	300
19/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2838.6700	2695.9200	2.8387	2.6959	0
19/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2839.3700	2998.1500	2.8394	2.9982	0
19/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1774.9400	1674.0900	1.7749	1.6741	0
19/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4192.1000	4381.8100	4.1921	4.3818	0
19/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1140.2900	1070.3700	1.1403	1.0704	300
19/02/2025	2032 On 05-February-26			Bond Future	10.3020	10.2394	93.8309	94.0947	0
19/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2388.2900	2520.4200	2.3883	2.5204	0
19/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2987.8100	2856.1600	2.9878	2.8562	0
19/02/2025	2032 On 07-May-26			Bond Future	10.4553	10.3894	91.4140	91.6816	0
19/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2221.4600	2345.1000	2.2215	2.3451	0
19/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3510.9400	3367.0000	3.5109	3.3670	0
19/02/2025	2033 On 08-May-25			Bond Future	129.5116	129.1697	129.5116	129.1697	9,712
19/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1108.3700	1450.2800	1.1084	1.4503	0
19/02/2025	2033 On 07-August-25			Bond Future	132.0806	131.7309	132.0806	131.7309	0

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19/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3430.6100	3080.8600	3.4306	3.0809	0
19/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2033 On 06-November-25			Bond Future	133.1381	132.7811	133.1381	132.7811	0
19/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	1.8900	358.9200	0.0019	0.3589	0
19/02/2025	2033 On 05-February-26			Bond Future	135.7319	135.3668	135.7319	135.3668	0
19/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2851.9200	2486.8100	2.8519	2.4868	0
19/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2033 On 07-May-26			Bond Future	136.7300	136.3583	136.7300	136.3583	0
19/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1570.0100	1198.2500	1.5700	1.1983	0
19/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2037 On 08-May-25			Bond Future	11.0953	11.0163	85.5751	86.0266	63,678
19/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	422.7400	527.2600	0.4227	0.5273	300
19/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3909.8500	3562.8900	3.9099	3.5629	0
19/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1425.9300	1653.3100	1.4259	1.6533	300
19/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1970.7900	1746.6900	1.9708	1.7467	0
19/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2966.9500	3294.7700	2.9670	3.2948	0
19/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	926.9200	803.2600	0.9269	0.8033	300
19/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6430.7400	6849.6500	6.4307	6.8497	0
19/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	207.3900	174.8200	0.2074	0.1748	0
19/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7841.8700	8275.3200	7.8419	8.2753	15,000
19/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	110.0300	92.0000	0.1100	0.0920	0
19/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11334.9800	11784.0400	11.3350	11.7840	7,500
19/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	12.4800	10.0600	0.0125	0.0101	0
19/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11563.6700	12013.0800	11.5637	12.0131	7,500
19/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	10.6100	8.5400	0.0106	0.0085	0
19/02/2025	2037 On 07-August-25			Bond Future	11.2146	11.1325	82.9909	83.4505	73,915
19/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	622.2800	725.5600	0.6223	0.7256	2,541
19/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5707.4300	5351.0900	5.7074	5.3511	0
19/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	855.8000	984.6400	0.8558	0.9846	300
19/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4978.7900	4648.0100	4.9788	4.6480	0
19/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	939.3600	1076.5600	0.9394	1.0766	2,341
19/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4764.6700	4442.2500	4.7647	4.4423	0
19/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1102.2900	1254.8100	1.1023	1.2548	200

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19/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4395.3300	4088.2300	4.3953	4.0882	0
19/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1919.8200	2134.9200	1.9198	2.1349	300
19/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3128.6300	2884.1100	3.1286	2.8841	0
19/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2107.9900	2335.0000	2.1080	2.3350	0
19/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2919.7100	2687.1000	2.9197	2.6871	2,541
19/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3175.8100	3458.4800	3.1758	3.4585	0
19/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2040.9600	1864.0100	2.0410	1.8640	2,541
19/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4608.5800	4943.9900	4.6086	4.9440	0
19/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1326.0700	1201.8600	1.3261	1.2019	2,541
19/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4646.7300	4983.2900	4.6467	4.9833	0
19/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1311.5500	1188.4900	1.3116	1.1885	300
19/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	5994.5300	6365.5100	5.9945	6.3655	0
19/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	897.6000	808.9600	0.8976	0.8090	2,541
19/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9503.4600	9930.1900	9.5035	9.9302	0
19/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	285.1200	252.2300	0.2851	0.2522	0
19/02/2025	2037 On 06-November-25			Bond Future	11.3354	11.2502	84.5962	85.0640	0
19/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1128.0100	1264.6400	1.1280	1.2646	300
19/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5878.3300	5547.1800	5.8783	5.5472	0
19/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2170.6800	2378.4500	2.1707	2.3785	300
19/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4033.5200	3773.5100	4.0335	3.7735	0
19/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4011.8900	4302.7600	4.0119	4.3028	0
19/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2422.4000	2245.4900	2.4224	2.2455	0
19/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5889.1300	6235.0200	5.8891	6.2350	0
19/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1546.7400	1424.8500	1.5467	1.4249	300
19/02/2025	2037 On 05-February-26			Bond Future	11.4674	11.3788	81.9648	82.4408	0
19/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2326.1300	2520.9600	2.3261	2.5210	1,970
19/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5443.2100	5162.0400	5.4432	5.1620	0
19/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3054.4400	3283.9900	3.0544	3.2840	0
19/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4503.3700	4256.9200	4.5034	4.2569	0
19/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6364.7600	6699.5100	6.3648	6.6995	0
19/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2221.2500	2080.0000	2.2213	2.0800	1,970
19/02/2025	2037 On 07-May-26			Bond Future	11.6210	11.5289	83.4854	83.9693	0
19/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3291.3500	3523.6800	3.2914	3.5237	0
19/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4887.8100	4636.2700	4.8878	4.6363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	2038 On 08-May-25			Bond Future	141.6129	141.5718	141.6129	141.5718	2,940
19/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1932.9300	1891.8400	1.9329	1.8918	0
19/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2038 On 07-August-25			Bond Future	142.3020	142.2598	142.3020	142.2598	0
19/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2742.0400	2699.7900	2.7420	2.6998	0
19/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2038 On 06-November-25			Bond Future	145.0901	145.0458	145.0901	145.0458	0
19/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1210.0700	1165.8200	1.2101	1.1658	0
19/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2038 On 05-February-26			Bond Future	145.7547	145.7105	145.7547	145.7105	0
19/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2554.7300	2510.4900	2.5547	2.5105	0
19/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2038 On 07-May-26			Bond Future	148.5006	148.4540	148.5006	148.4540	0
19/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3970.5700	3923.9800	3.9706	3.9240	0
19/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2040 On 08-May-25			Bond Future	11.3812	11.3178	85.6857	86.0774	31,815
19/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7384.8900	7752.4200	7.3849	7.7524	0
19/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	198.7600	174.5200	0.1988	0.1745	0
19/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7983.4800	8355.8800	7.9835	8.3559	15,000
19/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	157.0700	137.7000	0.1571	0.1377	0
19/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11327.2400	11715.4500	11.3272	11.7155	7,500
19/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	24.9600	21.4000	0.0250	0.0214	0
19/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11666.1600	12055.0100	11.6662	12.0550	7,500
19/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	20.2400	17.3200	0.0202	0.0173	0
19/02/2025	2040 On 07-August-25			Bond Future	11.5010	11.4353	82.8529	83.2517	45,234
19/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10161.1400	10530.3600	10.1611	10.5304	0
19/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	330.4700	300.9500	0.3305	0.3010	0
19/02/2025	2040 On 06-November-25			Bond Future	11.6216	11.5535	84.4554	84.8611	0
19/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4127.1900	4372.3400	4.1272	4.3723	0
19/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2845.2900	2684.7700	2.8453	2.6848	0
19/02/2025	2040 On 05-February-26			Bond Future	11.7525	11.6819	81.5706	81.9834	0
19/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3309.1200	3509.5400	3.3091	3.5095	0
19/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4858.9100	4646.5600	4.8589	4.6466	0
19/02/2025	2040 On 07-May-26			Bond Future	11.9026	11.8293	83.0834	83.5029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3839.3400	4048.5100	3.8393	4.0485	0
19/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5182.0500	4971.7400	5.1821	4.9717	0
19/02/2025	2044 On 08-May-25		Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/02/2025	2044 On 08-May-25			Bond Future	11.5333	11.4595	81.2613	81.7280	72,418
19/02/2025	2044 On 08-May-25		Put	Bond Future	18738.6900	18272.0100	18.7387	18.2720	0
19/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	361.4300	451.0300	0.3614	0.4510	9,000
19/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4860.6100	4483.5300	4.8606	4.4835	0
19/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	450.9000	555.7900	0.4509	0.5558	2,490
19/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4470.5200	4108.7300	4.4705	4.1087	0
19/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1340.1500	1553.6600	1.3402	1.5537	9,000
19/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2508.0400	2254.8700	2.5080	2.2549	0
19/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2309.6200	2597.2100	2.3096	2.5972	0
19/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1579.9000	1400.8100	1.5799	1.4008	2,490
19/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2727.4200	3039.0600	2.7274	3.0391	0
19/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1320.0500	1165.0100	1.3201	1.1650	9,000
19/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5592.9900	6001.5700	5.5930	6.0016	0
19/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	425.6900	367.5900	0.4257	0.3676	2,490
19/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7169.5400	7602.9200	7.1695	7.6029	0
19/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	233.0400	199.7400	0.2330	0.1997	0
19/02/2025	2044 On 07-August-25			Bond Future	11.6489	11.5725	78.4672	78.9423	16
19/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9845.4500	10278.6600	9.8455	10.2787	0
19/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	416.2300	374.3200	0.4162	0.3743	0
19/02/2025	2044 On 06-November-25			Bond Future	11.7648	11.6857	79.9849	80.4685	0
19/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3860.5400	4140.0700	3.8605	4.1401	0
19/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3164.4200	2960.3700	3.1644	2.9604	0
19/02/2025	2044 On 05-February-26			Bond Future	11.8901	11.8081	77.1393	77.6314	0
19/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3292.5500	3525.2400	3.2926	3.5252	0
19/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5305.9800	5046.4800	5.3060	5.0465	0
19/02/2025	2044 On 07-May-26			Bond Future	12.0325	11.9476	78.5697	79.0701	0
19/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3944.0900	4194.4900	3.9441	4.1945	0
19/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5326.1700	5076.1700	5.3262	5.0762	0
19/02/2025	2046 On 08-May-25			Bond Future	122.4725	121.4017	122.4725	121.4017	19,628
19/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	502.4700	0.0000	0.5025	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
19/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	568.2700	0.0000	0.5683	0
19/02/2025	2046 On 07-August-25			Bond Future	124.9017	123.8087	124.9017	123.8087	0
19/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	6211.7000	5118.6700	6.2117	5.1187	0
19/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2046 On 06-November-25			Bond Future	125.0991	123.9847	125.0991	123.9847	0
19/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	310.9200	1425.3000	0.3109	1.4253	0
19/02/2025	2046 On 05-February-26			Bond Future	127.5353	126.3983	127.5353	126.3983	0
19/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	5885.2900	4748.3400	5.8853	4.7483	0
19/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2046 On 07-May-26			Bond Future	127.6458	126.4889	127.6458	126.4889	0
19/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	2695.8300	1538.8900	2.6958	1.5389	0
19/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2050 On 08-May-25			Bond Future	123.3595	122.9767	123.3595	122.9767	16,345
19/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	2199.5200	1816.6800	2.1995	1.8167	0
19/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2050 On 07-August-25			Bond Future	123.4450	123.0543	123.4450	123.0543	0
19/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3554.9500	3164.2500	3.5550	3.1643	0
19/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2050 On 06-November-25			Bond Future	125.8638	125.4640	125.8638	125.4640	0
19/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1443.7600	1044.0200	1.4438	1.0440	0
19/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2050 On 05-February-26			Bond Future	125.9064	125.5001	125.9064	125.5001	0
19/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	3086.4100	2680.0600	3.0864	2.6801	0
19/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	2050 On 07-May-26			Bond Future	128.2780	127.8625	128.2780	127.8625	0
19/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	4207.9500	3792.4700	4.2080	3.7925	0
19/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	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
19/02/2025	AL37 On 08-May-25			Index Future	1091.1960	1093.6420	1091.1960	1,093.6420	0
19/02/2025	AL37 On 07-August-25			Index Future	1112.5780	1115.0690	1112.5780	1,115.0690	0
19/02/2025	AL37 On 06-November-25			Index Future	1134.1280	1136.6630	1134.1280	1,136.6630	0
19/02/2025	AL37 On 05-February-26			Index Future	1155.9780	1158.5590	1155.9780	1,158.5590	0
19/02/2025	AL37 On 07-May-26			Index Future	1177.5420	1180.1670	1177.5420	1,180.1670	0
19/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
19/02/2025	AL7T On 08-May-25			Index Future	1303.0910	1308.6010	1303.0910	1,308.6010	0
19/02/2025	AL7T On 07-August-25			Index Future	1328.6250	1334.2400	1328.6250	1,334.2400	0
19/02/2025	AL7T On 06-November-25			Index Future	1354.3590	1360.0790	1354.3590	1,360.0790	0
19/02/2025	AL7T On 05-February-26			Index Future	1380.4520	1386.2780	1380.4520	1,386.2780	0
19/02/2025	AL7T On 07-May-26			Index Future	1406.2040	1412.1330	1406.2040	1,412.1330	0
19/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
19/02/2025	ALBI On 08-May-25			Index Future	1121.3480	1125.7170	1121.3480	1,125.7170	94
19/02/2025	ALBI On 07-August-25			Index Future	1143.3210	1147.7730	1143.3210	1,147.7730	0
19/02/2025	ALBI On 06-November-25			Index Future	1165.4660	1170.0010	1165.4660	1,170.0010	0
19/02/2025	ALBI On 05-February-26			Index Future	1187.9200	1192.5390	1187.9200	1,192.5390	0
19/02/2025	ALBI On 07-May-26			Index Future	1210.0800	1214.7810	1210.0800	1,214.7810	0
19/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	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
19/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	ES33 On 08-May-25			Bond Future	11.3532	11.2801	80.7537	81.0889	0
19/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5981.6600	6316.8900	5.9817	6.3169	0
19/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES33 On 07-August-25			Bond Future	11.4947	11.4184	82.3553	82.6964	0
19/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8550.6800	8891.8400	8.5507	8.8918	0
19/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES33 On 06-November-25			Bond Future	11.6549	11.5751	80.1719	80.5189	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1521.7000	1868.7000	1.5217	1.8687	0
19/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES33 On 05-February-26			Bond Future	11.8331	11.7496	81.7318	82.0849	0
19/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1463.6300	1110.5700	1.4636	1.1106	0
19/02/2025	ES33 On 07-May-26			Bond Future	12.0302	11.9428	79.4722	79.8309	0
19/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1408.3100	1049.6300	1.4083	1.0496	0
19/02/2025	ES42 On 08-May-25			Bond Future	11.8932	11.8249	75.9023	76.3002	0
19/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7271.4300	7669.2900	7.2714	7.6693	0
19/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES42 On 07-August-25			Bond Future	12.0161	11.9455	77.4072	77.8123	0
19/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9135.0300	9540.1000	9.1350	9.5401	0
19/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES42 On 06-November-25			Bond Future	12.1503	12.0770	74.6576	75.0698	0
19/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1323.7100	1735.9300	1.3237	1.7359	0
19/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES42 On 05-February-26			Bond Future	12.2917	12.2157	76.1087	76.5282	0
19/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2491.0300	2071.5000	2.4910	2.0715	0
19/02/2025	ES42 On 07-May-26			Bond Future	12.4506	12.3717	73.2735	73.7000	0
19/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1367.9300	941.4300	1.3679	0.9414	0
19/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
19/02/2025	GOVI On 08-May-25			GOVI	1104.3410	1108.5600	1104.3410	1,108.5600	632
19/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	823410.0000	865600.0000	82.3410	86.5600	0
19/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	GOVI On 07-August-25			GOVI	1125.9810	1130.2790	1125.9810	1,130.2790	0
19/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1149810.0000	1192790.0000	114.9810	119.2790	0
19/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	GOVI On 06-November-25			GOVI	1147.7900	1152.1680	1147.7900	1,152.1680	0
19/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	357900.0000	401680.0000	35.7900	40.1680	0
19/02/2025	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
19/02/2025	GOVI On 05-February-26			GOVI	1169.9030	1174.3630	1169.9030	1,174.3630	0
19/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	199030.0000	243630.0000	19.9030	24.3630	0
19/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	GOVI On 07-May-26			GOVI	1191.7270	1196.2660	1191.7270	1,196.2660	0
19/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	147270.0000	192660.0000	14.7270	19.2660	0
19/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
19/02/2025	IGOV On 08-May-25			Index Future	382.7250	381.3210	382.7250	381.3210	887
19/02/2025	IGOV On 07-August-25			Index Future	390.3160	388.8840	390.3160	388.8840	0
19/02/2025	IGOV On 06-November-25			Index Future	397.9670	396.5050	397.9670	396.5050	0
19/02/2025	IGOV On 05-February-26			Index Future	405.7230	404.2310	405.7230	404.2310	0
19/02/2025	IGOV On 07-May-26			Index Future	413.3780	411.8570	413.3780	411.8570	0
19/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/02/2025	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
19/02/2025	R033 On 08-May-25			Bond Future	10.1526	10.1039	100.3384	100.5975	9,365
19/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	1993.3500	2163.0500	1.9934	2.1631	0
19/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1056.8700	967.4300	1.0569	0.9674	0
19/02/2025	R033 On 07-August-25			Bond Future	10.2559	10.2050	102.3041	102.5674	0
19/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2354.3600	2505.0600	2.3544	2.5051	0
19/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1972.9300	1860.3100	1.9729	1.8603	0
19/02/2025	R033 On 06-November-25			Bond Future	10.3731	10.3198	99.2391	99.5066	0
19/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2464.5200	2605.3100	2.4645	2.6053	0
19/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2680.8700	2554.1800	2.6809	2.5542	0
19/02/2025	R033 On 05-February-26			Bond Future	10.5029	10.4470	101.1473	101.4191	0
19/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3104.2500	3249.8000	3.1043	3.2498	0
19/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3166.6800	3040.4900	3.1667	3.0405	0
19/02/2025	R033 On 07-May-26			Bond Future	10.6557	10.5972	97.9819	98.2575	0
19/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2702.7400	2833.4400	2.7027	2.8334	0
19/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4009.0600	3864.2100	4.0091	3.8642	0
19/02/2025	R035 On 08-May-25			Bond Future	10.6643	10.5901	91.0404	91.4534	78,173
19/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	359.5500	449.9600	0.3596	0.4500	300
19/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3683.8000	3361.2300	3.6838	3.3612	0
19/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	960.1300	1134.1000	0.9601	1.1341	150
19/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2216.9600	1977.9500	2.2170	1.9780	0
19/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1306.0000	1514.4600	1.3060	1.5145	300
19/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1775.5900	1571.0700	1.7756	1.5711	0
19/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2500.3700	2789.8100	2.5004	2.7898	0
19/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	933.3300	809.7900	0.9333	0.8098	150
19/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2726.6900	3027.0800	2.7267	3.0271	0
19/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	835.2800	722.6900	0.8353	0.7227	300
19/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4619.1700	4980.2600	4.6192	4.9803	400
19/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	346.0900	294.2000	0.3461	0.2942	0
19/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5717.7800	6097.9400	5.7178	6.0979	0
19/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	210.4500	177.6300	0.2105	0.1776	150
19/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6091.0000	6475.9700	6.0910	6.4760	0
19/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	177.6800	149.6700	0.1777	0.1497	0
19/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10418.0100	10827.0200	10.4180	10.8270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	23.5500	19.5800	0.0236	0.0196	400
19/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13365.5900	13778.0200	13.3656	13.7780	0
19/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	2.9300	2.3800	0.0029	0.0024	400
19/02/2025	R035 On 07-August-25			Bond Future	10.7717	10.6945	92.8244	93.2447	0
19/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	778.9100	894.5700	0.7789	0.8946	300
19/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4642.1400	4337.4900	4.6421	4.3375	0
19/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1783.5200	1980.8300	1.7835	1.9808	300
19/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2832.1100	2609.1100	2.8321	2.6091	0
19/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4083.3400	4384.4100	4.0833	4.3844	0
19/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1276.8400	1157.6000	1.2768	1.1576	8,500
19/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4233.1400	4538.7800	4.2331	4.5388	0
19/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1219.0600	1104.3900	1.2191	1.1044	300
19/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9707.2700	10099.9400	9.7073	10.0999	0
19/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	254.6400	227.0000	0.2546	0.2270	0
19/02/2025	R035 On 06-November-25			Bond Future	10.8938	10.8134	90.1149	90.5425	0
19/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	819.2500	922.8300	0.8193	0.9228	2,000
19/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6247.6400	5923.6500	6.2476	5.9237	0
19/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1043.3200	1166.7600	1.0433	1.1668	300
19/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5502.5400	5198.4100	5.5025	5.1984	0
19/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1629.7400	1796.2600	1.6297	1.7963	2,000
19/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4245.2800	3984.2300	4.2453	3.9842	0
19/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2002.7800	2192.2800	2.0028	2.1923	300
19/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3687.5500	3449.4800	3.6876	3.4495	0
19/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2984.0400	3222.1900	2.9840	3.2222	250
19/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2686.5200	2497.1000	2.6865	2.4971	0
19/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3758.6700	4026.8100	3.7587	4.0268	0
19/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2154.7300	1995.3000	2.1547	1.9953	0
19/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4538.3700	4831.1700	4.5384	4.8312	0
19/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1755.3900	1620.6200	1.7554	1.6206	2,000
19/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4608.8200	4903.6300	4.6088	4.9036	0
19/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1724.3400	1591.5800	1.7243	1.5916	250
19/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5404.6300	5720.0000	5.4046	5.7200	0
19/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1414.2300	1302.0300	1.4142	1.3020	300
19/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6466.9600	6804.6700	6.4670	6.8047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1096.7700	1006.9100	1.0968	1.0069	250
19/02/2025	R035 On 05-February-26			Bond Future	11.0288	10.9449	91.8486	92.2837	0
19/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2866.2800	3076.2600	2.8663	3.0763	0
19/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4112.1900	3887.1100	4.1122	3.8871	0
19/02/2025	R035 On 07-May-26			Bond Future	11.1757	11.0883	89.0499	89.4920	0
19/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2950.8200	3158.8000	2.9508	3.1588	0
19/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4561.2000	4327.0600	4.5612	4.3271	0
19/02/2025	R038 On 08-May-25			Bond Future	11.1457	11.0719	99.4234	99.9167	9,244
19/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2205.7500	2504.9300	2.2058	2.5049	0
19/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1579.9100	1385.7300	1.5799	1.3857	0
19/02/2025	R038 On 07-August-25			Bond Future	11.2629	11.1863	101.3711	101.8733	0
19/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2711.6900	2980.8000	2.7117	2.9808	0
19/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2861.2200	2628.1600	2.8612	2.6282	0
19/02/2025	R038 On 06-November-25			Bond Future	11.3911	11.3115	97.8466	98.3574	0
19/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2195.2200	2407.6200	2.1952	2.4076	1,770
19/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4876.0000	4577.5300	4.8760	4.5775	0
19/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2954.6400	3208.5100	2.9546	3.2085	0
19/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3927.5100	3670.5100	3.9275	3.6705	0
19/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7260.1700	7652.0600	7.2602	7.6521	0
19/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1520.6100	1401.6300	1.5206	1.4016	1,770
19/02/2025	R038 On 05-February-26			Bond Future	11.5288	11.4460	99.7276	100.2475	0
19/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4019.5300	4291.0000	4.0195	4.2910	0
19/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4577.1700	4328.8200	4.5772	4.3288	0
19/02/2025	R038 On 07-May-26			Bond Future	11.6838	11.5976	96.0936	96.6219	0
19/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3793.0300	4047.8800	3.7930	4.0479	0
19/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5548.6400	5275.1800	5.5486	5.2752	0
19/02/2025	R053 On 08-May-25			Bond Future	11.4404	11.3665	102.8778	103.5071	22,674
19/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9561.8100	10152.1400	9.5618	10.1521	0
19/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	251.2200	212.2700	0.2512	0.2123	0
19/02/2025	R053 On 07-August-25			Bond Future	11.5441	11.4676	104.8931	105.5339	0
19/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12656.9700	13236.8400	12.6570	13.2368	0
19/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	597.9100	537.0200	0.5979	0.5370	0
19/02/2025	R053 On 06-November-25			Bond Future	11.6560	11.5767	101.0583	101.7104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4899.7300	5275.7200	4.8997	5.2757	0
19/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4055.7400	3779.6200	4.0557	3.7796	0
19/02/2025	R053 On 05-February-26			Bond Future	11.7746	11.6924	103.0010	103.6647	0
19/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4077.4300	4392.2100	4.0774	4.3922	0
19/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6410.2500	6061.2900	6.4103	6.0613	0
19/02/2025	R053 On 07-May-26			Bond Future	11.9059	11.8206	99.0504	99.7252	0
19/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4933.5800	5271.1500	4.9336	5.2712	0
19/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6658.3900	6321.0800	6.6584	6.3211	0
19/02/2025	R186 On 08-May-25			Bond Future	8.4301	8.3925	107.1582	107.2149	157,923
19/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	297.8600	330.9500	0.2979	0.3310	0
19/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	237.7300	214.1000	0.2377	0.2141	0
19/02/2025	R186 On 07-August-25			Bond Future	8.5281	8.4837	103.9485	104.0055	0
19/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1055.8300	1100.7700	1.0558	1.1008	1,983
19/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	174.5000	162.4900	0.1745	0.1625	0
19/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1560.8700	1610.9200	1.5609	1.6109	0
19/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	99.4700	92.5700	0.0995	0.0926	0
19/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2223.7300	2277.2500	2.2237	2.2773	0
19/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	49.9800	46.5500	0.0500	0.0466	1,983
19/02/2025	R186 On 06-November-25			Bond Future	8.6889	8.6348	105.9600	106.0170	447
19/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	158.9100	175.5900	0.1589	0.1756	0
19/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	749.8300	709.4600	0.7498	0.7095	0
19/02/2025	R186 On 05-February-26			Bond Future	8.9663	8.8966	102.6907	102.7479	0
19/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	219.7200	239.8800	0.2197	0.2399	0
19/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	661.4100	624.3500	0.6614	0.6244	0
19/02/2025	R186 On 07-May-26			Bond Future	9.5972	9.4995	104.5977	104.6548	0
19/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	134.4900	150.5600	0.1345	0.1506	0
19/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	666.7500	625.7800	0.6668	0.6258	0
19/02/2025	R202 On 08-May-25			Bond Future	274.1207	273.3854	274.1207	273.3854	2,169
19/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1810.6900	1075.3900	1.8107	1.0754	0
19/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R202 On 07-August-25			Bond Future	274.3364	273.5855	274.3364	273.5855	0
19/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	2736.3700	1985.5300	2.7364	1.9855	0
19/02/2025	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
19/02/2025	R202 On 06-November-25			Bond Future	279.7119	278.9436	279.7119	278.9436	0
19/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	4071.8600	3303.6300	4.0719	3.3036	0
19/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R202 On 05-February-26			Bond Future	279.8335	279.0524	279.8335	279.0524	0
19/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	2013.5100	1232.4200	2.0135	1.2324	0
19/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R202 On 07-May-26			Bond Future	285.1055	284.3066	285.1055	284.3066	0
19/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	7555.5000	6756.6000	7.5555	6.7566	0
19/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R209 On 08-May-25			Bond Future	10.8839	10.8098	71.5801	71.9516	28,728
19/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5000.5000	5340.9500	5.0005	5.3410	0
19/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	200.2300	169.2000	0.2002	0.1692	0
19/02/2025	R209 On 07-August-25			Bond Future	10.9870	10.9103	72.9824	73.3605	0
19/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	7994.8800	8342.2900	7.9949	8.3423	0
19/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	290.7300	260.0200	0.2907	0.2600	0
19/02/2025	R209 On 06-November-25			Bond Future	11.1002	11.0207	71.2420	71.6267	0
19/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3121.1200	3348.5000	3.1211	3.3485	0
19/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2308.3800	2151.0400	2.3084	2.1510	0
19/02/2025	R209 On 05-February-26			Bond Future	11.2222	11.1397	72.6122	73.0037	0
19/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2546.1800	2731.6100	2.5462	2.7316	0
19/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3945.8300	3739.7300	3.9458	3.7397	0
19/02/2025	R209 On 07-May-26			Bond Future	11.3600	11.2744	70.8097	71.2077	0
19/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2893.4000	3085.4200	2.8934	3.0854	0
19/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4253.5300	4047.6000	4.2535	4.0476	0
19/02/2025	R210 On 08-May-25			Bond Future	246.0426	245.1760	246.0426	245.1760	2,488
19/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1987.4400	2853.9800	1.9874	2.8540	0
19/02/2025	R210 On 07-August-25			Bond Future	250.9228	250.0370	250.9228	250.0370	0
19/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2482.7900	1596.9700	2.4828	1.5970	0
19/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R210 On 06-November-25			Bond Future	252.4289	251.5255	252.4289	251.5255	0
19/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	288.9300	0.0000	0.2889	0.0000	0
19/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	614.4900	0.0000	0.6145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	R210 On 05-February-26			Bond Future	257.3458	256.4226	257.3458	256.4226	0
19/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4245.8400	3322.6400	4.2458	3.3226	0
19/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R210 On 07-May-26			Bond Future	258.7212	257.7821	258.7212	257.7821	468
19/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3321.2400	2382.1100	3.3212	2.3821	0
19/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/02/2025	R213 On 08-May-25			Bond Future	9.6284	9.5739	89.9130	90.1345	101,769
19/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3699.8100	3900.5600	3.6998	3.9006	0
19/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	176.5800	155.8300	0.1766	0.1558	0
19/02/2025	R213 On 07-August-25			Bond Future	9.7186	9.6611	91.6749	91.9000	17
19/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7337.3300	7551.1300	7.3373	7.5511	0
19/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	129.5300	118.2500	0.1295	0.1183	0
19/02/2025	R213 On 06-November-25			Bond Future	9.8294	9.7688	89.8954	90.1240	179
19/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2391.5500	2529.3700	2.3916	2.5294	0
19/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1565.7700	1474.9800	1.5658	1.4750	0
19/02/2025	R213 On 05-February-26			Bond Future	9.9576	9.8935	91.6254	91.8577	0
19/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2046.7300	2166.4900	2.0467	2.1665	0
19/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2291.5100	2179.0300	2.2915	2.1790	0
19/02/2025	R213 On 07-May-26			Bond Future	10.1066	10.0386	89.7758	90.0113	0
19/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1775.2500	1882.8600	1.7753	1.8829	0
19/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2844.2200	2716.3000	2.8442	2.7163	0
19/02/2025	R214 On 08-May-25			Bond Future	11.2898	11.2211	66.3426	66.7098	16,369
19/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5712.2800	6053.4600	5.7123	6.0535	0
19/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	184.0200	157.9500	0.1840	0.1580	0
19/02/2025	R214 On 07-August-25			Bond Future	11.3896	11.3186	67.6426	68.0165	0
19/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7900.6000	8240.7000	7.9006	8.2407	0
19/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	345.0800	311.2100	0.3451	0.3112	0
19/02/2025	R214 On 06-November-25			Bond Future	11.4996	11.4263	65.6515	66.0321	0
19/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3197.9300	3421.1200	3.1979	3.4211	0
19/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2478.7300	2321.3700	2.4787	2.3214	0
19/02/2025	R214 On 05-February-26			Bond Future	11.6185	11.5426	66.9146	67.3019	0
19/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2535.1400	2712.9800	2.5351	2.7130	0
19/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4395.6800	4186.2000	4.3957	4.1862	0

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19/02/2025	R214 On 07-May-26			Bond Future	11.7445	11.6661	64.8582	65.2520	0
19/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3251.5500	3449.3200	3.2516	3.4493	0
19/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4336.8000	4140.7800	4.3368	4.1408	0
19/02/2025	R248 On 08-May-25			Bond Future	11.4778	11.3988	79.8304	80.3489	269,120
19/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7000.8200	7482.0300	7.0008	7.4820	0
19/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	226.9400	189.6800	0.2269	0.1897	0
19/02/2025	R248 On 07-August-25			Bond Future	11.5813	11.4995	81.3947	81.9227	0
19/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9819.0600	10297.1600	9.8191	10.2972	0
19/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	458.4000	408.4600	0.4584	0.4085	0
19/02/2025	R248 On 06-November-25			Bond Future	11.6947	11.6101	78.5273	79.0648	0
19/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3588.7800	3889.5900	3.5888	3.8896	0
19/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3303.6700	3066.9800	3.3037	3.0670	0
19/02/2025	R248 On 05-February-26			Bond Future	11.8172	11.7294	80.0378	80.5850	0
19/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3093.3700	3344.7700	3.0934	3.3448	0
19/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5363.0800	5067.3200	5.3631	5.0673	0
19/02/2025	R248 On 07-May-26			Bond Future	11.9462	11.8553	77.0823	77.6387	0
19/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3896.9200	4174.9400	3.8969	4.1749	0
19/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5294.9100	5016.5100	5.2949	5.0165	0
19/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0