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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
21/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	2029 On 08-May-25			Bond Future	136.4528	136.4877	136.4528	136.4877	5,933
21/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1397.1800	1362.2800	1.3972	1.3623	0
21/02/2025	2029 On 07-August-25			Bond Future	139.1667	139.1954	139.1667	139.1954	0
21/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1756.6500	1785.3900	1.7567	1.7854	0
21/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2029 On 06-November-25			Bond Future	140.4658	140.4915	140.4658	140.4915	68
21/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	675.8100	701.5300	0.6758	0.7015	0
21/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2029 On 05-February-26			Bond Future	143.2010	143.2289	143.2010	143.2289	0
21/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	3091.0100	3118.8800	3.0910	3.1189	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2029 On 07-May-26			Bond Future	144.4476	144.4705	144.4476	144.4705	0
21/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2627.5500	2650.4800	2.6276	2.6505	0
21/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2030 On 08-May-25			Bond Future	9.2292	9.2489	97.6144	97.5425	64,765
21/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	189.2500	211.5900	0.1893	0.2116	800
21/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2220.5800	2314.8500	2.2206	2.3149	0
21/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	217.7800	241.0900	0.2178	0.2411	300
21/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2099.3800	2194.6200	2.0994	2.1946	0
21/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	448.2300	472.2600	0.4482	0.4723	1,320
21/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1474.3700	1570.3300	1.4744	1.5703	0
21/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	802.7600	820.5800	0.8028	0.8206	800
21/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	982.6700	1072.4200	0.9827	1.0724	0
21/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	877.2300	893.2300	0.8772	0.8932	300
21/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	910.9000	998.8300	0.9109	0.9988	0
21/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1373.8800	1376.5500	1.3739	1.3766	680
21/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	571.9900	646.5900	0.5720	0.6466	0
21/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1597.3200	1593.7200	1.5973	1.5937	0
21/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	470.9300	539.2600	0.4709	0.5393	300
21/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2706.2000	2674.8600	2.7062	2.6749	0
21/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	189.3400	229.9300	0.1893	0.2299	0
21/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2891.6000	2856.4900	2.8916	2.8565	0
21/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	163.0700	199.8900	0.1631	0.1999	800
21/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3918.6000	3867.2900	3.9186	3.8673	1,640
21/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	71.1500	91.7700	0.0712	0.0918	0
21/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5176.4000	5113.0700	5.1764	5.1131	2,280
21/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	21.7700	30.3700	0.0218	0.0304	0
21/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9037.2800	8965.4700	9.0373	8.9655	0
21/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.1000	0.2200	0.0001	0.0002	1,640
21/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10380.3400	10308.4200	10.3803	10.3084	0
21/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	2,280
21/02/2025	2030 On 07-August-25			Bond Future	9.3196	9.3420	95.5219	95.4436	47,294
21/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	411.2600	455.9600	0.4113	0.4560	300
21/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2527.4100	2650.3500	2.5274	2.6504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1080.4200	1125.3200	1.0804	1.1253	300
21/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1427.8500	1550.9900	1.4279	1.5510	0
21/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2341.4900	2359.4100	2.3415	2.3594	0
21/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	652.3100	748.4700	0.6523	0.7485	300
21/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4181.7100	4160.0400	4.1817	4.1600	1,054
21/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	244.1200	300.6900	0.2441	0.3007	0
21/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6057.3300	6003.7400	6.0573	6.0037	0
21/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	66.0300	90.6800	0.0660	0.0907	0
21/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9170.6800	9095.8400	9.1707	9.0958	0
21/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	4.5500	7.9500	0.0046	0.0080	1,054
21/02/2025	2030 On 06-November-25			Bond Future	9.4173	9.4422	97.3729	97.2906	0
21/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	559.6000	604.5400	0.5596	0.6045	300
21/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2907.4200	3034.6400	2.9074	3.0346	0
21/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1218.2000	1259.4300	1.2182	1.2594	300
21/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1875.5000	1999.0100	1.8755	1.9990	0
21/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1789.8000	1823.1700	1.7898	1.8232	0
21/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1384.0300	1499.6800	1.3840	1.4997	0
21/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	2971.4400	2984.3300	2.9714	2.9843	0
21/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	804.3900	899.5600	0.8044	0.8996	300
21/02/2025	2030 On 05-February-26			Bond Future	9.5350	9.5613	95.2374	95.1546	0
21/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1690.0900	1726.1700	1.6901	1.7262	0
21/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1831.5900	1950.3900	1.8316	1.9504	0
21/02/2025	2030 On 07-May-26			Bond Future	9.6975	9.7272	97.0103	96.9222	0
21/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1387.8300	1481.8100	1.3878	1.4818	0
21/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2305.0700	2487.0700	2.3051	2.4871	0
21/02/2025	2032 On 08-May-25			Bond Future	9.9534	9.9736	92.6077	92.5142	127,240
21/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	249.7200	306.5900	0.2497	0.3066	300
21/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2861.6800	3012.0100	2.8617	3.0120	0
21/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	267.2600	325.2200	0.2673	0.3252	800
21/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2783.2000	2934.6200	2.7832	2.9346	0
21/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1040.5800	1089.6300	1.0406	1.0896	300
21/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1288.5600	1431.0700	1.2886	1.4311	0
21/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1087.8000	1135.0700	1.0878	1.1351	800
21/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1242.7900	1383.5200	1.2428	1.3835	0

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21/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2119.4800	2128.7100	2.1195	2.1287	0
21/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	620.7800	723.4700	0.6208	0.7235	300
21/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4464.3200	4410.5900	4.4643	4.4106	0
21/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	161.4800	201.2100	0.1615	0.2012	0
21/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4705.3600	4647.5900	4.7054	4.6476	0
21/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	141.2700	176.9600	0.1413	0.1770	800
21/02/2025	2032 On 07-August-25			Bond Future	10.0519	10.0742	94.4270	94.3269	0
21/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	575.0700	661.1700	0.5751	0.6612	300
21/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3567.4600	3753.6100	3.5675	3.7536	0
21/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1379.7400	1474.4100	1.3797	1.4744	300
21/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2066.2800	2261.0000	2.0663	2.2610	0
21/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3247.1800	3298.6000	3.2472	3.2986	0
21/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	866.8900	1018.3600	0.8669	1.0184	300
21/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8417.6400	8364.2700	8.4176	8.3643	0
21/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	122.0300	168.7100	0.1220	0.1687	0
21/02/2025	2032 On 06-November-25			Bond Future	10.1656	10.1896	92.0952	91.9909	0
21/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	748.6400	833.7600	0.7486	0.8338	300
21/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4160.1400	4349.6400	4.1601	4.3496	0
21/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1511.2600	1604.6200	1.5113	1.6046	300
21/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2676.9700	2874.7100	2.6770	2.8747	0
21/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2718.9400	2794.5000	2.7189	2.7945	0
21/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1619.6000	1799.5400	1.6196	1.7995	0
21/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4094.2500	4139.0300	4.0943	4.1390	0
21/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1007.5300	1156.6900	1.0075	1.1567	300
21/02/2025	2032 On 05-February-26			Bond Future	10.2937	10.3188	93.8657	93.7604	0
21/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2247.4400	2350.8800	2.2474	2.3509	0
21/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2812.1700	3020.9300	2.8122	3.0209	0
21/02/2025	2032 On 07-May-26			Bond Future	10.4456	10.4729	91.4535	91.3426	0
21/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2093.9400	2186.8500	2.0939	2.1869	0
21/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3343.9700	3547.7600	3.3440	3.5478	0
21/02/2025	2033 On 08-May-25			Bond Future	129.6639	129.7817	129.6639	129.7817	9,712
21/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	956.1100	838.2600	0.9561	0.8383	0
21/02/2025	2033 On 07-August-25			Bond Future	132.2427	132.3565	132.2427	132.3565	0

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21/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3592.7200	3706.4500	3.5927	3.7065	0
21/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2033 On 06-November-25			Bond Future	133.3070	133.4197	133.3070	133.4197	0
21/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	167.0400	279.6500	0.1670	0.2797	0
21/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2033 On 05-February-26			Bond Future	135.9030	136.0193	135.9030	136.0193	0
21/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	3022.9900	3139.2700	3.0230	3.1393	0
21/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2033 On 07-May-26			Bond Future	136.9095	137.0230	136.9095	137.0230	0
21/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1749.4500	1863.0000	1.7495	1.8630	0
21/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2037 On 08-May-25			Bond Future	11.0889	11.1199	85.6113	85.4354	60,638
21/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	345.1300	389.0000	0.3451	0.3890	300
21/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3796.0300	4015.8500	3.7960	4.0159	0
21/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1317.1500	1352.1200	1.3172	1.3521	300
21/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1825.8000	2036.7200	1.8258	2.0367	0
21/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2881.3600	2861.3900	2.8814	2.8614	0
21/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	805.1200	961.1000	0.8051	0.9611	300
21/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6415.0800	6298.5400	6.4151	6.2985	0
21/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	155.5200	214.9300	0.1555	0.2149	0
21/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7845.3200	7705.9300	7.8453	7.7059	15,000
21/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	77.2700	113.8300	0.0773	0.1138	0
21/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11365.5100	11195.6100	11.3655	11.1956	7,500
21/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	6.8000	12.8500	0.0068	0.0129	0
21/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11594.9400	11424.2400	11.5949	11.4242	7,500
21/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	5.6700	10.9200	0.0057	0.0109	0
21/02/2025	2037 On 07-August-25			Bond Future	11.2071	11.2401	83.0323	82.8486	73,915
21/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	477.6700	589.4100	0.4777	0.5894	2,541
21/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5521.3700	5816.8300	5.5214	5.8168	0
21/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	686.3200	814.7000	0.6863	0.8147	300
21/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4767.8600	5079.9600	4.7679	5.0800	0
21/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	763.5200	895.5800	0.7635	0.8956	2,341
21/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4547.3800	4863.1600	4.5474	4.8632	0
21/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	916.4700	1053.5800	0.9165	1.0536	200

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21/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4168.0600	4488.8900	4.1681	4.4889	0
21/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1708.8700	1851.0800	1.7089	1.8511	300
21/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2876.2300	3202.1600	2.8762	3.2022	0
21/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	1896.4100	2035.4500	1.8964	2.0355	0
21/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2666.6800	2989.4400	2.6667	2.9894	2,541
21/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	2975.1700	3085.6500	2.9752	3.0857	0
21/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1798.8700	2093.0700	1.7989	2.0931	2,541
21/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4443.2300	4501.9900	4.4432	4.5020	0
21/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1119.2700	1361.7500	1.1193	1.3618	2,541
21/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4482.3300	4539.7800	4.4823	4.5398	0
21/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1105.7000	1346.8700	1.1057	1.3469	300
21/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	5864.7900	5877.0700	5.8648	5.8771	0
21/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	726.4100	922.4100	0.7264	0.9224	2,541
21/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9485.1800	9369.8200	9.4852	9.3698	0
21/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	225.3900	293.7500	0.2254	0.2938	0
21/02/2025	2037 On 06-November-25			Bond Future	11.3272	11.3619	84.6409	84.4515	0
21/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	977.4900	1084.8500	0.9775	1.0849	300
21/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5683.0600	5979.8600	5.6831	5.9799	0
21/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	1994.8600	2104.9100	1.9949	2.1049	300
21/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3812.9500	4112.4400	3.8130	4.1124	0
21/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	3850.5800	3919.9100	3.8506	3.9199	0
21/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2216.3400	2475.1100	2.2163	2.4751	0
21/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5759.6500	5780.0400	5.7597	5.7800	0
21/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1372.5100	1582.3400	1.3725	1.5823	300
21/02/2025	2037 On 05-February-26			Bond Future	11.4590	11.4950	82.0096	81.8175	0
21/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2065.3600	2264.4400	2.0654	2.2644	1,970
21/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5137.6200	5528.8000	5.1376	5.5288	0
21/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2782.0100	2981.7800	2.7820	2.9818	0
21/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4186.1200	4577.9900	4.1861	4.5780	0
21/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6135.1700	6259.1600	6.1352	6.2592	0
21/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1946.8400	2262.9300	1.9468	2.2629	1,970
21/02/2025	2037 On 07-May-26			Bond Future	11.6116	11.6497	83.5347	83.3357	0
21/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3123.0100	3218.2500	3.1230	3.2183	0
21/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4670.2100	4964.4200	4.6702	4.9644	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	2038 On 08-May-25			Bond Future	141.3492	141.4501	141.3492	141.4501	2,940
21/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1669.1800	1770.1400	1.6692	1.7701	0
21/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2038 On 07-August-25			Bond Future	142.0403	142.1362	142.0403	142.1362	0
21/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2480.2700	2576.1800	2.4803	2.5762	0
21/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2038 On 06-November-25			Bond Future	144.8273	144.9215	144.8273	144.9215	0
21/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	947.3300	1041.5100	0.9473	1.0415	0
21/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2038 On 05-February-26			Bond Future	145.4850	145.5829	145.4850	145.5829	0
21/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2285.0400	2382.8500	2.2850	2.3829	0
21/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2038 On 07-May-26			Bond Future	148.2321	148.3261	148.2321	148.3261	0
21/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3702.1000	3796.0500	3.7021	3.7961	0
21/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2040 On 08-May-25			Bond Future	11.3438	11.4264	85.9166	85.4081	32,065
21/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7534.7600	7124.8400	7.5348	7.1248	0
21/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	117.7200	216.2500	0.1177	0.2163	0
21/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8147.0800	7719.8400	8.1471	7.7198	15,000
21/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	89.7600	170.9700	0.0898	0.1710	0
21/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11546.2300	11052.2000	11.5462	11.0522	7,500
21/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	13.0400	27.4600	0.0130	0.0275	0
21/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11887.1100	11390.6700	11.8871	11.3907	7,500
21/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	10.2800	22.2900	0.0103	0.0223	0
21/02/2025	2040 On 07-August-25			Bond Future	11.4614	11.5479	83.0929	82.5702	45,234
21/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10317.5200	9899.8300	10.3175	9.8998	0
21/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	246.8700	351.8900	0.2469	0.3519	0
21/02/2025	2040 On 06-November-25			Bond Future	11.5800	11.6702	84.7026	84.1675	0
21/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4058.6900	3955.7200	4.0587	3.9557	0
21/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2529.6500	2961.7500	2.5297	2.9618	0
21/02/2025	2040 On 05-February-26			Bond Future	11.7094	11.8030	81.8218	81.2773	0
21/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3180.1100	3169.2400	3.1801	3.1692	0
21/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4478.7400	5012.3100	4.4787	5.0123	0
21/02/2025	2040 On 07-May-26			Bond Future	11.8572	11.9551	83.3429	82.7850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3745.7000	3692.9800	3.7457	3.6930	0
21/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4828.9400	5334.0800	4.8289	5.3341	0
21/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2044 On 08-May-25			Bond Future	11.4959	11.5681	81.4974	81.0423	72,418
21/02/2025	2044 On 08-May-25		Put	Bond Future	18502.6300	18957.6600	18.5026	18.9577	0
21/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	311.7600	320.8300	0.3118	0.3208	9,000
21/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4574.8900	5038.9900	4.5749	5.0390	0
21/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	397.9200	403.0900	0.3979	0.4031	2,490
21/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4181.4900	4641.6900	4.1815	4.6417	0
21/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1296.5700	1240.3600	1.2966	1.2404	9,000
21/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2228.4100	2627.2300	2.2284	2.6272	0
21/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2304.2600	2174.0600	2.3043	2.1741	0
21/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1338.4900	1663.3200	1.3385	1.6633	2,490
21/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2740.3200	2580.2700	2.7403	2.5803	0
21/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1096.9000	1391.8800	1.0969	1.3919	9,000
21/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5714.7200	5399.6600	5.7147	5.3997	0
21/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	311.3700	451.3400	0.3114	0.4513	2,490
21/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7331.6600	6964.7600	7.3317	6.9648	0
21/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	159.1100	247.2400	0.1591	0.2472	0
21/02/2025	2044 On 07-August-25			Bond Future	11.6094	11.6851	78.7122	78.2441	16
21/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9991.1500	9641.1300	9.9912	9.6411	0
21/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	316.9300	434.9900	0.3169	0.4350	0
21/02/2025	2044 On 06-November-25			Bond Future	11.7235	11.8022	80.2370	79.7577	0
21/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3773.0100	3729.2800	3.7730	3.7293	0
21/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2824.8100	3260.3000	2.8248	3.2603	0
21/02/2025	2044 On 05-February-26			Bond Future	11.8473	11.9289	77.3954	76.9080	0
21/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3065.8600	3183.3100	3.0659	3.1833	0
21/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4823.1000	5428.0200	4.8231	5.4280	0
21/02/2025	2044 On 07-May-26			Bond Future	11.9875	12.0728	78.8341	78.3344	0
21/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3841.2800	3826.6500	3.8413	3.8267	0
21/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4958.9700	5444.0400	4.9590	5.4440	0
21/02/2025	2046 On 08-May-25			Bond Future	121.5351	121.5440	121.5351	121.5440	19,628
21/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	434.8700	425.9600	0.4349	0.4260	0
21/02/2025	2046 On 07-August-25			Bond Future	123.9522	123.9552	123.9522	123.9552	0
21/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5262.1700	5265.1800	5.2622	5.2652	0
21/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2046 On 06-November-25			Bond Future	124.1338	124.1339	124.1338	124.1339	0
21/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1276.2400	1276.0600	1.2762	1.2761	0
21/02/2025	2046 On 05-February-26			Bond Future	126.5503	126.5519	126.5503	126.5519	0
21/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4900.3300	4901.8800	4.9003	4.9019	0
21/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2046 On 07-May-26			Bond Future	126.6466	126.6438	126.6466	126.6438	0
21/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1696.6000	1693.8100	1.6966	1.6938	0
21/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2050 On 08-May-25			Bond Future	123.1265	123.1430	123.1265	123.1430	16,345
21/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1966.5300	1983.0100	1.9665	1.9830	0
21/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2050 On 07-August-25			Bond Future	123.2138	123.2242	123.2138	123.2242	0
21/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3323.7600	3334.2300	3.3238	3.3342	0
21/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2050 On 06-November-25			Bond Future	125.6315	125.6390	125.6315	125.6390	0
21/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1211.4600	1218.9800	1.2115	1.2190	0
21/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2050 On 05-February-26			Bond Future	125.6678	125.6771	125.6678	125.6771	0
21/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2847.8300	2857.1400	2.8478	2.8571	0
21/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	2050 On 07-May-26			Bond Future	128.0403	128.0449	128.0403	128.0449	0
21/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3970.2500	3974.9300	3.9703	3.9749	0
21/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	AL37 On 08-May-25			Index Future	1091.5510	1090.6920	1091.5510	1,090.6920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	AL37 On 07-August-25			Index Future	1112.9980	1112.0670	1112.9980	1,112.0670	0
21/02/2025	AL37 On 06-November-25			Index Future	1134.5860	1133.6100	1134.5860	1,133.6100	0
21/02/2025	AL37 On 05-February-26			Index Future	1156.4350	1155.4540	1156.4350	1,155.4540	0
21/02/2025	AL37 On 07-May-26			Index Future	1178.0550	1177.0120	1178.0550	1,177.0120	0
21/02/2025	AL7T On 08-May-25			Index Future	1303.1360	1301.3100	1303.1360	1,301.3100	0
21/02/2025	AL7T On 07-August-25			Index Future	1328.7400	1326.8130	1328.7400	1,326.8130	0
21/02/2025	AL7T On 06-November-25			Index Future	1354.5140	1352.5160	1354.5140	1,352.5160	0
21/02/2025	AL7T On 05-February-26			Index Future	1380.5980	1378.5780	1380.5980	1,378.5780	0
21/02/2025	AL7T On 07-May-26			Index Future	1406.4080	1404.3000	1406.4080	1,404.3000	0
21/02/2025	ALBI On 08-May-25			Index Future	1122.6690	1119.7560	1122.6690	1,119.7560	94
21/02/2025	ALBI On 07-August-25			Index Future	1144.7270	1141.7000	1144.7270	1,141.7000	0
21/02/2025	ALBI On 06-November-25			Index Future	1166.9310	1163.8180	1166.9310	1,163.8180	0
21/02/2025	ALBI On 05-February-26			Index Future	1189.4030	1186.2430	1189.4030	1,186.2430	0
21/02/2025	ALBI On 07-May-26			Index Future	1211.6390	1208.3760	1211.6390	1,208.3760	0
21/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	ES33 On 08-May-25			Bond Future	11.3515	11.3775	80.7612	80.6425	0
21/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5989.2400	5870.5200	5.9892	5.8705	0
21/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES33 On 07-August-25			Bond Future	11.4920	11.5201	82.3674	82.2422	0
21/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8562.7600	8437.5900	8.5628	8.4376	0
21/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES33 On 06-November-25			Bond Future	11.6515	11.6814	80.1866	80.0569	0
21/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1536.4100	1406.6500	1.5364	1.4067	0
21/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES33 On 05-February-26			Bond Future	11.8297	11.8608	81.7462	81.6148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1449.2600	1580.6500	1.4493	1.5807	0
21/02/2025	ES33 On 07-May-26			Bond Future	12.0258	12.0593	79.4903	79.3533	0
21/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1390.2200	1527.2000	1.3902	1.5272	0
21/02/2025	ES42 On 08-May-25			Bond Future	11.8607	11.9331	76.0915	75.6711	0
21/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7460.6200	7040.2500	7.4606	7.0403	0
21/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES42 On 07-August-25			Bond Future	11.9817	12.0575	77.6044	77.1717	0
21/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9332.2400	8899.5000	9.3322	8.8995	0
21/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES42 On 06-November-25			Bond Future	12.1141	12.1933	74.8609	74.4177	0
21/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1527.0100	1083.7700	1.5270	1.0838	0
21/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES42 On 05-February-26			Bond Future	12.2541	12.3362	76.3153	75.8643	0
21/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2284.3800	2735.3900	2.2844	2.7354	0
21/02/2025	ES42 On 07-May-26			Bond Future	12.4110	12.4970	73.4874	73.0249	0
21/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1154.0300	1616.5500	1.1540	1.6166	0
21/02/2025	GOVI On 08-May-25			GOVI	1105.5600	1102.8500	1105.5600	1,102.8500	649
21/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	835600.0000	808500.0000	83.5600	80.8500	0
21/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	GOVI On 07-August-25			GOVI	1127.2810	1124.4630	1127.2810	1,124.4630	0
21/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1162810.0000	1134630.0000	116.2810	113.4630	0
21/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	GOVI On 06-November-25			GOVI	1149.1470	1146.2460	1149.1470	1,146.2460	0
21/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	371470.0000	342460.0000	37.1470	34.2460	0
21/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	GOVI On 05-February-26			GOVI	1171.2760	1168.3330	1171.2760	1,168.3330	0
21/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	212760.0000	183330.0000	21.2760	18.3330	0
21/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	GOVI On 07-May-26			GOVI	1193.1740	1190.1320	1193.1740	1,190.1320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	161740.0000	131320.0000	16.1740	13.1320	0
21/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/02/2025	IGOV On 08-May-25			Index Future	381.9740	382.1290	381.9740	382.1290	890
21/02/2025	IGOV On 07-August-25			Index Future	389.5710	389.7100	389.5710	389.7100	0
21/02/2025	IGOV On 06-November-25			Index Future	397.2180	397.3490	397.2180	397.3490	0
21/02/2025	IGOV On 05-February-26			Index Future	404.9560	405.0940	404.9560	405.0940	0
21/02/2025	IGOV On 07-May-26			Index Future	412.6140	412.7400	412.6140	412.7400	0
21/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
21/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
21/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/02/2025	R033 On 08-May-25			Bond Future	10.1364	10.1566	100.4244	100.3168	9,365
21/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	1930.9800	1971.0400	1.9310	1.9710	0
21/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	908.4700	1056.1700	0.9085	1.0562	0
21/02/2025	R033 On 07-August-25			Bond Future	10.2379	10.2602	102.3973	102.2823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2242.0000	2336.2900	2.2420	2.3363	0
21/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1767.3700	1976.6000	1.7674	1.9766	0
21/02/2025	R033 On 06-November-25			Bond Future	10.3536	10.3775	99.3371	99.2173	0
21/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2340.6100	2448.7000	2.3406	2.4487	0
21/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2458.9800	2686.8500	2.4590	2.6869	0
21/02/2025	R033 On 05-February-26			Bond Future	10.4825	10.5074	101.2464	101.1254	0
21/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	2948.9900	3088.5700	2.9490	3.0886	0
21/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2912.3700	3172.9000	2.9124	3.1729	0
21/02/2025	R033 On 07-May-26			Bond Future	10.6334	10.6604	98.0871	97.9600	0
21/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2566.0900	2689.0900	2.5661	2.6891	0
21/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3767.2200	4017.3400	3.7672	4.0173	0
21/02/2025	R035 On 08-May-25			Bond Future	10.6737	10.6942	90.9883	90.8749	78,276
21/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	266.8800	323.7800	0.2669	0.3238	300
21/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3643.2300	3813.5700	3.6432	3.8136	0
21/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	819.0400	890.0300	0.8190	0.8900	150
21/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2127.9700	2312.4000	2.1280	2.3124	0
21/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1155.1500	1221.6500	1.1552	1.2217	300
21/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1676.8400	1856.7800	1.6768	1.8568	0
21/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2349.8100	2382.6400	2.3498	2.3826	0
21/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	834.8700	981.1400	0.8349	0.9811	150
21/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2578.8800	2604.4800	2.5789	2.6045	0
21/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	739.5700	878.6100	0.7396	0.8786	300
21/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4503.8800	4472.5800	4.5039	4.4726	400
21/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	282.9000	365.0400	0.2829	0.3650	0
21/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5619.8800	5563.7900	5.6199	5.5638	0
21/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	164.6500	222.0000	0.1647	0.2220	150
21/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	5998.1800	5935.1900	5.9982	5.9352	0
21/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	136.9600	187.4100	0.1370	0.1874	0
21/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10357.4900	10253.5900	10.3575	10.2536	0
21/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	15.1300	24.6700	0.0151	0.0247	400
21/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13312.0700	13200.1800	13.3121	13.2002	0
21/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	1.5100	3.0600	0.0015	0.0031	400
21/02/2025	R035 On 07-August-25			Bond Future	10.7806	10.8028	92.7760	92.6559	0
21/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	640.0200	732.7000	0.6400	0.7327	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4551.6000	4764.4100	4.5516	4.7644	0
21/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1603.6200	1704.0100	1.6036	1.7040	300
21/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2700.5600	2921.0800	2.7006	2.9211	0
21/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	3907.1400	3961.4400	3.9071	3.9614	0
21/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1148.9900	1323.4200	1.1490	1.3234	8,500
21/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4059.0000	4109.3800	4.0590	4.1094	0
21/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1093.2700	1263.7800	1.0933	1.2638	300
21/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9607.6200	9548.8300	9.6076	9.5488	0
21/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	203.3400	264.6800	0.2033	0.2647	0
21/02/2025	R035 On 06-November-25			Bond Future	10.9026	10.9262	90.0682	89.9434	0
21/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	678.3400	777.9400	0.6783	0.7779	2,000
21/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6153.4200	6377.8400	6.1534	6.3778	0
21/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	885.8400	994.0100	0.8858	0.9940	300
21/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5391.7500	5624.7400	5.3918	5.6247	0
21/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1444.6800	1562.9600	1.4447	1.5630	2,000
21/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4106.9100	4350.0100	4.1069	4.3500	0
21/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1807.9300	1926.6700	1.8079	1.9267	300
21/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3539.3900	3782.9500	3.5394	3.7830	0
21/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2779.6400	2888.1100	2.7796	2.8881	250
21/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2528.8100	2762.1000	2.5288	2.7621	0
21/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3558.5600	3650.5200	3.5586	3.6505	0
21/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2001.3100	2218.0900	2.0013	2.2181	0
21/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4343.1300	4420.1700	4.3431	4.4202	0
21/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1606.8400	1808.7000	1.6068	1.8087	2,000
21/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4414.0200	4489.8100	4.4140	4.4898	0
21/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1576.2300	1776.8400	1.5762	1.7768	250
21/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5219.4800	5277.2600	5.2195	5.2773	0
21/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1275.7700	1458.3700	1.2758	1.4584	300
21/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6296.8400	6330.5500	6.2968	6.3306	0
21/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	973.3400	1131.8700	0.9733	1.1319	250
21/02/2025	R035 On 05-February-26			Bond Future	11.0381	11.0626	91.8002	91.6741	0
21/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2632.0900	2781.6200	2.6321	2.7816	0
21/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3926.3700	4202.0400	3.9264	4.2020	0
21/02/2025	R035 On 07-May-26			Bond Future	11.1848	11.2110	89.0045	88.8725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2740.5200	2867.2900	2.7405	2.8673	0
21/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4396.2900	4655.1000	4.3963	4.6551	0
21/02/2025	R038 On 08-May-25			Bond Future	11.1392	11.1702	99.4664	99.2600	9,244
21/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2079.4000	2103.0200	2.0794	2.1030	0
21/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1410.4900	1640.5400	1.4105	1.6405	0
21/02/2025	R038 On 07-August-25			Bond Future	11.2553	11.2884	101.4204	101.2048	0
21/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2542.2800	2620.2300	2.5423	2.6202	0
21/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2642.4800	2936.0400	2.6425	2.9360	0
21/02/2025	R038 On 06-November-25			Bond Future	11.3828	11.4176	97.8997	97.6774	0
21/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	1979.7600	2123.5000	1.9798	2.1235	1,770
21/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4607.4000	4973.4700	4.6074	4.9735	0
21/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2737.4000	2868.9100	2.7374	2.8689	0
21/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3657.1300	4010.9700	3.6571	4.0110	0
21/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7109.9400	7128.2300	7.1099	7.1282	0
21/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1317.2400	1557.8600	1.3172	1.5579	1,770
21/02/2025	R038 On 05-February-26			Bond Future	11.5203	11.5564	99.7810	99.5555	0
21/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	3777.1700	3927.7700	3.7772	3.9278	0
21/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4281.4600	4657.5400	4.2815	4.6575	0
21/02/2025	R038 On 07-May-26			Bond Future	11.6742	11.7125	96.1522	95.9187	0
21/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3583.4700	3707.3500	3.5835	3.7074	0
21/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5280.4500	5637.9100	5.2805	5.6379	0
21/02/2025	R053 On 08-May-25			Bond Future	11.3979	11.4753	103.2385	102.5830	22,674
21/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9832.0200	9283.8400	9.8320	9.2838	0
21/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	160.7300	268.0300	0.1607	0.2680	0
21/02/2025	R053 On 07-August-25			Bond Future	11.4994	11.5803	105.2665	104.5929	0
21/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12880.9400	12384.1000	12.8809	12.3841	0
21/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	448.5100	625.2800	0.4485	0.6253	0
21/02/2025	R053 On 06-November-25			Bond Future	11.6092	11.6935	101.4420	100.7525	0
21/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4795.0600	4724.0200	4.7951	4.7240	0
21/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3567.3800	4185.7600	3.5674	4.1858	0
21/02/2025	R053 On 05-February-26			Bond Future	11.7262	11.8135	103.3912	102.6897	0
21/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	3920.8000	3930.7500	3.9208	3.9308	0
21/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5863.3700	6574.8200	5.8634	6.5748	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R053 On 07-May-26			Bond Future	11.8550	11.9463	99.4523	98.7336	0
21/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4786.5700	4776.1500	4.7866	4.7762	0
21/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6109.4700	6817.6700	6.1095	6.8177	0
21/02/2025	R186 On 08-May-25			Bond Future	8.3944	8.4292	107.2119	107.1595	158,345
21/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	318.4100	296.8800	0.3184	0.2969	0
21/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	204.5500	235.4000	0.2046	0.2354	0
21/02/2025	R186 On 07-August-25			Bond Future	8.4809	8.5268	104.0090	103.9502	0
21/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1093.9800	1055.9600	1.0940	1.0560	1,983
21/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	152.1700	172.9600	0.1522	0.1730	0
21/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1607.2600	1561.3900	1.6073	1.5614	0
21/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	85.3800	98.3200	0.0854	0.0983	0
21/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2276.7900	2224.6500	2.2768	2.2247	0
21/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	42.5600	49.2300	0.0426	0.0492	1,983
21/02/2025	R186 On 06-November-25			Bond Future	8.6275	8.6870	106.0247	105.9620	447
21/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	168.8900	158.8500	0.1689	0.1589	0
21/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	695.1000	747.7400	0.6951	0.7477	0
21/02/2025	R186 On 05-February-26			Bond Future	8.8871	8.9634	102.7557	102.6931	0
21/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	233.5700	219.9900	0.2336	0.2200	0
21/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	610.2200	659.3000	0.6102	0.6593	0
21/02/2025	R186 On 07-May-26			Bond Future	9.4761	9.5923	104.6685	104.6006	0
21/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	149.6200	134.9400	0.1496	0.1349	0
21/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	611.1300	664.3600	0.6111	0.6644	0
21/02/2025	R202 On 08-May-25			Bond Future	272.6430	274.0977	272.6430	274.0977	2,169
21/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	333.0400	1787.7200	0.3330	1.7877	0
21/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R202 On 07-August-25			Bond Future	272.8667	274.3135	272.8667	274.3135	0
21/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1266.6600	2713.4900	1.2667	2.7135	0
21/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R202 On 06-November-25			Bond Future	278.2211	279.6893	278.2211	279.6893	0
21/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2581.1300	4049.2700	2.5811	4.0493	0
21/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R202 On 05-February-26			Bond Future	278.3339	279.8106	278.3339	279.8106	0
21/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	513.8900	1990.5700	0.5139	1.9906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R202 On 07-May-26			Bond Future	283.5893	285.0832	283.5893	285.0832	0
21/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6039.2600	7533.1600	6.0393	7.5332	0
21/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R209 On 08-May-25			Bond Future	10.8828	10.9085	71.5852	71.4570	28,728
21/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	4955.7700	4885.6700	4.9558	4.8857	0
21/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	150.4000	208.4300	0.1504	0.2084	0
21/02/2025	R209 On 07-August-25			Bond Future	10.9851	11.0125	72.9915	72.8572	0
21/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	7945.1900	7878.3400	7.9452	7.8783	0
21/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	231.9500	299.4500	0.2320	0.2995	0
21/02/2025	R209 On 06-November-25			Bond Future	11.0978	11.1266	71.2533	71.1145	0
21/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	2874.5300	3044.2200	2.8745	3.0442	0
21/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2050.4600	2358.9100	2.0505	2.3589	0
21/02/2025	R209 On 05-February-26			Bond Future	11.2198	11.2496	72.6232	72.4825	0
21/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2345.4300	2483.4800	2.3454	2.4835	0
21/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3734.1100	4012.7900	3.7341	4.0128	0
21/02/2025	R209 On 07-May-26			Bond Future	11.3569	11.3885	70.8240	70.6779	0
21/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2658.0900	2828.7800	2.6581	2.8288	0
21/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4003.9600	4320.6900	4.0040	4.3207	0
21/02/2025	R210 On 08-May-25			Bond Future	244.6945	246.1624	244.6945	246.1624	3,195
21/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3335.5400	1867.5600	3.3355	1.8676	0
21/02/2025	R210 On 07-August-25			Bond Future	249.5609	251.0457	249.5609	251.0457	0
21/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1120.9100	2605.7300	1.1209	2.6057	0
21/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R210 On 06-November-25			Bond Future	251.0668	252.5547	251.0668	252.5547	0
21/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	414.7100	0.0000	0.4147	0
21/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1073.2500	0.0000	1.0733	0.0000	0
21/02/2025	R210 On 05-February-26			Bond Future	255.9550	257.4749	255.9550	257.4749	0
21/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2855.0000	4374.8700	2.8550	4.3749	0
21/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R210 On 07-May-26			Bond Future	257.3339	258.8528	257.3339	258.8528	0
21/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1933.9200	3452.8400	1.9339	3.4528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/02/2025	R213 On 08-May-25			Bond Future	9.6231	9.6431	89.9346	89.8536	101,742
21/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3687.5500	3643.5100	3.6876	3.6435	0
21/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	142.7700	179.6900	0.1428	0.1797	0
21/02/2025	R213 On 07-August-25			Bond Future	9.7118	9.7341	91.7016	91.6145	17
21/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7326.3200	7278.8900	7.3263	7.2789	0
21/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	91.8400	131.4400	0.0918	0.1314	0
21/02/2025	R213 On 06-November-25			Bond Future	9.8215	9.8457	89.9252	89.8342	0
21/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2292.1700	2352.6300	2.2922	2.3526	0
21/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1436.6000	1588.0500	1.4366	1.5881	0
21/02/2025	R213 On 05-February-26			Bond Future	9.9495	9.9748	91.6550	91.5633	0
21/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	1940.7800	2013.1000	1.9408	2.0131	0
21/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2155.9900	2320.0300	2.1560	2.3200	0
21/02/2025	R213 On 07-May-26			Bond Future	10.0968	10.1247	89.8097	89.7129	0
21/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1716.6700	1745.3100	1.7167	1.7453	0
21/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2751.7100	2877.2200	2.7517	2.8772	0
21/02/2025	R214 On 08-May-25			Bond Future	11.2579	11.3298	66.5130	66.1302	16,369
21/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5823.4500	5514.7100	5.8235	5.5147	0
21/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	124.8000	198.8800	0.1248	0.1989	0
21/02/2025	R214 On 07-August-25			Bond Future	11.3559	11.4310	67.8198	67.4262	0
21/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7993.7000	7703.7800	7.9937	7.7038	0
21/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	260.9700	364.6400	0.2610	0.3646	0
21/02/2025	R214 On 06-November-25			Bond Future	11.4643	11.5424	65.8341	65.4312	0
21/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3106.1100	3070.0400	3.1061	3.0700	0
21/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2204.3400	2571.2200	2.2043	2.5712	0
21/02/2025	R214 On 05-February-26			Bond Future	11.5821	11.6628	67.1001	66.6902	0
21/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2395.2800	2433.4200	2.3953	2.4334	0
21/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4070.2700	4518.3700	4.0703	4.5184	0
21/02/2025	R214 On 07-May-26			Bond Future	11.7062	11.7903	65.0500	64.6298	0
21/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3145.9300	3138.1300	3.1459	3.1381	0
21/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4039.3800	4451.7400	4.0394	4.4517	0
21/02/2025	R248 On 08-May-25			Bond Future	11.4303	11.5024	80.1416	79.6702	269,120
21/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7230.7600	6849.5000	7.2308	6.8495	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	145.7500	235.8000	0.1458	0.2358	0
21/02/2025	R248 On 07-August-25			Bond Future	11.5314	11.6067	81.7161	81.2316	0
21/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10023.1400	9669.2500	10.0231	9.6693	0
21/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	341.0000	471.6500	0.3410	0.4717	0
21/02/2025	R248 On 06-November-25			Bond Future	11.6426	11.7210	78.8574	78.3613	0
21/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3518.4600	3493.9700	3.5185	3.4940	0
21/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2903.3400	3374.8600	2.9033	3.3749	0
21/02/2025	R248 On 05-February-26			Bond Future	11.7632	11.8445	80.3735	79.8689	0
21/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	2972.7900	3014.1600	2.9728	3.0142	0
21/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4906.7900	5452.8200	4.9068	5.4528	0
21/02/2025	R248 On 07-May-26			Bond Future	11.8897	11.9745	77.4277	76.9105	0
21/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3810.6000	3809.7800	3.8106	3.8098	0
21/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4863.2100	5379.5400	4.8632	5.3795	0
21/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0