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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
20/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	2029 On 08-May-25			Bond Future	136.4877	136.6598	136.4877	136.6598	5,933
20/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1362.2800	1190.2300	1.3623	1.1902	0
20/02/2025	2029 On 07-August-25			Bond Future	139.1954	139.3704	139.1954	139.3704	0
20/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1785.3900	1960.4200	1.7854	1.9604	0
20/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2029 On 06-November-25			Bond Future	140.4915	140.6697	140.4915	140.6697	68
20/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	701.5300	879.7100	0.7015	0.8797	0
20/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2029 On 05-February-26			Bond Future	143.2289	143.4101	143.2289	143.4101	0
20/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	3118.8800	3300.1200	3.1189	3.3001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2029 On 07-May-26			Bond Future	144.4705	144.6550	144.4705	144.6550	0
20/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2650.4800	2834.9700	2.6505	2.8350	0
20/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2030 On 08-May-25			Bond Future	9.2489	9.2393	97.5425	97.5775	63,771
20/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	211.5900	221.7100	0.2116	0.2217	800
20/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2314.8500	2289.9100	2.3149	2.2899	0
20/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	241.0900	252.1200	0.2411	0.2521	300
20/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2194.6200	2170.5900	2.1946	2.1706	0
20/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	472.2600	488.9500	0.4723	0.4890	1,320
20/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1570.3300	1551.9600	1.5703	1.5520	0
20/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	820.5800	842.9600	0.8206	0.8430	800
20/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1072.4200	1059.7400	1.0724	1.0597	0
20/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	893.2300	916.5200	0.8932	0.9165	300
20/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	998.8300	987.0600	0.9988	0.9871	0
20/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1376.5500	1404.4600	1.3766	1.4045	680
20/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	646.5900	639.4400	0.6466	0.6394	0
20/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1593.7200	1623.0700	1.5937	1.6231	0
20/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	539.2600	533.5500	0.5393	0.5336	300
20/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2674.8600	2708.3000	2.6749	2.7083	0
20/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	229.9300	228.3100	0.2299	0.2283	0
20/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2856.4900	2890.2800	2.8565	2.8903	0
20/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	199.8900	198.6200	0.1999	0.1986	800
20/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3867.2900	3902.1900	3.8673	3.9022	1,640
20/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	91.7700	91.6100	0.0918	0.0916	0
20/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5113.0700	5148.2900	5.1131	5.1483	2,280
20/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	30.3700	30.5300	0.0304	0.0305	0
20/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	8965.4700	9000.5400	8.9655	9.0005	0
20/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.2200	0.2300	0.0002	0.0002	1,640
20/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10308.4200	10343.4800	10.3084	10.3435	0
20/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	2,280
20/02/2025	2030 On 07-August-25			Bond Future	9.3420	9.3318	95.4436	95.4792	47,294
20/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	455.9600	467.8400	0.4560	0.4678	300
20/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2650.3500	2626.7100	2.6504	2.6267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1125.3200	1145.5100	1.1253	1.1455	300
20/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1550.9900	1535.6600	1.5510	1.5357	0
20/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2359.4100	2387.4800	2.3594	2.3875	0
20/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	748.4700	741.0200	0.7485	0.7410	300
20/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4160.0400	4192.9500	4.1600	4.1930	1,054
20/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	300.6900	298.0800	0.3007	0.2981	0
20/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6003.7400	6038.5900	6.0037	6.0386	0
20/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	90.6800	90.0100	0.0907	0.0900	0
20/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9095.8400	9131.3400	9.0958	9.1313	0
20/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7.9500	7.9300	0.0080	0.0079	1,054
20/02/2025	2030 On 06-November-25			Bond Future	9.4422	9.4313	97.2906	97.3265	0
20/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	604.5400	616.6400	0.6045	0.6166	300
20/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3034.6400	3010.8500	3.0346	3.0109	0
20/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1259.4300	1278.1500	1.2594	1.2782	300
20/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1999.0100	1981.8400	1.9990	1.9818	0
20/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1823.1700	1845.7700	1.8232	1.8458	0
20/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1499.6800	1486.3900	1.4997	1.4864	0
20/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	2984.3300	3012.1800	2.9843	3.0122	0
20/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	899.5600	891.5200	0.8996	0.8915	300
20/02/2025	2030 On 05-February-26			Bond Future	9.5613	9.5497	95.1546	95.1910	0
20/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1726.1700	1746.6400	1.7262	1.7466	0
20/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1950.3900	1934.5500	1.9504	1.9346	0
20/02/2025	2030 On 07-May-26			Bond Future	9.7272	9.7148	96.9222	96.9589	0
20/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1481.8100	1499.7000	1.4818	1.4997	0
20/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2487.0700	2468.3400	2.4871	2.4683	0
20/02/2025	2032 On 08-May-25			Bond Future	9.9736	9.9590	92.5142	92.5816	127,440
20/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	306.5900	324.9400	0.3066	0.3249	300
20/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	3012.0100	2963.0000	3.0120	2.9630	0
20/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	325.2200	344.3200	0.3252	0.3443	800
20/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2934.6200	2886.3600	2.9346	2.8864	0
20/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1089.6300	1129.2200	1.0896	1.1292	300
20/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1431.0700	1403.3000	1.4311	1.4033	0
20/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1135.0700	1175.4900	1.1351	1.1755	800
20/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1383.5200	1356.5800	1.3835	1.3566	0

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20/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2128.7100	2181.9100	2.1287	2.1819	0
20/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	723.4700	709.3100	0.7235	0.7093	300
20/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4410.5900	4474.8700	4.4106	4.4749	0
20/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	201.2100	198.1300	0.2012	0.1981	0
20/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4647.5900	4712.3600	4.6476	4.7124	0
20/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	176.9600	174.3700	0.1770	0.1744	800
20/02/2025	2032 On 07-August-25			Bond Future	10.0742	10.0590	94.3269	94.3953	0
20/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	661.1700	683.0000	0.6612	0.6830	300
20/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3753.6100	3707.0500	3.7536	3.7071	0
20/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1474.4100	1510.2400	1.4744	1.5102	300
20/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2261.0000	2228.4400	2.2610	2.2284	0
20/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3298.6000	3351.0500	3.2986	3.3511	0
20/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1018.3600	1002.4200	1.0184	1.0024	300
20/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8364.2700	8430.4100	8.3643	8.4304	0
20/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	168.7100	166.4600	0.1687	0.1665	0
20/02/2025	2032 On 06-November-25			Bond Future	10.1896	10.1736	91.9909	92.0603	0
20/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	833.7600	855.8000	0.8338	0.8558	300
20/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4349.6400	4302.2100	4.3496	4.3022	0
20/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1604.6200	1638.0500	1.6046	1.6381	300
20/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2874.7100	2838.6700	2.8747	2.8387	0
20/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2794.5000	2839.3700	2.7945	2.8394	0
20/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1799.5400	1774.9400	1.7995	1.7749	0
20/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4139.0300	4192.1000	4.1390	4.1921	0
20/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1156.6900	1140.2900	1.1567	1.1403	300
20/02/2025	2032 On 05-February-26			Bond Future	10.3188	10.3020	93.7604	93.8309	0
20/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2350.8800	2388.2900	2.3509	2.3883	0
20/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	3020.9300	2987.8100	3.0209	2.9878	0
20/02/2025	2032 On 07-May-26			Bond Future	10.4729	10.4553	91.3426	91.4140	0
20/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2186.8500	2221.4600	2.1869	2.2215	0
20/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3547.7600	3510.9400	3.5478	3.5109	0
20/02/2025	2033 On 08-May-25			Bond Future	129.7817	129.5116	129.7817	129.5116	9,712
20/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	838.2600	1108.3700	0.8383	1.1084	0
20/02/2025	2033 On 07-August-25			Bond Future	132.3565	132.0806	132.3565	132.0806	0

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20/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3706.4500	3430.6100	3.7065	3.4306	0
20/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2033 On 06-November-25			Bond Future	133.4197	133.1381	133.4197	133.1381	0
20/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	279.6500	0.0000	0.2797	0.0000	0
20/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	1.8900	0.0000	0.0019	0
20/02/2025	2033 On 05-February-26			Bond Future	136.0193	135.7319	136.0193	135.7319	0
20/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	3139.2700	2851.9200	3.1393	2.8519	0
20/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2033 On 07-May-26			Bond Future	137.0230	136.7300	137.0230	136.7300	0
20/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1863.0000	1570.0100	1.8630	1.5700	0
20/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2037 On 08-May-25			Bond Future	11.1199	11.0953	85.4354	85.5751	63,678
20/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	389.0000	422.7400	0.3890	0.4227	300
20/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	4015.8500	3909.8500	4.0159	3.9099	0
20/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1352.1200	1425.9300	1.3521	1.4259	300
20/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2036.7200	1970.7900	2.0367	1.9708	0
20/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2861.3900	2966.9500	2.8614	2.9670	0
20/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	961.1000	926.9200	0.9611	0.9269	300
20/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6298.5400	6430.7400	6.2985	6.4307	0
20/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	214.9300	207.3900	0.2149	0.2074	0
20/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7705.9300	7841.8700	7.7059	7.8419	15,000
20/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	113.8300	110.0300	0.1138	0.1100	0
20/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11195.6100	11334.9800	11.1956	11.3350	7,500
20/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	12.8500	12.4800	0.0129	0.0125	0
20/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11424.2400	11563.6700	11.4242	11.5637	7,500
20/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	10.9200	10.6100	0.0109	0.0106	0
20/02/2025	2037 On 07-August-25			Bond Future	11.2401	11.2146	82.8486	82.9909	73,915
20/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	589.4100	622.2800	0.5894	0.6223	2,541
20/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5816.8300	5707.4300	5.8168	5.7074	0
20/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	814.7000	855.8000	0.8147	0.8558	300
20/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	5079.9600	4978.7900	5.0800	4.9788	0
20/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	895.5800	939.3600	0.8956	0.9394	2,341
20/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4863.1600	4764.6700	4.8632	4.7647	0
20/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1053.5800	1102.2900	1.0536	1.1023	200

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20/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4488.8900	4395.3300	4.4889	4.3953	0
20/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1851.0800	1919.8200	1.8511	1.9198	300
20/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3202.1600	3128.6300	3.2022	3.1286	0
20/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2035.4500	2107.9900	2.0355	2.1080	0
20/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2989.4400	2919.7100	2.9894	2.9197	2,541
20/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3085.6500	3175.8100	3.0857	3.1758	0
20/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2093.0700	2040.9600	2.0931	2.0410	2,541
20/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4501.9900	4608.5800	4.5020	4.6086	0
20/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1361.7500	1326.0700	1.3618	1.3261	2,541
20/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4539.7800	4646.7300	4.5398	4.6467	0
20/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1346.8700	1311.5500	1.3469	1.3116	300
20/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	5877.0700	5994.5300	5.8771	5.9945	0
20/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	922.4100	897.6000	0.9224	0.8976	2,541
20/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9369.8200	9503.4600	9.3698	9.5035	0
20/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	293.7500	285.1200	0.2938	0.2851	0
20/02/2025	2037 On 06-November-25			Bond Future	11.3619	11.3354	84.4515	84.5962	0
20/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1084.8500	1128.0100	1.0849	1.1280	300
20/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5979.8600	5878.3300	5.9799	5.8783	0
20/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2104.9100	2170.6800	2.1049	2.1707	300
20/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4112.4400	4033.5200	4.1124	4.0335	0
20/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	3919.9100	4011.8900	3.9199	4.0119	0
20/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2475.1100	2422.4000	2.4751	2.4224	0
20/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5780.0400	5889.1300	5.7800	5.8891	0
20/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1582.3400	1546.7400	1.5823	1.5467	300
20/02/2025	2037 On 05-February-26			Bond Future	11.4950	11.4674	81.8175	81.9648	0
20/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2264.4400	2326.1300	2.2644	2.3261	1,970
20/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5528.8000	5443.2100	5.5288	5.4432	0
20/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2981.7800	3054.4400	2.9818	3.0544	0
20/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4577.9900	4503.3700	4.5780	4.5034	0
20/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6259.1600	6364.7600	6.2592	6.3648	0
20/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2262.9300	2221.2500	2.2629	2.2213	1,970
20/02/2025	2037 On 07-May-26			Bond Future	11.6497	11.6210	83.3357	83.4854	0
20/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3218.2500	3291.3500	3.2183	3.2914	0
20/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4964.4200	4887.8100	4.9644	4.8878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	2038 On 08-May-25			Bond Future	141.4501	141.6129	141.4501	141.6129	2,940
20/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1770.1400	1932.9300	1.7701	1.9329	0
20/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2038 On 07-August-25			Bond Future	142.1362	142.3020	142.1362	142.3020	0
20/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2576.1800	2742.0400	2.5762	2.7420	0
20/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2038 On 06-November-25			Bond Future	144.9215	145.0901	144.9215	145.0901	0
20/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1041.5100	1210.0700	1.0415	1.2101	0
20/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2038 On 05-February-26			Bond Future	145.5829	145.7547	145.5829	145.7547	0
20/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2382.8500	2554.7300	2.3829	2.5547	0
20/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2038 On 07-May-26			Bond Future	148.3261	148.5006	148.3261	148.5006	0
20/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3796.0500	3970.5700	3.7961	3.9706	0
20/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2040 On 08-May-25			Bond Future	11.4264	11.3812	85.4081	85.6857	31,815
20/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7124.8400	7384.8900	7.1248	7.3849	0
20/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	216.2500	198.7600	0.2163	0.1988	0
20/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7719.8400	7983.4800	7.7198	7.9835	15,000
20/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	170.9700	157.0700	0.1710	0.1571	0
20/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11052.2000	11327.2400	11.0522	11.3272	7,500
20/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	27.4600	24.9600	0.0275	0.0250	0
20/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11390.6700	11666.1600	11.3907	11.6662	7,500
20/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	22.2900	20.2400	0.0223	0.0202	0
20/02/2025	2040 On 07-August-25			Bond Future	11.5479	11.5010	82.5702	82.8529	45,234
20/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	9899.8300	10161.1400	9.8998	10.1611	0
20/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	351.8900	330.4700	0.3519	0.3305	0
20/02/2025	2040 On 06-November-25			Bond Future	11.6702	11.6216	84.1675	84.4554	0
20/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	3955.7200	4127.1900	3.9557	4.1272	0
20/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2961.7500	2845.2900	2.9618	2.8453	0
20/02/2025	2040 On 05-February-26			Bond Future	11.8030	11.7525	81.2773	81.5706	0
20/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3169.2400	3309.1200	3.1692	3.3091	0
20/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	5012.3100	4858.9100	5.0123	4.8589	0
20/02/2025	2040 On 07-May-26			Bond Future	11.9551	11.9026	82.7850	83.0834	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3692.9800	3839.3400	3.6930	3.8393	0
20/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5334.0800	5182.0500	5.3341	5.1821	0
20/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
20/02/2025	2044 On 08-May-25			Bond Future	11.5681	11.5333	81.0423	81.2613	72,418
20/02/2025	2044 On 08-May-25		Put	Bond Future	18957.6600	18738.6900	18.9577	18.7387	0
20/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	320.8300	361.4300	0.3208	0.3614	9,000
20/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	5038.9900	4860.6100	5.0390	4.8606	0
20/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	403.0900	450.9000	0.4031	0.4509	2,490
20/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4641.6900	4470.5200	4.6417	4.4705	0
20/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1240.3600	1340.1500	1.2404	1.3402	9,000
20/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2627.2300	2508.0400	2.6272	2.5080	0
20/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2174.0600	2309.6200	2.1741	2.3096	0
20/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1663.3200	1579.9000	1.6633	1.5799	2,490
20/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2580.2700	2727.4200	2.5803	2.7274	0
20/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1391.8800	1320.0500	1.3919	1.3201	9,000
20/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5399.6600	5592.9900	5.3997	5.5930	0
20/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	451.3400	425.6900	0.4513	0.4257	2,490
20/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	6964.7600	7169.5400	6.9648	7.1695	0
20/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	247.2400	233.0400	0.2472	0.2330	0
20/02/2025	2044 On 07-August-25			Bond Future	11.6851	11.6489	78.2441	78.4672	16
20/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9641.1300	9845.4500	9.6411	9.8455	0
20/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	434.9900	416.2300	0.4350	0.4162	0
20/02/2025	2044 On 06-November-25			Bond Future	11.8022	11.7648	79.7577	79.9849	0
20/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3729.2800	3860.5400	3.7293	3.8605	0
20/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3260.3000	3164.4200	3.2603	3.1644	0
20/02/2025	2044 On 05-February-26			Bond Future	11.9289	11.8901	76.9080	77.1393	0
20/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3183.3100	3292.5500	3.1833	3.2926	0
20/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5428.0200	5305.9800	5.4280	5.3060	0
20/02/2025	2044 On 07-May-26			Bond Future	12.0728	12.0325	78.3344	78.5697	0
20/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3826.6500	3944.0900	3.8267	3.9441	0
20/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5444.0400	5326.1700	5.4440	5.3262	0
20/02/2025	2046 On 08-May-25			Bond Future	121.5440	122.4725	121.5440	122.4725	19,628
20/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	502.4700	0.0000	0.5025	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	425.9600	0.0000	0.4260	0.0000	0
20/02/2025	2046 On 07-August-25			Bond Future	123.9552	124.9017	123.9552	124.9017	0
20/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5265.1800	6211.7000	5.2652	6.2117	0
20/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2046 On 06-November-25			Bond Future	124.1339	125.0991	124.1339	125.0991	0
20/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1276.0600	310.9200	1.2761	0.3109	0
20/02/2025	2046 On 05-February-26			Bond Future	126.5519	127.5353	126.5519	127.5353	0
20/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4901.8800	5885.2900	4.9019	5.8853	0
20/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2046 On 07-May-26			Bond Future	126.6438	127.6458	126.6438	127.6458	0
20/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1693.8100	2695.8300	1.6938	2.6958	0
20/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2050 On 08-May-25			Bond Future	123.1430	123.3595	123.1430	123.3595	16,345
20/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1983.0100	2199.5200	1.9830	2.1995	0
20/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2050 On 07-August-25			Bond Future	123.2242	123.4450	123.2242	123.4450	0
20/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3334.2300	3554.9500	3.3342	3.5550	0
20/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2050 On 06-November-25			Bond Future	125.6390	125.8638	125.6390	125.8638	0
20/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1218.9800	1443.7600	1.2190	1.4438	0
20/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2050 On 05-February-26			Bond Future	125.6771	125.9064	125.6771	125.9064	0
20/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2857.1400	3086.4100	2.8571	3.0864	0
20/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	2050 On 07-May-26			Bond Future	128.0449	128.2780	128.0449	128.2780	0
20/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3974.9300	4207.9500	3.9749	4.2080	0
20/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	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
20/02/2025	AL37 On 08-May-25			Index Future	1090.6920	1091.1960	1090.6920	1,091.1960	0
20/02/2025	AL37 On 07-August-25			Index Future	1112.0670	1112.5780	1112.0670	1,112.5780	0
20/02/2025	AL37 On 06-November-25			Index Future	1133.6100	1134.1280	1133.6100	1,134.1280	0
20/02/2025	AL37 On 05-February-26			Index Future	1155.4540	1155.9780	1155.4540	1,155.9780	0
20/02/2025	AL37 On 07-May-26			Index Future	1177.0120	1177.5420	1177.0120	1,177.5420	0
20/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
20/02/2025	AL7T On 08-May-25			Index Future	1301.3100	1303.0910	1301.3100	1,303.0910	0
20/02/2025	AL7T On 07-August-25			Index Future	1326.8130	1328.6250	1326.8130	1,328.6250	0
20/02/2025	AL7T On 06-November-25			Index Future	1352.5160	1354.3590	1352.5160	1,354.3590	0
20/02/2025	AL7T On 05-February-26			Index Future	1378.5780	1380.4520	1378.5780	1,380.4520	0
20/02/2025	AL7T On 07-May-26			Index Future	1404.3000	1406.2040	1404.3000	1,406.2040	0
20/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
20/02/2025	ALBI On 08-May-25			Index Future	1119.7560	1121.3480	1119.7560	1,121.3480	94
20/02/2025	ALBI On 07-August-25			Index Future	1141.7000	1143.3210	1141.7000	1,143.3210	0
20/02/2025	ALBI On 06-November-25			Index Future	1163.8180	1165.4660	1163.8180	1,165.4660	0
20/02/2025	ALBI On 05-February-26			Index Future	1186.2430	1187.9200	1186.2430	1,187.9200	0
20/02/2025	ALBI On 07-May-26			Index Future	1208.3760	1210.0800	1208.3760	1,210.0800	0
20/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	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
20/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	ES33 On 08-May-25			Bond Future	11.3775	11.3532	80.6425	80.7537	0
20/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5870.5200	5981.6600	5.8705	5.9817	0
20/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES33 On 07-August-25			Bond Future	11.5201	11.4947	82.2422	82.3553	0
20/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8437.5900	8550.6800	8.4376	8.5507	0
20/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES33 On 06-November-25			Bond Future	11.6814	11.6549	80.0569	80.1719	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1406.6500	1521.7000	1.4067	1.5217	0
20/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES33 On 05-February-26			Bond Future	11.8608	11.8331	81.6148	81.7318	0
20/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1580.6500	1463.6300	1.5807	1.4636	0
20/02/2025	ES33 On 07-May-26			Bond Future	12.0593	12.0302	79.3533	79.4722	0
20/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1527.2000	1408.3100	1.5272	1.4083	0
20/02/2025	ES42 On 08-May-25			Bond Future	11.9331	11.8932	75.6711	75.9023	0
20/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7040.2500	7271.4300	7.0403	7.2714	0
20/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES42 On 07-August-25			Bond Future	12.0575	12.0161	77.1717	77.4072	0
20/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8899.5000	9135.0300	8.8995	9.1350	0
20/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES42 On 06-November-25			Bond Future	12.1933	12.1503	74.4177	74.6576	0
20/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1083.7700	1323.7100	1.0838	1.3237	0
20/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES42 On 05-February-26			Bond Future	12.3362	12.2917	75.8643	76.1087	0
20/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2735.3900	2491.0300	2.7354	2.4910	0
20/02/2025	ES42 On 07-May-26			Bond Future	12.4970	12.4506	73.0249	73.2735	0
20/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1616.5500	1367.9300	1.6166	1.3679	0
20/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
20/02/2025	GOVI On 08-May-25			GOVI	1102.8500	1104.3410	1102.8500	1,104.3410	632
20/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	808500.0000	823410.0000	80.8500	82.3410	0
20/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	GOVI On 07-August-25			GOVI	1124.4630	1125.9810	1124.4630	1,125.9810	0
20/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1134630.0000	1149810.0000	113.4630	114.9810	0
20/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	GOVI On 06-November-25			GOVI	1146.2460	1147.7900	1146.2460	1,147.7900	0
20/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	342460.0000	357900.0000	34.2460	35.7900	0
20/02/2025	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
20/02/2025	GOVI On 05-February-26			GOVI	1168.3330	1169.9030	1168.3330	1,169.9030	0
20/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	183330.0000	199030.0000	18.3330	19.9030	0
20/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	GOVI On 07-May-26			GOVI	1190.1320	1191.7270	1190.1320	1,191.7270	0
20/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	131320.0000	147270.0000	13.1320	14.7270	0
20/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
20/02/2025	IGOV On 08-May-25			Index Future	382.1290	382.7250	382.1290	382.7250	887
20/02/2025	IGOV On 07-August-25			Index Future	389.7100	390.3160	389.7100	390.3160	0
20/02/2025	IGOV On 06-November-25			Index Future	397.3490	397.9670	397.3490	397.9670	0
20/02/2025	IGOV On 05-February-26			Index Future	405.0940	405.7230	405.0940	405.7230	0
20/02/2025	IGOV On 07-May-26			Index Future	412.7400	413.3780	412.7400	413.3780	0
20/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/02/2025	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
20/02/2025	R033 On 08-May-25			Bond Future	10.1566	10.1526	100.3168	100.3384	9,365
20/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	1971.0400	1993.3500	1.9710	1.9934	0
20/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1056.1700	1056.8700	1.0562	1.0569	0
20/02/2025	R033 On 07-August-25			Bond Future	10.2602	10.2559	102.2823	102.3041	0
20/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2336.2900	2354.3600	2.3363	2.3544	0
20/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1976.6000	1972.9300	1.9766	1.9729	0
20/02/2025	R033 On 06-November-25			Bond Future	10.3775	10.3731	99.2173	99.2391	0
20/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2448.7000	2464.5200	2.4487	2.4645	0
20/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2686.8500	2680.8700	2.6869	2.6809	0
20/02/2025	R033 On 05-February-26			Bond Future	10.5074	10.5029	101.1254	101.1473	0
20/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3088.5700	3104.2500	3.0886	3.1043	0
20/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3172.9000	3166.6800	3.1729	3.1667	0
20/02/2025	R033 On 07-May-26			Bond Future	10.6604	10.6557	97.9600	97.9819	0
20/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2689.0900	2702.7400	2.6891	2.7027	0
20/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4017.3400	4009.0600	4.0173	4.0091	0
20/02/2025	R035 On 08-May-25			Bond Future	10.6942	10.6643	90.8749	91.0404	78,073
20/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	323.7800	359.5500	0.3238	0.3596	300
20/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3813.5700	3683.8000	3.8136	3.6838	0
20/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	890.0300	960.1300	0.8900	0.9601	150
20/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2312.4000	2216.9600	2.3124	2.2170	0
20/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1221.6500	1306.0000	1.2217	1.3060	300
20/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1856.7800	1775.5900	1.8568	1.7756	0
20/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2382.6400	2500.3700	2.3826	2.5004	0
20/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	981.1400	933.3300	0.9811	0.9333	150
20/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2604.4800	2726.6900	2.6045	2.7267	0
20/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	878.6100	835.2800	0.8786	0.8353	300
20/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4472.5800	4619.1700	4.4726	4.6192	400
20/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	365.0400	346.0900	0.3650	0.3461	0
20/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5563.7900	5717.7800	5.5638	5.7178	0
20/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	222.0000	210.4500	0.2220	0.2105	150
20/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	5935.1900	6091.0000	5.9352	6.0910	0
20/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	187.4100	177.6800	0.1874	0.1777	0
20/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10253.5900	10418.0100	10.2536	10.4180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	24.6700	23.5500	0.0247	0.0236	400
20/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13200.1800	13365.5900	13.2002	13.3656	0
20/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.0600	2.9300	0.0031	0.0029	400
20/02/2025	R035 On 07-August-25			Bond Future	10.8028	10.7717	92.6559	92.8244	0
20/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	732.7000	778.9100	0.7327	0.7789	300
20/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4764.4100	4642.1400	4.7644	4.6421	0
20/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1704.0100	1783.5200	1.7040	1.7835	300
20/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2921.0800	2832.1100	2.9211	2.8321	0
20/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	3961.4400	4083.3400	3.9614	4.0833	0
20/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1323.4200	1276.8400	1.3234	1.2768	8,500
20/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4109.3800	4233.1400	4.1094	4.2331	0
20/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1263.7800	1219.0600	1.2638	1.2191	300
20/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9548.8300	9707.2700	9.5488	9.7073	0
20/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	264.6800	254.6400	0.2647	0.2546	0
20/02/2025	R035 On 06-November-25			Bond Future	10.9262	10.8938	89.9434	90.1149	0
20/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	777.9400	819.2500	0.7779	0.8193	2,000
20/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6377.8400	6247.6400	6.3778	6.2476	0
20/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	994.0100	1043.3200	0.9940	1.0433	300
20/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5624.7400	5502.5400	5.6247	5.5025	0
20/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1562.9600	1629.7400	1.5630	1.6297	2,000
20/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4350.0100	4245.2800	4.3500	4.2453	0
20/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1926.6700	2002.7800	1.9267	2.0028	300
20/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3782.9500	3687.5500	3.7830	3.6876	0
20/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2888.1100	2984.0400	2.8881	2.9840	250
20/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2762.1000	2686.5200	2.7621	2.6865	0
20/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3650.5200	3758.6700	3.6505	3.7587	0
20/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2218.0900	2154.7300	2.2181	2.1547	0
20/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4420.1700	4538.3700	4.4202	4.5384	0
20/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1808.7000	1755.3900	1.8087	1.7554	2,000
20/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4489.8100	4608.8200	4.4898	4.6088	0
20/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1776.8400	1724.3400	1.7768	1.7243	250
20/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5277.2600	5404.6300	5.2773	5.4046	0
20/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1458.3700	1414.2300	1.4584	1.4142	300
20/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6330.5500	6466.9600	6.3306	6.4670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1131.8700	1096.7700	1.1319	1.0968	250
20/02/2025	R035 On 05-February-26			Bond Future	11.0626	11.0288	91.6741	91.8486	0
20/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2781.6200	2866.2800	2.7816	2.8663	0
20/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4202.0400	4112.1900	4.2020	4.1122	0
20/02/2025	R035 On 07-May-26			Bond Future	11.2110	11.1757	88.8725	89.0499	0
20/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2867.2900	2950.8200	2.8673	2.9508	0
20/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4655.1000	4561.2000	4.6551	4.5612	0
20/02/2025	R038 On 08-May-25			Bond Future	11.1702	11.1457	99.2600	99.4234	9,244
20/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2103.0200	2205.7500	2.1030	2.2058	0
20/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1640.5400	1579.9100	1.6405	1.5799	0
20/02/2025	R038 On 07-August-25			Bond Future	11.2884	11.2629	101.2048	101.3711	0
20/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2620.2300	2711.6900	2.6202	2.7117	0
20/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2936.0400	2861.2200	2.9360	2.8612	0
20/02/2025	R038 On 06-November-25			Bond Future	11.4176	11.3911	97.6774	97.8466	0
20/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2123.5000	2195.2200	2.1235	2.1952	1,770
20/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4973.4700	4876.0000	4.9735	4.8760	0
20/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2868.9100	2954.6400	2.8689	2.9546	0
20/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	4010.9700	3927.5100	4.0110	3.9275	0
20/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7128.2300	7260.1700	7.1282	7.2602	0
20/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1557.8600	1520.6100	1.5579	1.5206	1,770
20/02/2025	R038 On 05-February-26			Bond Future	11.5564	11.5288	99.5555	99.7276	0
20/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	3927.7700	4019.5300	3.9278	4.0195	0
20/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4657.5400	4577.1700	4.6575	4.5772	0
20/02/2025	R038 On 07-May-26			Bond Future	11.7125	11.6838	95.9187	96.0936	0
20/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3707.3500	3793.0300	3.7074	3.7930	0
20/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5637.9100	5548.6400	5.6379	5.5486	0
20/02/2025	R053 On 08-May-25			Bond Future	11.4753	11.4404	102.5830	102.8778	22,674
20/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9283.8400	9561.8100	9.2838	9.5618	0
20/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	268.0300	251.2200	0.2680	0.2512	0
20/02/2025	R053 On 07-August-25			Bond Future	11.5803	11.5441	104.5929	104.8931	0
20/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12384.1000	12656.9700	12.3841	12.6570	0
20/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	625.2800	597.9100	0.6253	0.5979	0
20/02/2025	R053 On 06-November-25			Bond Future	11.6935	11.6560	100.7525	101.0583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4724.0200	4899.7300	4.7240	4.8997	0
20/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4185.7600	4055.7400	4.1858	4.0557	0
20/02/2025	R053 On 05-February-26			Bond Future	11.8135	11.7746	102.6897	103.0010	0
20/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	3930.7500	4077.4300	3.9308	4.0774	0
20/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6574.8200	6410.2500	6.5748	6.4103	0
20/02/2025	R053 On 07-May-26			Bond Future	11.9463	11.9059	98.7336	99.0504	0
20/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4776.1500	4933.5800	4.7762	4.9336	0
20/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6817.6700	6658.3900	6.8177	6.6584	0
20/02/2025	R186 On 08-May-25			Bond Future	8.4292	8.4301	107.1595	107.1582	158,345
20/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	296.8800	297.8600	0.2969	0.2979	0
20/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	235.4000	237.7300	0.2354	0.2377	0
20/02/2025	R186 On 07-August-25			Bond Future	8.5268	8.5281	103.9502	103.9485	0
20/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1055.9600	1055.8300	1.0560	1.0558	1,983
20/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	172.9600	174.5000	0.1730	0.1745	0
20/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1561.3900	1560.8700	1.5614	1.5609	0
20/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	98.3200	99.4700	0.0983	0.0995	0
20/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2224.6500	2223.7300	2.2247	2.2237	0
20/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	49.2300	49.9800	0.0492	0.0500	1,983
20/02/2025	R186 On 06-November-25			Bond Future	8.6870	8.6889	105.9620	105.9600	447
20/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	158.8500	158.9100	0.1589	0.1589	0
20/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	747.7400	749.8300	0.7477	0.7498	0
20/02/2025	R186 On 05-February-26			Bond Future	8.9634	8.9663	102.6931	102.6907	0
20/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	219.9900	219.7200	0.2200	0.2197	0
20/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	659.3000	661.4100	0.6593	0.6614	0
20/02/2025	R186 On 07-May-26			Bond Future	9.5923	9.5972	104.6006	104.5977	0
20/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	134.9400	134.4900	0.1349	0.1345	0
20/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	664.3600	666.7500	0.6644	0.6668	0
20/02/2025	R202 On 08-May-25			Bond Future	274.0977	274.1207	274.0977	274.1207	2,169
20/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1787.7200	1810.6900	1.7877	1.8107	0
20/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R202 On 07-August-25			Bond Future	274.3135	274.3364	274.3135	274.3364	0
20/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	2713.4900	2736.3700	2.7135	2.7364	0
20/02/2025	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
20/02/2025	R202 On 06-November-25			Bond Future	279.6893	279.7119	279.6893	279.7119	0
20/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	4049.2700	4071.8600	4.0493	4.0719	0
20/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R202 On 05-February-26			Bond Future	279.8106	279.8335	279.8106	279.8335	0
20/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	1990.5700	2013.5100	1.9906	2.0135	0
20/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R202 On 07-May-26			Bond Future	285.0832	285.1055	285.0832	285.1055	0
20/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	7533.1600	7555.5000	7.5332	7.5555	0
20/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R209 On 08-May-25			Bond Future	10.9085	10.8839	71.4570	71.5801	28,728
20/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	4885.6700	5000.5000	4.8857	5.0005	0
20/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	208.4300	200.2300	0.2084	0.2002	0
20/02/2025	R209 On 07-August-25			Bond Future	11.0125	10.9870	72.8572	72.9824	0
20/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	7878.3400	7994.8800	7.8783	7.9949	0
20/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	299.4500	290.7300	0.2995	0.2907	0
20/02/2025	R209 On 06-November-25			Bond Future	11.1266	11.1002	71.1145	71.2420	0
20/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3044.2200	3121.1200	3.0442	3.1211	0
20/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2358.9100	2308.3800	2.3589	2.3084	0
20/02/2025	R209 On 05-February-26			Bond Future	11.2496	11.2222	72.4825	72.6122	0
20/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2483.4800	2546.1800	2.4835	2.5462	0
20/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	4012.7900	3945.8300	4.0128	3.9458	0
20/02/2025	R209 On 07-May-26			Bond Future	11.3885	11.3600	70.6779	70.8097	0
20/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2828.7800	2893.4000	2.8288	2.8934	0
20/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4320.6900	4253.5300	4.3207	4.2535	0
20/02/2025	R210 On 08-May-25			Bond Future	246.1624	246.0426	246.1624	246.0426	3,195
20/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1867.5600	1987.4400	1.8676	1.9874	0
20/02/2025	R210 On 07-August-25			Bond Future	251.0457	250.9228	251.0457	250.9228	0
20/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2605.7300	2482.7900	2.6057	2.4828	0
20/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R210 On 06-November-25			Bond Future	252.5547	252.4289	252.5547	252.4289	0
20/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	414.7100	288.9300	0.4147	0.2889	0
20/02/2025	R210 On 06-November-25	252.14	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
20/02/2025	R210 On 05-February-26			Bond Future	257.4749	257.3458	257.4749	257.3458	0
20/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4374.8700	4245.8400	4.3749	4.2458	0
20/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R210 On 07-May-26			Bond Future	258.8528	258.7212	258.8528	258.7212	0
20/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3452.8400	3321.2400	3.4528	3.3212	0
20/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/02/2025	R213 On 08-May-25			Bond Future	9.6431	9.6284	89.8536	89.9130	101,769
20/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3643.5100	3699.8100	3.6435	3.6998	0
20/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	179.6900	176.5800	0.1797	0.1766	0
20/02/2025	R213 On 07-August-25			Bond Future	9.7341	9.7186	91.6145	91.6749	17
20/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7278.8900	7337.3300	7.2789	7.3373	0
20/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	131.4400	129.5300	0.1314	0.1295	0
20/02/2025	R213 On 06-November-25			Bond Future	9.8457	9.8294	89.8342	89.8954	0
20/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2352.6300	2391.5500	2.3526	2.3916	0
20/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1588.0500	1565.7700	1.5881	1.5658	0
20/02/2025	R213 On 05-February-26			Bond Future	9.9748	9.9576	91.5633	91.6254	0
20/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2013.1000	2046.7300	2.0131	2.0467	0
20/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2320.0300	2291.5100	2.3200	2.2915	0
20/02/2025	R213 On 07-May-26			Bond Future	10.1247	10.1066	89.7129	89.7758	0
20/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1745.3100	1775.2500	1.7453	1.7753	0
20/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2877.2200	2844.2200	2.8772	2.8442	0
20/02/2025	R214 On 08-May-25			Bond Future	11.3298	11.2898	66.1302	66.3426	16,369
20/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5514.7100	5712.2800	5.5147	5.7123	0
20/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	198.8800	184.0200	0.1989	0.1840	0
20/02/2025	R214 On 07-August-25			Bond Future	11.4310	11.3896	67.4262	67.6426	0
20/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7703.7800	7900.6000	7.7038	7.9006	0
20/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	364.6400	345.0800	0.3646	0.3451	0
20/02/2025	R214 On 06-November-25			Bond Future	11.5424	11.4996	65.4312	65.6515	0
20/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3070.0400	3197.9300	3.0700	3.1979	0
20/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2571.2200	2478.7300	2.5712	2.4787	0
20/02/2025	R214 On 05-February-26			Bond Future	11.6628	11.6185	66.6902	66.9146	0
20/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2433.4200	2535.1400	2.4334	2.5351	0
20/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4518.3700	4395.6800	4.5184	4.3957	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	R214 On 07-May-26			Bond Future	11.7903	11.7445	64.6298	64.8582	0
20/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3138.1300	3251.5500	3.1381	3.2516	0
20/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4451.7400	4336.8000	4.4517	4.3368	0
20/02/2025	R248 On 08-May-25			Bond Future	11.5024	11.4778	79.6702	79.8304	269,120
20/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	6849.5000	7000.8200	6.8495	7.0008	0
20/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	235.8000	226.9400	0.2358	0.2269	0
20/02/2025	R248 On 07-August-25			Bond Future	11.6067	11.5813	81.2316	81.3947	0
20/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9669.2500	9819.0600	9.6693	9.8191	0
20/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	471.6500	458.4000	0.4717	0.4584	0
20/02/2025	R248 On 06-November-25			Bond Future	11.7210	11.6947	78.3613	78.5273	0
20/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3493.9700	3588.7800	3.4940	3.5888	0
20/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3374.8600	3303.6700	3.3749	3.3037	0
20/02/2025	R248 On 05-February-26			Bond Future	11.8445	11.8172	79.8689	80.0378	0
20/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3014.1600	3093.3700	3.0142	3.0934	0
20/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5452.8200	5363.0800	5.4528	5.3631	0
20/02/2025	R248 On 07-May-26			Bond Future	11.9745	11.9462	76.9105	77.0823	0
20/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3809.7800	3896.9200	3.8098	3.8969	0
20/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5379.5400	5294.9100	5.3795	5.2949	0
20/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0