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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
24/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	2029 On 08-May-25			Bond Future	136.2388	136.4528	136.2388	136.4528	5,933
24/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1611.2400	1397.1800	1.6112	1.3972	0
24/02/2025	2029 On 07-August-25			Bond Future	138.9486	139.1667	138.9486	139.1667	0
24/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1538.6300	1756.6500	1.5386	1.7567	0
24/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2029 On 06-November-25			Bond Future	140.2439	140.4658	140.2439	140.4658	68
24/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	453.8800	675.8100	0.4539	0.6758	0
24/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2029 On 05-February-26			Bond Future	142.9751	143.2010	142.9751	143.2010	0
24/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2865.1400	3091.0100	2.8651	3.0910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2029 On 07-May-26			Bond Future	144.2180	144.4476	144.2180	144.4476	0
24/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2397.9900	2627.5500	2.3980	2.6276	0
24/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2030 On 08-May-25			Bond Future	9.1703	9.2292	97.8298	97.6144	64,765
24/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	217.4100	189.2500	0.2174	0.1893	800
24/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2033.3600	2220.5800	2.0334	2.2206	0
24/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	249.5300	217.7800	0.2495	0.2178	300
24/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1915.7500	2099.3800	1.9158	2.0994	0
24/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	505.4400	448.2300	0.5054	0.4482	1,320
24/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1316.2000	1474.3700	1.3162	1.4744	0
24/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	890.9000	802.7600	0.8909	0.8028	800
24/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	855.4300	982.6700	0.8554	0.9827	0
24/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	970.9500	877.2300	0.9710	0.8772	300
24/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	789.2400	910.9000	0.7892	0.9109	0
24/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1499.0100	1373.8800	1.4990	1.3739	680
24/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	481.7400	571.9900	0.4817	0.5720	0
24/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1733.8000	1597.3200	1.7338	1.5973	0
24/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	392.0300	470.9300	0.3920	0.4709	300
24/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2881.7600	2706.2000	2.8818	2.7062	0
24/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	149.5200	189.3400	0.1495	0.1893	0
24/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3071.6100	2891.6000	3.0716	2.8916	0
24/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	127.7000	163.0700	0.1277	0.1631	800
24/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4116.0700	3918.6000	4.1161	3.9186	1,640
24/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	53.2400	71.1500	0.0532	0.0712	0
24/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5385.2500	5176.4000	5.3853	5.1764	2,280
24/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	15.2400	21.7700	0.0152	0.0218	0
24/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9252.6100	9037.2800	9.2526	9.0373	0
24/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0500	0.1000	0.0001	0.0001	1,640
24/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10595.7100	10380.3400	10.5957	10.3803	0
24/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,280
24/02/2025	2030 On 07-August-25			Bond Future	9.2565	9.3196	95.7417	95.5219	47,294
24/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	458.3800	411.2600	0.4584	0.4113	300
24/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2354.7400	2527.4100	2.3547	2.5274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1173.8400	1080.4200	1.1738	1.0804	300
24/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1301.4800	1427.8500	1.3015	1.4279	0
24/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2487.6300	2341.4900	2.4876	2.3415	0
24/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	578.6600	652.3100	0.5787	0.6523	300
24/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4367.5500	4181.7100	4.3676	4.1817	1,054
24/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	210.1700	244.1200	0.2102	0.2441	0
24/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6265.4200	6057.3300	6.2654	6.0573	0
24/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	54.3300	66.0300	0.0543	0.0660	0
24/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9389.3500	9170.6800	9.3894	9.1707	0
24/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	3.4300	4.5500	0.0034	0.0046	1,054
24/02/2025	2030 On 06-November-25			Bond Future	9.3498	9.4173	97.5972	97.3729	0
24/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	613.9800	559.6000	0.6140	0.5596	300
24/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2737.5000	2907.4200	2.7375	2.9074	0
24/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1310.5300	1218.2000	1.3105	1.2182	300
24/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1743.5300	1875.5000	1.7435	1.8755	0
24/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1906.3200	1789.8000	1.9063	1.7898	0
24/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1276.2500	1384.0300	1.2763	1.3840	0
24/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3123.4100	2971.4400	3.1234	2.9714	0
24/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	732.0600	804.3900	0.7321	0.8044	300
24/02/2025	2030 On 05-February-26			Bond Future	9.4623	9.5350	95.4663	95.2374	0
24/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1798.5300	1690.0900	1.7985	1.6901	0
24/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1711.0900	1831.5900	1.7111	1.8316	0
24/02/2025	2030 On 07-May-26			Bond Future	9.6188	9.6975	97.2439	97.0103	0
24/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1484.3000	1387.8300	1.4843	1.3878	0
24/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2167.9500	2305.0700	2.1680	2.3051	0
24/02/2025	2032 On 08-May-25			Bond Future	9.8898	9.9534	92.9030	92.6077	126,790
24/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	290.2300	249.7200	0.2902	0.2497	300
24/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2606.8300	2861.6800	2.6068	2.8617	0
24/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	310.2000	267.2600	0.3102	0.2673	800
24/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2530.7800	2783.2000	2.5308	2.7832	0
24/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1162.8900	1040.5800	1.1629	1.0406	300
24/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1115.5100	1288.5600	1.1155	1.2886	0
24/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1213.8300	1087.8000	1.2138	1.0878	800
24/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1073.4600	1242.7900	1.0735	1.2428	0

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24/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2308.3600	2119.4800	2.3084	2.1195	0
24/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	514.3000	620.7800	0.5143	0.6208	300
24/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4722.4800	4464.3200	4.7225	4.4643	0
24/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	124.2800	161.4800	0.1243	0.1615	0
24/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4967.4300	4705.3600	4.9674	4.7054	0
24/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	107.9800	141.2700	0.1080	0.1413	800
24/02/2025	2032 On 07-August-25			Bond Future	9.9851	10.0519	94.7283	94.4270	0
24/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	639.5700	575.0700	0.6396	0.5751	300
24/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3330.6600	3567.4600	3.3307	3.5675	0
24/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1502.7200	1379.7400	1.5027	1.3797	300
24/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1887.9600	2066.2800	1.8880	2.0663	0
24/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3450.1000	3247.1800	3.4501	3.2472	0
24/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	768.5100	866.8900	0.7685	0.8669	300
24/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8699.3500	8417.6400	8.6994	8.4176	0
24/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	102.4400	122.0300	0.1024	0.1220	0
24/02/2025	2032 On 06-November-25			Bond Future	10.0951	10.1656	92.4027	92.0952	0
24/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	821.3400	748.6400	0.8213	0.7486	300
24/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3925.3500	4160.1400	3.9254	4.1601	0
24/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1632.5000	1511.2600	1.6325	1.5113	300
24/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2490.7200	2676.9700	2.4907	2.6770	0
24/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2892.7500	2718.9400	2.8928	2.7189	0
24/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1485.9200	1619.6000	1.4859	1.6196	0
24/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4308.0000	4094.2500	4.3080	4.0943	0
24/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	913.7900	1007.5300	0.9138	1.0075	300
24/02/2025	2032 On 05-February-26			Bond Future	10.2193	10.2937	94.1794	93.8657	0
24/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2389.5500	2247.4400	2.3896	2.2474	0
24/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2640.6100	2812.1700	2.6406	2.8122	0
24/02/2025	2032 On 07-May-26			Bond Future	10.3669	10.4456	91.7734	91.4535	0
24/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2228.7700	2093.9400	2.2288	2.0939	0
24/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3158.9100	3343.9700	3.1589	3.3440	0
24/02/2025	2033 On 08-May-25			Bond Future	129.4215	129.6639	129.4215	129.6639	9,712
24/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1198.5400	956.1100	1.1985	0.9561	0
24/02/2025	2033 On 07-August-25			Bond Future	131.9958	132.2427	131.9958	132.2427	0

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24/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3345.7500	3592.7200	3.3458	3.5927	0
24/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2033 On 06-November-25			Bond Future	133.0556	133.3070	133.0556	133.3070	0
24/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	167.0400	0.0000	0.1670	0
24/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	84.3600	0.0000	0.0844	0.0000	0
24/02/2025	2033 On 05-February-26			Bond Future	135.6471	135.9030	135.6471	135.9030	0
24/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2767.0600	3022.9900	2.7671	3.0230	0
24/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2033 On 07-May-26			Bond Future	136.6494	136.9095	136.6494	136.9095	0
24/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1489.3700	1749.4500	1.4894	1.7495	0
24/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2037 On 08-May-25			Bond Future	11.0257	11.0889	85.9723	85.6113	60,638
24/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	394.3900	345.1300	0.3944	0.3451	300
24/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3484.3100	3796.0300	3.4843	3.7960	0
24/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1457.7400	1317.1500	1.4577	1.3172	300
24/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1605.4100	1825.8000	1.6054	1.8258	0
24/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3112.7100	2881.3600	3.1127	2.8814	0
24/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	675.4900	805.1200	0.6755	0.8051	300
24/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6739.9500	6415.0800	6.7400	6.4151	0
24/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	119.4100	155.5200	0.1194	0.1555	0
24/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8186.2300	7845.3200	8.1862	7.8453	15,000
24/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	57.2000	77.2700	0.0572	0.0773	0
24/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11724.0800	11365.5100	11.7241	11.3655	7,500
24/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	4.3900	6.8000	0.0044	0.0068	0
24/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11953.8700	11594.9400	11.9539	11.5949	7,500
24/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	3.6200	5.6700	0.0036	0.0057	0
24/02/2025	2037 On 07-August-25			Bond Future	11.1414	11.2071	83.4006	83.0323	73,915
24/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	533.7100	477.6700	0.5337	0.4777	2,541
24/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5209.1900	5521.3700	5.2092	5.5214	0
24/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	760.7400	686.3200	0.7607	0.6863	300
24/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4474.0600	4767.8600	4.4741	4.7679	0
24/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	844.2100	763.5200	0.8442	0.7635	2,341
24/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4259.8500	4547.3800	4.2599	4.5474	0
24/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1008.9300	916.4700	1.0089	0.9165	200

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24/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3892.3000	4168.0600	3.8923	4.1681	0
24/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1852.2700	1708.8700	1.8523	1.7089	300
24/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2651.4100	2876.2300	2.6514	2.8762	0
24/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2049.9600	1896.4100	2.0500	1.8964	0
24/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2452.0100	2666.6800	2.4520	2.6667	2,541
24/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3177.6400	2975.1700	3.1776	2.9752	0
24/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1633.1200	1798.8700	1.6331	1.7989	2,541
24/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4693.8100	4443.2300	4.6938	4.4432	0
24/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1001.6300	1119.2700	1.0016	1.1193	2,541
24/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4733.9800	4482.3300	4.7340	4.4823	0
24/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	989.1300	1105.7000	0.9891	1.1057	300
24/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6148.6700	5864.7900	6.1487	5.8648	0
24/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	642.0700	726.4100	0.6421	0.7264	2,541
24/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9820.6700	9485.1800	9.8207	9.4852	0
24/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	192.6600	225.3900	0.1927	0.2254	0
24/02/2025	2037 On 06-November-25			Bond Future	11.2588	11.3272	85.0166	84.6409	0
24/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1064.3300	977.4900	1.0643	0.9775	300
24/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5394.2600	5683.0600	5.3943	5.6831	0
24/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2138.3200	1994.8600	2.1383	1.9949	300
24/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3580.7700	3812.9500	3.5808	3.8130	0
24/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4064.4800	3850.5800	4.0645	3.8506	0
24/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2054.6000	2216.3400	2.0546	2.2163	0
24/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6022.1000	5759.6500	6.0221	5.7597	0
24/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1259.3200	1372.5100	1.2593	1.3725	300
24/02/2025	2037 On 05-February-26			Bond Future	11.3878	11.4590	82.3927	82.0096	0
24/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2199.5600	2065.3600	2.1996	2.0654	1,970
24/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4888.7000	5137.6200	4.8887	5.1376	0
24/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2945.3600	2782.0100	2.9454	2.7820	0
24/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3966.3500	4186.1200	3.9664	4.1861	0
24/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6390.5500	6135.1700	6.3906	6.1352	0
24/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1819.1000	1946.8400	1.8191	1.9468	1,970
24/02/2025	2037 On 07-May-26			Bond Future	11.5373	11.6116	83.9253	83.5347	0
24/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3292.3900	3123.0100	3.2924	3.1230	0
24/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4448.9600	4670.2100	4.4490	4.6702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	2038 On 08-May-25			Bond Future	141.3396	141.3492	141.3396	141.3492	2,940
24/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1659.5800	1669.1800	1.6596	1.6692	0
24/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2038 On 07-August-25			Bond Future	142.0308	142.0403	142.0308	142.0403	0
24/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2470.7600	2480.2700	2.4708	2.4803	0
24/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2038 On 06-November-25			Bond Future	144.8182	144.8273	144.8182	144.8273	0
24/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	938.2300	947.3300	0.9382	0.9473	0
24/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2038 On 05-February-26			Bond Future	145.4763	145.4850	145.4763	145.4850	0
24/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2276.2600	2285.0400	2.2763	2.2850	0
24/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2038 On 07-May-26			Bond Future	148.2235	148.2321	148.2235	148.2321	0
24/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3693.5100	3702.1000	3.6935	3.7021	0
24/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2040 On 08-May-25			Bond Future	11.2910	11.3438	86.2441	85.9166	31,835
24/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7835.8700	7534.7600	7.8359	7.5348	0
24/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	91.2900	117.7200	0.0913	0.1177	0
24/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8453.5700	8147.0800	8.4536	8.1471	15,000
24/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	68.7100	89.7600	0.0687	0.0898	0
24/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11869.7700	11546.2300	11.8698	11.5462	7,500
24/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	9.0400	13.0400	0.0090	0.0130	0
24/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12211.4200	11887.1100	12.2114	11.8871	7,500
24/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	7.0500	10.2800	0.0071	0.0103	0
24/02/2025	2040 On 07-August-25			Bond Future	11.4065	11.4614	83.4271	83.0929	33,389
24/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10620.2800	10317.5200	10.6203	10.3175	0
24/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	215.4700	246.8700	0.2155	0.2469	0
24/02/2025	2040 On 06-November-25			Bond Future	11.5231	11.5800	85.0434	84.7026	0
24/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4245.3400	4058.6900	4.2453	4.0587	0
24/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2375.4500	2529.6500	2.3755	2.5297	0
24/02/2025	2040 On 05-February-26			Bond Future	11.6502	11.7094	82.1694	81.8218	0
24/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3329.2800	3180.1100	3.3293	3.1801	0
24/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4280.2700	4478.7400	4.2803	4.4787	0
24/02/2025	2040 On 07-May-26			Bond Future	11.7956	11.8572	83.6974	83.3429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3905.4700	3745.7000	3.9055	3.7457	0
24/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4634.2100	4828.9400	4.6342	4.8289	0
24/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2044 On 08-May-25			Bond Future	11.4226	11.4959	81.9634	81.4974	72,418
24/02/2025	2044 On 08-May-25		Put	Bond Future	18036.5700	18502.6300	18.0366	18.5026	0
24/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	369.1700	311.7600	0.3692	0.3118	9,000
24/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4166.2400	4574.8900	4.1662	4.5749	0
24/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	468.1600	397.9200	0.4682	0.3979	2,490
24/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3785.6700	4181.4900	3.7857	4.1815	0
24/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1470.3000	1296.5700	1.4703	1.2966	9,000
24/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1936.0800	2228.4100	1.9361	2.2284	0
24/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2557.7100	2304.2600	2.5577	2.3043	0
24/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1125.8800	1338.4900	1.1259	1.3385	2,490
24/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3020.8600	2740.3200	3.0209	2.7403	0
24/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	911.3800	1096.9000	0.9114	1.0969	9,000
24/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6109.6700	5714.7200	6.1097	5.7147	0
24/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	240.2600	311.3700	0.2403	0.3114	2,490
24/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7756.9400	7331.6600	7.7569	7.3317	0
24/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	118.3300	159.1100	0.1183	0.1591	0
24/02/2025	2044 On 07-August-25			Bond Future	11.5334	11.6094	79.1875	78.7122	16
24/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10418.2200	9991.1500	10.4182	9.9912	0
24/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	268.6700	316.9300	0.2687	0.3169	0
24/02/2025	2044 On 06-November-25			Bond Future	11.6446	11.7235	80.7218	80.2370	0
24/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4034.2400	3773.0100	4.0342	3.7730	0
24/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2601.2400	2824.8100	2.6012	2.8248	0
24/02/2025	2044 On 05-February-26			Bond Future	11.7654	11.8473	77.8899	77.3954	0
24/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3278.2100	3065.8600	3.2782	3.0659	0
24/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4541.0400	4823.1000	4.5410	4.8231	0
24/02/2025	2044 On 07-May-26			Bond Future	11.9024	11.9875	79.3380	78.8341	0
24/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4076.4000	3841.2800	4.0764	3.8413	0
24/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4690.1300	4958.9700	4.6901	4.9590	0
24/02/2025	2046 On 08-May-25			Bond Future	121.3308	121.5351	121.3308	121.5351	19,628
24/02/2025	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
24/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	639.2500	434.8700	0.6393	0.4349	0
24/02/2025	2046 On 07-August-25			Bond Future	123.7441	123.9522	123.7441	123.9522	0
24/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5054.0600	5262.1700	5.0541	5.2622	0
24/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2046 On 06-November-25			Bond Future	123.9223	124.1338	123.9223	124.1338	0
24/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1487.6800	1276.2400	1.4877	1.2762	0
24/02/2025	2046 On 05-February-26			Bond Future	126.3350	126.5503	126.3350	126.5503	0
24/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4685.0200	4900.3300	4.6850	4.9003	0
24/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2046 On 07-May-26			Bond Future	126.4282	126.6466	126.4282	126.6466	0
24/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1478.1700	1696.6000	1.4782	1.6966	0
24/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2050 On 08-May-25			Bond Future	122.9064	123.1265	122.9064	123.1265	16,345
24/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1746.4000	1966.5300	1.7464	1.9665	0
24/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2050 On 07-August-25			Bond Future	122.9895	123.2138	122.9895	123.2138	0
24/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3099.4800	3323.7600	3.0995	3.3238	0
24/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2050 On 06-November-25			Bond Future	125.4031	125.6315	125.4031	125.6315	0
24/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	983.1300	1211.4600	0.9831	1.2115	0
24/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2050 On 05-February-26			Bond Future	125.4356	125.6678	125.4356	125.6678	0
24/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2615.6200	2847.8300	2.6156	2.8478	0
24/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	2050 On 07-May-26			Bond Future	127.8041	128.0403	127.8041	128.0403	0
24/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3734.0800	3970.2500	3.7341	3.9703	0
24/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	AL37 On 08-May-25			Index Future	1094.0940	1091.5510	1094.0940	1,091.5510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	AL37 On 07-August-25			Index Future	1115.5970	1112.9980	1115.5970	1,112.9980	0
24/02/2025	AL37 On 06-November-25			Index Future	1137.2460	1134.5860	1137.2460	1,134.5860	0
24/02/2025	AL37 On 05-February-26			Index Future	1159.1550	1156.4350	1159.1550	1,156.4350	0
24/02/2025	AL37 On 07-May-26			Index Future	1180.8390	1178.0550	1180.8390	1,178.0550	0
24/02/2025	AL7T On 08-May-25			Index Future	1308.1540	1303.1360	1308.1540	1,303.1360	0
24/02/2025	AL7T On 07-August-25			Index Future	1333.8630	1328.7400	1333.8630	1,328.7400	0
24/02/2025	AL7T On 06-November-25			Index Future	1359.7480	1354.5140	1359.7480	1,354.5140	0
24/02/2025	AL7T On 05-February-26			Index Future	1385.9440	1380.5980	1385.9440	1,380.5980	0
24/02/2025	AL7T On 07-May-26			Index Future	1411.8690	1406.4080	1411.8690	1,406.4080	0
24/02/2025	ALBI On 08-May-25			Index Future	1126.7980	1122.6690	1126.7980	1,122.6690	94
24/02/2025	ALBI On 07-August-25			Index Future	1148.9440	1144.7270	1148.9440	1,144.7270	0
24/02/2025	ALBI On 06-November-25			Index Future	1171.2400	1166.9310	1171.2400	1,166.9310	0
24/02/2025	ALBI On 05-February-26			Index Future	1193.8040	1189.4030	1193.8040	1,189.4030	0
24/02/2025	ALBI On 07-May-26			Index Future	1216.1360	1211.6390	1216.1360	1,211.6390	0
24/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	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
24/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	ES33 On 08-May-25			Bond Future	11.2825	11.3515	81.0774	80.7612	0
24/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6305.4500	5989.2400	6.3055	5.9892	0
24/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES33 On 07-August-25			Bond Future	11.4198	11.4920	82.6900	82.3674	0
24/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8885.4300	8562.7600	8.8854	8.5628	0
24/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES33 On 06-November-25			Bond Future	11.5758	11.6515	80.5159	80.1866	0
24/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1865.6500	1536.4100	1.8657	1.5364	0
24/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES33 On 05-February-26			Bond Future	11.7502	11.8297	82.0821	81.7462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1113.3600	1449.2600	1.1134	1.4493	0
24/02/2025	ES33 On 07-May-26			Bond Future	11.9424	12.0258	79.8329	79.4903	0
24/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1047.6200	1390.2200	1.0476	1.3902	0
24/02/2025	ES42 On 08-May-25			Bond Future	11.7974	11.8607	76.4616	76.0915	0
24/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7830.6800	7460.6200	7.8307	7.4606	0
24/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES42 On 07-August-25			Bond Future	11.9160	11.9817	77.9820	77.6044	0
24/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9709.8000	9332.2400	9.7098	9.3322	0
24/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES42 On 06-November-25			Bond Future	12.0459	12.1141	75.2461	74.8609	0
24/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1912.2400	1527.0100	1.9122	1.5270	0
24/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES42 On 05-February-26			Bond Future	12.1832	12.2541	76.7083	76.3153	0
24/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1891.4000	2284.3800	1.8914	2.2844	0
24/02/2025	ES42 On 07-May-26			Bond Future	12.3371	12.4110	73.8881	73.4874	0
24/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	753.3300	1154.0300	0.7533	1.1540	0
24/02/2025	GOVI On 08-May-25			GOVI	1109.5340	1105.5600	1109.5340	1,105.5600	636
24/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	875340.0000	835600.0000	87.5340	83.5600	0
24/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	GOVI On 07-August-25			GOVI	1131.3400	1127.2810	1131.3400	1,127.2810	0
24/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1203400.0000	1162810.0000	120.3400	116.2810	0
24/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	GOVI On 06-November-25			GOVI	1153.2940	1149.1470	1153.2940	1,149.1470	0
24/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	412940.0000	371470.0000	41.2940	37.1470	0
24/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	GOVI On 05-February-26			GOVI	1175.5130	1171.2760	1175.5130	1,171.2760	0
24/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	255130.0000	212760.0000	25.5130	21.2760	0
24/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	GOVI On 07-May-26			GOVI	1197.5020	1193.1740	1197.5020	1,193.1740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	205020.0000	161740.0000	20.5020	16.1740	0
24/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/02/2025	IGOV On 08-May-25			Index Future	381.4670	381.9740	381.4670	381.9740	890
24/02/2025	IGOV On 07-August-25			Index Future	389.0560	389.5710	389.0560	389.5710	0
24/02/2025	IGOV On 06-November-25			Index Future	396.6960	397.2180	396.6960	397.2180	0
24/02/2025	IGOV On 05-February-26			Index Future	404.4270	404.9560	404.4270	404.9560	0
24/02/2025	IGOV On 07-May-26			Index Future	412.0790	412.6140	412.0790	412.6140	0
24/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
24/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
24/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/02/2025	R033 On 08-May-25			Bond Future	10.0573	10.1364	100.8461	100.4244	9,365
24/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2179.2400	1930.9800	2.1792	1.9310	0
24/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	735.0300	908.4700	0.7350	0.9085	0
24/02/2025	R033 On 07-August-25			Bond Future	10.1549	10.2379	102.8274	102.3973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2467.0200	2242.0000	2.4670	2.2420	0
24/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1562.2400	1767.3700	1.5622	1.7674	0
24/02/2025	R033 On 06-November-25			Bond Future	10.2664	10.3536	99.7759	99.3371	0
24/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2554.2500	2340.6100	2.5543	2.3406	0
24/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2233.7900	2458.9800	2.2338	2.4590	0
24/02/2025	R033 On 05-February-26			Bond Future	10.3907	10.4825	101.6940	101.2464	0
24/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3172.9300	2948.9900	3.1729	2.9490	0
24/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2688.7400	2912.3700	2.6887	2.9124	0
24/02/2025	R033 On 07-May-26			Bond Future	10.5366	10.6334	98.5434	98.0871	0
24/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2768.3100	2566.0900	2.7683	2.5661	0
24/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3513.1000	3767.2200	3.5131	3.7672	0
24/02/2025	R035 On 08-May-25			Bond Future	10.6105	10.6737	91.3399	90.9883	78,026
24/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	310.0700	266.8800	0.3101	0.2669	300
24/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3334.9000	3643.2300	3.3349	3.6432	0
24/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	925.6800	819.0400	0.9257	0.8190	150
24/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1883.0900	2127.9700	1.8831	2.1280	0
24/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1291.8800	1155.1500	1.2919	1.1552	300
24/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1462.0500	1676.8400	1.4621	1.6768	0
24/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2564.4500	2349.8100	2.5645	2.3498	0
24/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	697.9900	834.8700	0.6980	0.8349	150
24/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2804.7800	2578.8800	2.8048	2.5789	0
24/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	613.9500	739.5700	0.6140	0.7396	300
24/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4795.0400	4503.8800	4.7950	4.5039	400
24/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	222.5400	282.9000	0.2225	0.2829	0
24/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5932.5900	5619.8800	5.9326	5.6199	0
24/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	125.8400	164.6500	0.1258	0.1647	150
24/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6316.4200	5998.1800	6.3164	5.9982	0
24/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	103.6800	136.9600	0.1037	0.1370	0
24/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10704.1400	10357.4900	10.7041	10.3575	0
24/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	10.2600	15.1300	0.0103	0.0151	400
24/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13662.9800	13312.0700	13.6630	13.3121	0
24/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.9000	1.5100	0.0009	0.0015	400
24/02/2025	R035 On 07-August-25			Bond Future	10.7146	10.7806	93.1347	92.7760	0
24/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	711.5400	640.0200	0.7115	0.6400	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4264.4900	4551.6000	4.2645	4.5516	0
24/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1743.3700	1603.6200	1.7434	1.6036	300
24/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2481.6800	2700.5600	2.4817	2.7006	0
24/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4143.4400	3907.1400	4.1434	3.9071	0
24/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1026.6600	1148.9900	1.0267	1.1490	8,500
24/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4299.7700	4059.0000	4.2998	4.0590	0
24/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	975.4100	1093.2700	0.9754	1.0933	300
24/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9936.3300	9607.6200	9.9363	9.6076	0
24/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	173.4200	203.3400	0.1734	0.2033	0
24/02/2025	R035 On 06-November-25			Bond Future	10.8337	10.9026	90.4341	90.0682	0
24/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	745.1500	678.3400	0.7452	0.6783	2,000
24/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5854.3800	6153.4200	5.8544	6.1534	0
24/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	968.5200	885.8400	0.9685	0.8858	300
24/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5108.5800	5391.7500	5.1086	5.3918	0
24/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1563.4000	1444.6800	1.5634	1.4447	2,000
24/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3859.7800	4106.9100	3.8598	4.1069	0
24/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1946.6300	1807.9300	1.9466	1.8079	300
24/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3312.2400	3539.3900	3.3122	3.5394	0
24/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2962.0100	2779.6400	2.9620	2.7796	250
24/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2345.3300	2528.8100	2.3453	2.5288	0
24/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3768.5800	3558.5600	3.7686	3.5586	0
24/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1845.4800	2001.3100	1.8455	2.0013	0
24/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4576.3200	4343.1300	4.5763	4.3431	0
24/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1474.1800	1606.8400	1.4742	1.6068	2,000
24/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4649.1100	4414.0200	4.6491	4.4140	0
24/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1445.4700	1576.2300	1.4455	1.5762	250
24/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5474.1300	5219.4800	5.4741	5.2195	0
24/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1164.5700	1275.7700	1.1646	1.2758	300
24/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6572.9300	6296.8400	6.5729	6.2968	0
24/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	883.5800	973.3400	0.8836	0.9733	250
24/02/2025	R035 On 05-February-26			Bond Future	10.9661	11.0381	92.1734	91.8002	0
24/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2791.0800	2632.0900	2.7911	2.6321	0
24/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3712.1600	3926.3700	3.7122	3.9264	0
24/02/2025	R035 On 07-May-26			Bond Future	11.1094	11.1848	89.3850	89.0045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2901.1100	2740.5200	2.9011	2.7405	0
24/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4176.3700	4396.2900	4.1764	4.3963	0
24/02/2025	R038 On 08-May-25			Bond Future	11.0708	11.1392	99.9245	99.4664	9,244
24/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2316.6800	2079.4000	2.3167	2.0794	0
24/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1189.6900	1410.4900	1.1897	1.4105	0
24/02/2025	R038 On 07-August-25			Bond Future	11.1841	11.2553	101.8877	101.4204	0
24/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2762.2900	2542.2800	2.7623	2.5423	0
24/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2395.2400	2642.4800	2.3952	2.6425	0
24/02/2025	R038 On 06-November-25			Bond Future	11.3085	11.3828	98.3764	97.8997	0
24/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2150.6100	1979.7600	2.1506	1.9798	1,770
24/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4301.5800	4607.4000	4.3016	4.6074	0
24/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2948.6700	2737.4000	2.9487	2.7374	0
24/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3391.7300	3657.1300	3.3917	3.6571	0
24/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7461.1700	7109.9400	7.4612	7.1099	0
24/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1191.8000	1317.2400	1.1918	1.3172	1,770
24/02/2025	R038 On 05-February-26			Bond Future	11.4429	11.5203	100.2671	99.7810	0
24/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4007.6500	3777.1700	4.0077	3.7772	0
24/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4025.8100	4281.4600	4.0258	4.2815	0
24/02/2025	R038 On 07-May-26			Bond Future	11.5934	11.6742	96.6479	96.1522	0
24/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3801.5600	3583.4700	3.8016	3.5835	0
24/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5002.8900	5280.4500	5.0029	5.2805	0
24/02/2025	R053 On 08-May-25			Bond Future	11.3247	11.3979	103.8660	103.2385	22,674
24/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10414.9800	9832.0200	10.4150	9.8320	0
24/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	116.2500	160.7300	0.1163	0.1607	0
24/02/2025	R053 On 07-August-25			Bond Future	11.4235	11.4994	105.9066	105.2665	0
24/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13452.4100	12880.9400	13.4524	12.8809	0
24/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	379.9400	448.5100	0.3799	0.4485	0
24/02/2025	R053 On 06-November-25			Bond Future	11.5304	11.6092	102.0947	101.4420	0
24/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5149.4200	4795.0600	5.1494	4.7951	0
24/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3269.0300	3567.3800	3.2690	3.5674	0
24/02/2025	R053 On 05-February-26			Bond Future	11.6443	11.7262	104.0568	103.3912	0
24/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4213.0600	3920.8000	4.2131	3.9208	0
24/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5490.0400	5863.3700	5.4900	5.8634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R053 On 07-May-26			Bond Future	11.7699	11.8550	100.1307	99.4523	0
24/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5106.1200	4786.5700	5.1061	4.7866	0
24/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5750.5700	6109.4700	5.7506	6.1095	0
24/02/2025	R186 On 08-May-25			Bond Future	8.3422	8.3944	107.2907	107.2119	158,345
24/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	360.3900	318.4100	0.3604	0.3184	0
24/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	167.7200	204.5500	0.1677	0.2046	0
24/02/2025	R186 On 07-August-25			Bond Future	8.4181	8.4809	104.0896	104.0090	0
24/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1154.7600	1093.9800	1.1548	1.0940	1,983
24/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	132.3900	152.1700	0.1324	0.1522	0
24/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1675.7800	1607.2600	1.6758	1.6073	0
24/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	73.3400	85.3800	0.0733	0.0854	0
24/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2350.8400	2276.7900	2.3508	2.2768	0
24/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	36.0500	42.5600	0.0361	0.0426	1,983
24/02/2025	R186 On 06-November-25			Bond Future	8.5493	8.6275	106.1071	106.0247	447
24/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	192.0300	168.8900	0.1920	0.1689	0
24/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	635.8100	695.1000	0.6358	0.6951	0
24/02/2025	R186 On 05-February-26			Bond Future	8.7845	8.8871	102.8401	102.7557	0
24/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	263.0800	233.5700	0.2631	0.2336	0
24/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	555.3900	610.2200	0.5554	0.6102	0
24/02/2025	R186 On 07-May-26			Bond Future	9.3286	9.4761	104.7548	104.6685	0
24/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	175.2100	149.6200	0.1752	0.1496	0
24/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	550.4100	611.1300	0.5504	0.6111	0
24/02/2025	R202 On 08-May-25			Bond Future	273.8272	272.6430	273.8272	272.6430	2,169
24/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1517.2200	333.0400	1.5172	0.3330	0
24/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R202 On 07-August-25			Bond Future	274.0520	272.8667	274.0520	272.8667	0
24/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	2451.9900	1266.6600	2.4520	1.2667	0
24/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R202 On 06-November-25			Bond Future	279.4307	278.2211	279.4307	278.2211	0
24/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	3790.6800	2581.1300	3.7907	2.5811	0
24/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R202 On 05-February-26			Bond Future	279.5445	278.3339	279.5445	278.3339	0
24/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	1724.5100	513.8900	1.7245	0.5139	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R202 On 07-May-26			Bond Future	284.8240	283.5893	284.8240	283.5893	0
24/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	7273.9700	6039.2600	7.2740	6.0393	0
24/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R209 On 08-May-25			Bond Future	10.8147	10.8828	71.9269	71.5852	28,728
24/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5260.3800	4955.7700	5.2604	4.9558	0
24/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	113.2400	150.4000	0.1132	0.1504	0
24/02/2025	R209 On 07-August-25			Bond Future	10.9144	10.9851	73.3401	72.9915	0
24/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8259.2300	7945.1900	8.2592	7.9452	0
24/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	197.3900	231.9500	0.1974	0.2320	0
24/02/2025	R209 On 06-November-25			Bond Future	11.0243	11.0978	71.6089	71.2533	0
24/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3067.4300	2874.5300	3.0674	2.8745	0
24/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1887.7900	2050.4600	1.8878	2.0505	0
24/02/2025	R209 On 05-February-26			Bond Future	11.1434	11.2198	72.9858	72.6232	0
24/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2498.1300	2345.4300	2.4981	2.3454	0
24/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3524.1600	3734.1100	3.5242	3.7341	0
24/02/2025	R209 On 07-May-26			Bond Future	11.2774	11.3569	71.1937	70.8240	0
24/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2819.5600	2658.0900	2.8196	2.6581	0
24/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3795.7300	4003.9600	3.7957	4.0040	0
24/02/2025	R210 On 08-May-25			Bond Future	246.0919	244.6945	246.0919	244.6945	3,195
24/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1938.1000	3335.5400	1.9381	3.3355	0
24/02/2025	R210 On 07-August-25			Bond Future	250.9867	249.5609	250.9867	249.5609	0
24/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2546.6500	1120.9100	2.5467	1.1209	0
24/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R210 On 06-November-25			Bond Future	252.5017	251.0668	252.5017	251.0668	0
24/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	361.6500	0.0000	0.3617	0.0000	0
24/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	1073.2500	0.0000	1.0733	0
24/02/2025	R210 On 05-February-26			Bond Future	257.4186	255.9550	257.4186	255.9550	0
24/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4318.5700	2855.0000	4.3186	2.8550	0
24/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R210 On 07-May-26			Bond Future	258.8063	257.3339	258.8063	257.3339	0
24/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3406.2600	1933.9200	3.4063	1.9339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/02/2025	R213 On 08-May-25			Bond Future	9.5699	9.6231	90.1506	89.9346	101,742
24/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3873.6200	3687.5500	3.8736	3.6876	0
24/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	112.8400	142.7700	0.1128	0.1428	0
24/02/2025	R213 On 07-August-25			Bond Future	9.6555	9.7118	91.9220	91.7016	17
24/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7533.0500	7326.3200	7.5331	7.3263	0
24/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	78.1600	91.8400	0.0782	0.0918	0
24/02/2025	R213 On 06-November-25			Bond Future	9.7619	9.8215	90.1502	89.9252	0
24/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2415.2500	2292.1700	2.4153	2.2922	0
24/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1334.7200	1436.6000	1.3347	1.4366	0
24/02/2025	R213 On 05-February-26			Bond Future	9.8861	9.9495	91.8845	91.6550	0
24/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2047.5000	1940.7800	2.0475	1.9408	0
24/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2033.1800	2155.9900	2.0332	2.1560	0
24/02/2025	R213 On 07-May-26			Bond Future	10.0292	10.0968	90.0439	89.8097	0
24/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1813.6700	1716.6700	1.8137	1.7167	0
24/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2614.5000	2751.7100	2.6145	2.7517	0
24/02/2025	R214 On 08-May-25			Bond Future	11.1951	11.2579	66.8494	66.5130	16,369
24/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6129.5100	5823.4500	6.1295	5.8235	0
24/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	94.4800	124.8000	0.0945	0.1248	0
24/02/2025	R214 On 07-August-25			Bond Future	11.2910	11.3559	68.1629	67.8198	0
24/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8300.1300	7993.7000	8.3001	7.9937	0
24/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	224.2500	260.9700	0.2243	0.2610	0
24/02/2025	R214 On 06-November-25			Bond Future	11.3971	11.4643	66.1841	65.8341	0
24/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3295.5900	3106.1100	3.2956	3.1061	0
24/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2043.8300	2204.3400	2.0438	2.2043	0
24/02/2025	R214 On 05-February-26			Bond Future	11.5124	11.5821	67.4570	67.1001	0
24/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2541.8100	2395.2800	2.5418	2.3953	0
24/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3859.8900	4070.2700	3.8599	4.0703	0
24/02/2025	R214 On 07-May-26			Bond Future	11.6340	11.7062	65.4139	65.0500	0
24/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3314.1000	3145.9300	3.3141	3.1459	0
24/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3843.7000	4039.3800	3.8437	4.0394	0
24/02/2025	R248 On 08-May-25			Bond Future	11.3571	11.4303	80.6244	80.1416	269,120
24/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7674.3400	7230.7600	7.6743	7.2308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	106.4400	145.7500	0.1064	0.1458	0
24/02/2025	R248 On 07-August-25			Bond Future	11.4557	11.5314	82.2087	81.7161	0
24/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10463.5900	10023.1400	10.4636	10.0231	0
24/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	288.9000	341.0000	0.2889	0.3410	0
24/02/2025	R248 On 06-November-25			Bond Future	11.5641	11.6426	79.3596	78.8574	0
24/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3782.7400	3518.4600	3.7827	3.5185	0
24/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2665.3500	2903.3400	2.6654	2.9033	0
24/02/2025	R248 On 05-February-26			Bond Future	11.6816	11.7632	80.8857	80.3735	0
24/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3189.2700	2972.7900	3.1893	2.9728	0
24/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4611.0900	4906.7900	4.6111	4.9068	0
24/02/2025	R248 On 07-May-26			Bond Future	11.8050	11.8897	77.9497	77.4277	0
24/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4056.1500	3810.6000	4.0562	3.8106	0
24/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4586.7200	4863.2100	4.5867	4.8632	0
24/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0