



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

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
25/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	2029 On 08-May-25			Bond Future	136.3312	136.2388	136.3312	136.2388	5,933
25/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1518.7700	1611.2400	1.5188	1.6112	0
25/02/2025	2029 On 07-August-25			Bond Future	139.0432	138.9486	139.0432	138.9486	0
25/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1633.1700	1538.6300	1.6332	1.5386	0
25/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2029 On 06-November-25			Bond Future	140.3409	140.2439	140.3409	140.2439	68
25/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	550.9400	453.8800	0.5509	0.4539	0
25/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2029 On 05-February-26			Bond Future	143.0745	142.9751	143.0745	142.9751	0
25/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2964.5100	2865.1400	2.9645	2.8651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2029 On 07-May-26			Bond Future	144.3198	144.2180	144.3198	144.2180	0
25/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2499.7700	2397.9900	2.4998	2.3980	0
25/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2030 On 08-May-25			Bond Future	9.1168	9.1703	98.0261	97.8298	64,765
25/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	253.8300	217.4100	0.2538	0.2174	800
25/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1873.4500	2033.3600	1.8735	2.0334	0
25/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	290.0100	249.5300	0.2900	0.2495	300
25/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1759.9000	1915.7500	1.7599	1.9158	0
25/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	573.1000	505.4400	0.5731	0.5054	1,320
25/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1187.5300	1316.2000	1.1875	1.3162	0
25/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	988.7400	890.9000	0.9887	0.8909	800
25/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	756.9400	855.4300	0.7569	0.8554	0
25/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1073.9800	970.9500	1.0740	0.9710	300
25/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	695.9400	789.2400	0.6959	0.7892	0
25/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1629.7800	1499.0100	1.6298	1.4990	680
25/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	416.1800	481.7400	0.4162	0.4817	0
25/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1874.0600	1733.8000	1.8741	1.7338	0
25/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	335.9600	392.0300	0.3360	0.3920	300
25/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3052.3500	2881.7600	3.0524	2.8818	0
25/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	123.7800	149.5200	0.1238	0.1495	0
25/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3245.4000	3071.6100	3.2454	3.0716	0
25/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	105.1600	127.7000	0.1052	0.1277	800
25/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4301.8200	4116.0700	4.3018	4.1161	1,640
25/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	42.6600	53.2400	0.0427	0.0532	0
25/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5578.0700	5385.2500	5.5781	5.3853	2,280
25/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	11.7300	15.2400	0.0117	0.0152	0
25/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9448.9200	9252.6100	9.4489	9.2526	0
25/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	1,640
25/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10792.0400	10595.7100	10.7920	10.5957	0
25/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
25/02/2025	2030 On 07-August-25			Bond Future	9.1992	9.2565	95.9420	95.7417	47,294
25/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	510.5200	458.3800	0.5105	0.4584	300
25/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2206.5300	2354.7400	2.2065	2.3547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1270.8300	1173.8400	1.2708	1.1738	300
25/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1198.1200	1301.4800	1.1981	1.3015	0
25/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2631.3700	2487.6300	2.6314	2.4876	0
25/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	522.0500	578.6600	0.5221	0.5787	300
25/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4543.5600	4367.5500	4.5436	4.3676	1,054
25/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	185.8300	210.1700	0.1858	0.2102	0
25/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6457.9900	6265.4200	6.4580	6.2654	0
25/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	46.5500	54.3300	0.0466	0.0543	0
25/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9589.0400	9389.3500	9.5890	9.3894	0
25/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	2.7700	3.4300	0.0028	0.0034	1,054
25/02/2025	2030 On 06-November-25			Bond Future	9.2884	9.3498	97.8018	97.5972	0
25/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	671.5000	613.9800	0.6715	0.6140	300
25/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2590.4400	2737.5000	2.5904	2.7375	0
25/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1404.3400	1310.5300	1.4043	1.3105	300
25/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1632.7600	1743.5300	1.6328	1.7435	0
25/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2022.3000	1906.3200	2.0223	1.9063	0
25/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1187.6500	1276.2500	1.1877	1.2763	0
25/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3270.5500	3123.4100	3.2706	3.1234	0
25/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	674.6200	732.0600	0.6746	0.7321	300
25/02/2025	2030 On 05-February-26			Bond Future	9.3961	9.4623	95.6751	95.4663	0
25/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1905.9100	1798.5300	1.9059	1.7985	0
25/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1609.7200	1711.0900	1.6097	1.7111	0
25/02/2025	2030 On 07-May-26			Bond Future	9.5473	9.6188	97.4569	97.2439	0
25/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1579.9100	1484.3000	1.5799	1.4843	0
25/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2050.5400	2167.9500	2.0505	2.1680	0
25/02/2025	2032 On 08-May-25			Bond Future	9.8523	9.8898	93.0778	92.9030	126,790
25/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	321.2000	290.2300	0.3212	0.2902	300
25/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2463.0500	2606.8300	2.4631	2.6068	0
25/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	342.8700	310.2000	0.3429	0.3102	800
25/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2388.7000	2530.7800	2.3887	2.5308	0
25/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1246.8000	1162.8900	1.2468	1.1629	300
25/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1024.6700	1115.5100	1.0247	1.1155	0
25/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1300.0000	1213.8300	1.3000	1.2138	800
25/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	984.8800	1073.4600	0.9849	1.0735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2430.7400	2308.3600	2.4307	2.3084	0
25/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	461.9300	514.3000	0.4619	0.5143	300
25/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4880.7700	4722.4800	4.8808	4.7225	0
25/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	107.8200	124.2800	0.1078	0.1243	0
25/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5127.5900	4967.4300	5.1276	4.9674	0
25/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	93.3900	107.9800	0.0934	0.1080	800
25/02/2025	2032 On 07-August-25			Bond Future	9.9456	9.9851	94.9066	94.7283	0
25/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	683.8100	639.5700	0.6838	0.6396	300
25/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3196.5500	3330.6600	3.1966	3.3307	0
25/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1583.3600	1502.7200	1.5834	1.5027	300
25/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1790.2500	1887.9600	1.7903	1.8880	0
25/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3577.2500	3450.1000	3.5773	3.4501	0
25/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	717.3100	768.5100	0.7173	0.7685	300
25/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8868.4600	8699.3500	8.8685	8.6994	0
25/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	93.2000	102.4400	0.0932	0.1024	0
25/02/2025	2032 On 06-November-25			Bond Future	10.0535	10.0951	92.5848	92.4027	0
25/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	869.6000	821.3400	0.8696	0.8213	300
25/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3791.5200	3925.3500	3.7915	3.9254	0
25/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1710.6800	1632.5000	1.7107	1.6325	300
25/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2386.8100	2490.7200	2.3868	2.4907	0
25/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3002.0700	2892.7500	3.0021	2.8928	0
25/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1413.1500	1485.9200	1.4132	1.4859	0
25/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4440.1900	4308.0000	4.4402	4.3080	0
25/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	863.8900	913.7900	0.8639	0.9138	300
25/02/2025	2032 On 05-February-26			Bond Future	10.1754	10.2193	94.3652	94.1794	0
25/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2479.4700	2389.5500	2.4795	2.3896	0
25/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2544.6600	2640.6100	2.5447	2.6406	0
25/02/2025	2032 On 07-May-26			Bond Future	10.3204	10.3669	91.9631	91.7734	0
25/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2313.9000	2228.7700	2.3139	2.2288	0
25/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3054.3200	3158.9100	3.0543	3.1589	0
25/02/2025	2033 On 08-May-25			Bond Future	129.4576	129.4215	129.4576	129.4215	9,712
25/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1162.4200	1198.5400	1.1624	1.1985	0
25/02/2025	2033 On 07-August-25			Bond Future	132.0328	131.9958	132.0328	131.9958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3382.8300	3345.7500	3.3828	3.3458	0
25/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2033 On 06-November-25			Bond Future	133.0940	133.0556	133.0940	133.0556	0
25/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	45.9600	84.3600	0.0460	0.0844	0
25/02/2025	2033 On 05-February-26			Bond Future	135.6866	135.6471	135.6866	135.6471	0
25/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2806.5900	2767.0600	2.8066	2.7671	0
25/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2033 On 07-May-26			Bond Future	136.6902	136.6494	136.6902	136.6494	0
25/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1530.2200	1489.3700	1.5302	1.4894	0
25/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2037 On 08-May-25			Bond Future	10.9987	11.0257	86.1274	85.9723	60,638
25/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	419.5800	394.3900	0.4196	0.3944	300
25/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3354.4200	3484.3100	3.3544	3.4843	0
25/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1525.0100	1457.7400	1.5250	1.4577	300
25/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1517.6000	1605.4100	1.5176	1.6054	0
25/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3218.6600	3112.7100	3.2187	3.1127	0
25/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	626.3600	675.4900	0.6264	0.6755	300
25/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6882.5200	6739.9500	6.8825	6.7400	0
25/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	106.9000	119.4100	0.1069	0.1194	0
25/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8334.6000	8186.2300	8.3346	8.1862	15,000
25/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	50.4900	57.2000	0.0505	0.0572	0
25/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11878.4400	11724.0800	11.8784	11.7241	7,500
25/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	3.6700	4.3900	0.0037	0.0044	0
25/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12108.3400	11953.8700	12.1083	11.9539	7,500
25/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	3.0100	3.6200	0.0030	0.0036	0
25/02/2025	2037 On 07-August-25			Bond Future	11.1132	11.1414	83.5589	83.4006	73,915
25/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	560.7700	533.7100	0.5608	0.5337	2,541
25/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5077.9500	5209.1900	5.0780	5.2092	0
25/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	796.2600	760.7400	0.7963	0.7607	300
25/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4351.2800	4474.0600	4.3513	4.4741	0
25/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	882.5900	844.2100	0.8826	0.8442	2,341
25/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4139.9300	4259.8500	4.1399	4.2599	0
25/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1052.6500	1008.9300	1.0527	1.0089	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3777.7200	3892.3000	3.7777	3.8923	0
25/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1918.6300	1852.2700	1.9186	1.8523	300
25/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2559.4700	2651.4100	2.5595	2.6514	0
25/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2120.7700	2049.9600	2.1208	2.0500	0
25/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2364.5200	2452.0100	2.3645	2.4520	2,541
25/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3269.4800	3177.6400	3.2695	3.1776	0
25/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1566.6600	1633.1200	1.5667	1.6331	2,541
25/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4805.8200	4693.8100	4.8058	4.6938	0
25/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	955.3400	1001.6300	0.9553	1.0016	2,541
25/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4846.4300	4733.9800	4.8464	4.7340	0
25/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	943.2800	989.1300	0.9433	0.9891	300
25/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6274.3000	6148.6700	6.2743	6.1487	0
25/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	609.4000	642.0700	0.6094	0.6421	2,541
25/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9966.7800	9820.6700	9.9668	9.8207	0
25/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	180.4700	192.6600	0.1805	0.1927	0
25/02/2025	2037 On 06-November-25			Bond Future	11.2295	11.2588	85.1782	85.0166	0
25/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1104.8100	1064.3300	1.1048	1.0643	300
25/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5273.1500	5394.2600	5.2732	5.3943	0
25/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2203.8900	2138.3200	2.2039	2.1383	300
25/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3484.7500	3580.7700	3.4848	3.5808	0
25/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4160.4000	4064.4800	4.1604	4.0645	0
25/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1988.9300	2054.6000	1.9889	2.0546	0
25/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6138.4200	6022.1000	6.1384	6.0221	0
25/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1214.0500	1259.3200	1.2141	1.2593	300
25/02/2025	2037 On 05-February-26			Bond Future	11.3572	11.3878	82.5577	82.3927	0
25/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2260.6400	2199.5600	2.2606	2.1996	1,970
25/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4784.7800	4888.7000	4.7848	4.8887	0
25/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3019.1600	2945.3600	3.0192	2.9454	0
25/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3875.1500	3966.3500	3.8752	3.9664	0
25/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6503.6700	6390.5500	6.5037	6.3906	0
25/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1767.2200	1819.1000	1.7672	1.8191	1,970
25/02/2025	2037 On 07-May-26			Bond Future	11.5054	11.5373	84.0937	83.9253	0
25/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3368.5700	3292.3900	3.3686	3.2924	0
25/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4356.7400	4448.9600	4.3567	4.4490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2038 On 08-May-25			Bond Future	141.7814	141.3396	141.7814	141.3396	2,940
25/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	2101.4300	1659.5800	2.1014	1.6596	0
25/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2038 On 07-August-25			Bond Future	142.4820	142.0308	142.4820	142.0308	0
25/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2922.0300	2470.7600	2.9220	2.4708	0
25/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2038 On 06-November-25			Bond Future	145.2787	144.8182	145.2787	144.8182	0
25/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1398.7000	938.2300	1.3987	0.9382	0
25/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2038 On 05-February-26			Bond Future	145.9464	145.4763	145.9464	145.4763	0
25/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2746.3500	2276.2600	2.7464	2.2763	0
25/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2038 On 07-May-26			Bond Future	148.7032	148.2235	148.7032	148.2235	0
25/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	4173.2000	3693.5100	4.1732	3.6935	0
25/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2040 On 08-May-25			Bond Future	11.2949	11.2910	86.2198	86.2441	31,835
25/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7809.4900	7835.8700	7.8095	7.8359	0
25/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	89.2300	91.2900	0.0892	0.0913	0
25/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8427.5100	8453.5700	8.4275	8.4536	15,000
25/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	66.9700	68.7100	0.0670	0.0687	0
25/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11845.0500	11869.7700	11.8451	11.8698	7,500
25/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	8.6400	9.0400	0.0086	0.0090	0
25/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12186.7600	12211.4200	12.1868	12.2114	7,500
25/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	6.7100	7.0500	0.0067	0.0071	0
25/02/2025	2040 On 07-August-25			Bond Future	11.4106	11.4065	83.4024	83.4271	33,389
25/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10594.3100	10620.2800	10.5943	10.6203	0
25/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	214.1800	215.4700	0.2142	0.2155	0
25/02/2025	2040 On 06-November-25			Bond Future	11.5272	11.5231	85.0185	85.0434	0
25/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4224.0100	4245.3400	4.2240	4.2453	0
25/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2379.0200	2375.4500	2.3790	2.3755	0
25/02/2025	2040 On 05-February-26			Bond Future	11.6545	11.6502	82.1443	82.1694	0
25/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3311.7500	3329.2800	3.3118	3.3293	0
25/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4287.8100	4280.2700	4.2878	4.2803	0
25/02/2025	2040 On 07-May-26			Bond Future	11.7999	11.7956	83.6721	83.6974	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3888.0500	3905.4700	3.8881	3.9055	0
25/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4642.0400	4634.2100	4.6420	4.6342	0
25/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2044 On 08-May-25			Bond Future	11.4111	11.4226	82.0368	81.9634	72,418
25/02/2025	2044 On 08-May-25		Put	Bond Future	17963.1800	18036.5700	17.9632	18.0366	0
25/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	375.2900	369.1700	0.3753	0.3692	9,000
25/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4098.9700	4166.2400	4.0990	4.1662	0
25/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	475.9600	468.1600	0.4760	0.4682	2,490
25/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3720.0800	3785.6700	3.7201	3.7857	0
25/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1493.2100	1470.3000	1.4932	1.4703	9,000
25/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1885.6000	1936.0800	1.8856	1.9361	0
25/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2593.4400	2557.7100	2.5934	2.5577	0
25/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1088.2200	1125.8800	1.0882	1.1259	2,490
25/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3061.1200	3020.8600	3.0611	3.0209	0
25/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	878.2500	911.3800	0.8783	0.9114	9,000
25/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6169.9400	6109.6700	6.1699	6.1097	0
25/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	227.1400	240.2600	0.2271	0.2403	2,490
25/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7822.7400	7756.9400	7.8227	7.7569	0
25/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	110.7400	118.3300	0.1107	0.1183	0
25/02/2025	2044 On 07-August-25			Bond Future	11.5215	11.5334	79.2626	79.1875	16
25/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10484.4500	10418.2200	10.4845	10.4182	0
25/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	259.8600	268.6700	0.2599	0.2687	0
25/02/2025	2044 On 06-November-25			Bond Future	11.6322	11.6446	80.7985	80.7218	0
25/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4073.3100	4034.2400	4.0733	4.0342	0
25/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2563.5600	2601.2400	2.5636	2.6012	0
25/02/2025	2044 On 05-February-26			Bond Future	11.7525	11.7654	77.9683	77.8899	0
25/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3309.8600	3278.2100	3.3099	3.2782	0
25/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4494.2800	4541.0400	4.4943	4.5410	0
25/02/2025	2044 On 07-May-26			Bond Future	11.8890	11.9024	79.4182	79.3380	0
25/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4112.0300	4076.4000	4.1120	4.0764	0
25/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4645.5600	4690.1300	4.6456	4.6901	0
25/02/2025	2046 On 08-May-25			Bond Future	121.3207	121.3308	121.3207	121.3308	19,628
25/02/2025	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
25/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	649.3200	639.2500	0.6493	0.6393	0
25/02/2025	2046 On 07-August-25			Bond Future	123.7341	123.7441	123.7341	123.7441	0
25/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5044.0500	5054.0600	5.0441	5.0541	0
25/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2046 On 06-November-25			Bond Future	123.9129	123.9223	123.9129	123.9223	0
25/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1497.1300	1487.6800	1.4971	1.4877	0
25/02/2025	2046 On 05-February-26			Bond Future	126.3258	126.3350	126.3258	126.3350	0
25/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4675.8100	4685.0200	4.6758	4.6850	0
25/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2046 On 07-May-26			Bond Future	126.4192	126.4282	126.4192	126.4282	0
25/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1469.2300	1478.1700	1.4692	1.4782	0
25/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2050 On 08-May-25			Bond Future	122.9995	122.9064	122.9995	122.9064	16,345
25/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1839.4800	1746.4000	1.8395	1.7464	0
25/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2050 On 07-August-25			Bond Future	123.0848	122.9895	123.0848	122.9895	0
25/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3194.8300	3099.4800	3.1948	3.0995	0
25/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2050 On 06-November-25			Bond Future	125.5007	125.4031	125.5007	125.4031	0
25/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1080.7200	983.1300	1.0807	0.9831	0
25/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2050 On 05-February-26			Bond Future	125.5361	125.4356	125.5361	125.4356	0
25/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2716.0500	2615.6200	2.7161	2.6156	0
25/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	2050 On 07-May-26			Bond Future	127.9068	127.8041	127.9068	127.8041	0
25/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3836.7900	3734.0800	3.8368	3.7341	0
25/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	AL37 On 08-May-25			Index Future	1095.2900	1094.0940	1095.2900	1,094.0940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	AL37 On 07-August-25			Index Future	1116.8180	1115.5970	1116.8180	1,115.5970	0
25/02/2025	AL37 On 06-November-25			Index Future	1138.4940	1137.2460	1138.4940	1,137.2460	0
25/02/2025	AL37 On 05-February-26			Index Future	1160.4310	1159.1550	1160.4310	1,159.1550	0
25/02/2025	AL37 On 07-May-26			Index Future	1182.1430	1180.8390	1182.1430	1,180.8390	0
25/02/2025	AL7T On 08-May-25			Index Future	1308.9630	1308.1540	1308.9630	1,308.1540	0
25/02/2025	AL7T On 07-August-25			Index Future	1334.6910	1333.8630	1334.6910	1,333.8630	0
25/02/2025	AL7T On 06-November-25			Index Future	1360.5950	1359.7480	1360.5950	1,359.7480	0
25/02/2025	AL7T On 05-February-26			Index Future	1386.8120	1385.9440	1386.8120	1,385.9440	0
25/02/2025	AL7T On 07-May-26			Index Future	1412.7580	1411.8690	1412.7580	1,411.8690	0
25/02/2025	ALBI On 08-May-25			Index Future	1127.0040	1126.7980	1127.0040	1,126.7980	94
25/02/2025	ALBI On 07-August-25			Index Future	1149.1560	1148.9440	1149.1560	1,148.9440	0
25/02/2025	ALBI On 06-November-25			Index Future	1171.4590	1171.2400	1171.4590	1,171.2400	0
25/02/2025	ALBI On 05-February-26			Index Future	1194.0310	1193.8040	1194.0310	1,193.8040	0
25/02/2025	ALBI On 07-May-26			Index Future	1216.3710	1216.1360	1216.3710	1,216.1360	0
25/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	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
25/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	ES33 On 08-May-25			Bond Future	11.2292	11.2825	81.3232	81.0774	0
25/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6551.2300	6305.4500	6.5512	6.3055	0
25/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES33 On 07-August-25			Bond Future	11.3639	11.4198	82.9408	82.6900	0
25/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9136.2400	8885.4300	9.1362	8.8854	0
25/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES33 On 06-November-25			Bond Future	11.5173	11.5758	80.7719	80.5159	0
25/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2121.6900	1865.6500	2.1217	1.8657	0
25/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES33 On 05-February-26			Bond Future	11.6887	11.7502	82.3434	82.0821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	852.1200	1113.3600	0.8521	1.1134	0
25/02/2025	ES33 On 07-May-26			Bond Future	11.8778	11.9424	80.0994	79.8329	0
25/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	781.1200	1047.6200	0.7811	1.0476	0
25/02/2025	ES42 On 08-May-25			Bond Future	11.7909	11.7974	76.4998	76.4616	0
25/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7868.8700	7830.6800	7.8689	7.8307	0
25/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES42 On 07-August-25			Bond Future	11.9093	11.9160	78.0211	77.9820	0
25/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9748.9200	9709.8000	9.7489	9.7098	0
25/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES42 On 06-November-25			Bond Future	12.0388	12.0459	75.2863	75.2461	0
25/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1952.4000	1912.2400	1.9524	1.9122	0
25/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES42 On 05-February-26			Bond Future	12.1758	12.1832	76.7495	76.7083	0
25/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1850.2500	1891.4000	1.8503	1.8914	0
25/02/2025	ES42 On 07-May-26			Bond Future	12.3294	12.3371	73.9303	73.8881	0
25/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	711.0700	753.3300	0.7111	0.7533	0
25/02/2025	GOVI On 08-May-25			GOVI	1109.7260	1109.5340	1109.7260	1,109.5340	637
25/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	877260.0000	875340.0000	87.7260	87.5340	0
25/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	GOVI On 07-August-25			GOVI	1131.5380	1131.3400	1131.5380	1,131.3400	0
25/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1205380.0000	1203400.0000	120.5380	120.3400	0
25/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	GOVI On 06-November-25			GOVI	1153.5000	1153.2940	1153.5000	1,153.2940	0
25/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	415000.0000	412940.0000	41.5000	41.2940	0
25/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	GOVI On 05-February-26			GOVI	1175.7250	1175.5130	1175.7250	1,175.5130	0
25/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	257250.0000	255130.0000	25.7250	25.5130	0
25/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	GOVI On 07-May-26			GOVI	1197.7230	1197.5020	1197.7230	1,197.5020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	207230.0000	205020.0000	20.7230	20.5020	0
25/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/02/2025	IGOV On 08-May-25			Index Future	381.8930	381.4670	381.8930	381.4670	892
25/02/2025	IGOV On 07-August-25			Index Future	389.4920	389.0560	389.4920	389.0560	0
25/02/2025	IGOV On 06-November-25			Index Future	397.1420	396.6960	397.1420	396.6960	0
25/02/2025	IGOV On 05-February-26			Index Future	404.8830	404.4270	404.8830	404.4270	0
25/02/2025	IGOV On 07-May-26			Index Future	412.5450	412.0790	412.5450	412.0790	0
25/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
25/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/02/2025	R033 On 08-May-25			Bond Future	10.0146	10.0573	101.0745	100.8461	9,365
25/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2327.6000	2179.2400	2.3276	2.1792	0
25/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	655.0200	735.0300	0.6550	0.7350	0
25/02/2025	R033 On 07-August-25			Bond Future	10.1102	10.1549	103.0605	102.8274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2598.8300	2467.0200	2.5988	2.4670	0
25/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1460.9800	1562.2400	1.4610	1.5622	0
25/02/2025	R033 On 06-November-25			Bond Future	10.2193	10.2664	100.0137	99.7759	0
25/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2678.2800	2554.2500	2.6783	2.5543	0
25/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2119.9800	2233.7900	2.1200	2.2338	0
25/02/2025	R033 On 05-February-26			Bond Future	10.3412	10.3907	101.9367	101.6940	0
25/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3301.5600	3172.9300	3.3016	3.1729	0
25/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2574.6200	2688.7400	2.5746	2.6887	0
25/02/2025	R033 On 07-May-26			Bond Future	10.4844	10.5366	98.7911	98.5434	0
25/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2884.6900	2768.3100	2.8847	2.7683	0
25/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3381.7800	3513.1000	3.3818	3.5131	0
25/02/2025	R035 On 08-May-25			Bond Future	10.6041	10.6105	91.3753	91.3399	77,956
25/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	310.6900	310.0700	0.3107	0.3101	300
25/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3300.1100	3334.9000	3.3001	3.3349	0
25/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	930.8200	925.6800	0.9308	0.9257	150
25/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1852.8200	1883.0900	1.8528	1.8831	0
25/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1299.7800	1291.8800	1.2998	1.2919	300
25/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1434.5400	1462.0500	1.4345	1.4621	0
25/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2580.8100	2564.4500	2.5808	2.5645	0
25/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	678.9400	697.9900	0.6789	0.6980	150
25/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2822.5000	2804.7800	2.8225	2.8048	0
25/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	596.2600	613.9500	0.5963	0.6140	300
25/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4821.3100	4795.0400	4.8213	4.7950	400
25/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	213.4000	222.5400	0.2134	0.2225	0
25/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5961.9500	5932.5900	5.9620	5.9326	0
25/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	119.7900	125.8400	0.1198	0.1258	150
25/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6346.6000	6316.4200	6.3466	6.3164	0
25/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	98.4500	103.6800	0.0985	0.1037	0
25/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10738.7500	10704.1400	10.7388	10.7041	0
25/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	9.4600	10.2600	0.0095	0.0103	400
25/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13698.2900	13662.9800	13.6983	13.6630	0
25/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.8000	0.9000	0.0008	0.0009	400
25/02/2025	R035 On 07-August-25			Bond Future	10.7080	10.7146	93.1709	93.1347	0
25/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	715.7900	711.5400	0.7158	0.7115	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4232.4700	4264.4900	4.2325	4.2645	0
25/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1753.6000	1743.3700	1.7536	1.7434	300
25/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2455.6400	2481.6800	2.4556	2.4817	0
25/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4163.7300	4143.4400	4.1637	4.1434	0
25/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1010.6800	1026.6600	1.0107	1.0267	8,500
25/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4320.5600	4299.7700	4.3206	4.2998	0
25/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	959.9300	975.4100	0.9599	0.9754	300
25/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9968.1300	9936.3300	9.9681	9.9363	0
25/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	168.9500	173.4200	0.1690	0.1734	0
25/02/2025	R035 On 06-November-25			Bond Future	10.8267	10.8337	90.4713	90.4341	0
25/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	749.7700	745.1500	0.7498	0.7452	2,000
25/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5821.7400	5854.3800	5.8217	5.8544	0
25/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	974.5000	968.5200	0.9745	0.9685	300
25/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5077.3000	5108.5800	5.0773	5.1086	0
25/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1572.6300	1563.4000	1.5726	1.5634	2,000
25/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3831.7500	3859.7800	3.8318	3.8598	0
25/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1957.7500	1946.6300	1.9578	1.9466	300
25/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3286.1000	3312.2400	3.2861	3.3122	0
25/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2977.4400	2962.0100	2.9774	2.9620	250
25/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2323.5000	2345.3300	2.3235	2.3453	0
25/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3786.8800	3768.5800	3.7869	3.7686	0
25/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1826.5200	1845.4800	1.8265	1.8455	0
25/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4597.1000	4576.3200	4.5971	4.5763	0
25/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1457.7000	1474.1800	1.4577	1.4742	2,000
25/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4670.1000	4649.1100	4.6701	4.6491	0
25/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1429.2000	1445.4700	1.4292	1.4455	250
25/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5497.2800	5474.1300	5.4973	5.4741	0
25/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1150.4600	1164.5700	1.1505	1.1646	300
25/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6598.5300	6572.9300	6.5985	6.5729	0
25/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	871.9200	883.5800	0.8719	0.8836	250
25/02/2025	R035 On 05-February-26			Bond Future	10.9587	10.9661	92.2116	92.1734	0
25/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2804.5100	2791.0800	2.8045	2.7911	0
25/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3687.3900	3712.1600	3.6874	3.7122	0
25/02/2025	R035 On 07-May-26			Bond Future	11.1017	11.1094	89.4242	89.3850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2915.2800	2901.1100	2.9153	2.9011	0
25/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4151.3300	4176.3700	4.1513	4.1764	0
25/02/2025	R038 On 08-May-25			Bond Future	11.0437	11.0708	100.1067	99.9245	9,244
25/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2418.7000	2316.6800	2.4187	2.3167	0
25/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1109.5500	1189.6900	1.1096	1.1897	0
25/02/2025	R038 On 07-August-25			Bond Future	11.1559	11.1841	102.0736	101.8877	0
25/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2855.0300	2762.2900	2.8550	2.7623	0
25/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2302.0500	2395.2400	2.3021	2.3952	0
25/02/2025	R038 On 06-November-25			Bond Future	11.2791	11.3085	98.5662	98.3764	0
25/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2222.7600	2150.6100	2.2228	2.1506	1,770
25/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4183.8800	4301.5800	4.1839	4.3016	0
25/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3037.1200	2948.6700	3.0371	2.9487	0
25/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3290.3300	3391.7300	3.2903	3.3917	0
25/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7604.4800	7461.1700	7.6045	7.4612	0
25/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1145.2600	1191.8000	1.1453	1.1918	1,770
25/02/2025	R038 On 05-February-26			Bond Future	11.4122	11.4429	100.4610	100.2671	0
25/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4103.2500	4007.6500	4.1033	4.0077	0
25/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3927.5600	4025.8100	3.9276	4.0258	0
25/02/2025	R038 On 07-May-26			Bond Future	11.5613	11.5934	96.8457	96.6479	0
25/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3892.0300	3801.5600	3.8920	3.8016	0
25/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4895.5200	5002.8900	4.8955	5.0029	0
25/02/2025	R053 On 08-May-25			Bond Future	11.3133	11.3247	103.9644	103.8660	22,674
25/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10505.3400	10414.9800	10.5053	10.4150	0
25/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	108.1500	116.2500	0.1082	0.1163	0
25/02/2025	R053 On 07-August-25			Bond Future	11.4116	11.4235	106.0072	105.9066	0
25/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13540.6300	13452.4100	13.5406	13.4524	0
25/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	367.5400	379.9400	0.3675	0.3799	0
25/02/2025	R053 On 06-November-25			Bond Future	11.5181	11.5304	102.1976	102.0947	0
25/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5202.5400	5149.4200	5.2025	5.1494	0
25/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3219.2500	3269.0300	3.2193	3.2690	0
25/02/2025	R053 On 05-February-26			Bond Future	11.6315	11.6443	104.1619	104.0568	0
25/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4256.8700	4213.0600	4.2569	4.2131	0
25/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5428.7100	5490.0400	5.4287	5.4900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R053 On 07-May-26			Bond Future	11.7565	11.7699	100.2383	100.1307	0
25/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5154.7600	5106.1200	5.1548	5.1061	0
25/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5691.6200	5750.5700	5.6916	5.7506	0
25/02/2025	R186 On 08-May-25			Bond Future	8.3072	8.3422	107.3436	107.2907	158,345
25/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	392.4100	360.3900	0.3924	0.3604	0
25/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	146.9100	167.7200	0.1469	0.1677	0
25/02/2025	R186 On 07-August-25			Bond Future	8.3761	8.4181	104.1436	104.0896	0
25/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1197.5500	1154.7600	1.1976	1.1548	1,983
25/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	121.1300	132.3900	0.1211	0.1324	0
25/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1723.2200	1675.7800	1.7232	1.6758	0
25/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	66.7300	73.3400	0.0667	0.0733	0
25/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2401.4500	2350.8400	2.4015	2.3508	0
25/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	32.6100	36.0500	0.0326	0.0361	1,983
25/02/2025	R186 On 06-November-25			Bond Future	8.4968	8.5493	106.1626	106.1071	447
25/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	209.6300	192.0300	0.2096	0.1920	0
25/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	597.9800	635.8100	0.5980	0.6358	0
25/02/2025	R186 On 05-February-26			Bond Future	8.7155	8.7845	102.8969	102.8401	0
25/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	285.0300	263.0800	0.2850	0.2631	0
25/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	520.5300	555.3900	0.5205	0.5554	0
25/02/2025	R186 On 07-May-26			Bond Future	9.2291	9.3286	104.8131	104.7548	0
25/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	194.6200	175.2100	0.1946	0.1752	0
25/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	511.5400	550.4100	0.5115	0.5504	0
25/02/2025	R202 On 08-May-25			Bond Future	272.8036	273.8272	272.8036	273.8272	2,169
25/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	493.5700	1517.2200	0.4936	1.5172	0
25/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R202 On 07-August-25			Bond Future	273.0088	274.0520	273.0088	274.0520	0
25/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1408.7500	2451.9900	1.4088	2.4520	0
25/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R202 On 06-November-25			Bond Future	278.3677	279.4307	278.3677	279.4307	0
25/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2727.7300	3790.6800	2.7277	3.7907	0
25/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R202 On 05-February-26			Bond Future	278.4626	279.5445	278.4626	279.5445	0
25/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	642.5500	1724.5100	0.6426	1.7245	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R202 On 07-May-26			Bond Future	283.7226	284.8240	283.7226	284.8240	0
25/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6172.5800	7273.9700	6.1726	7.2740	0
25/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R209 On 08-May-25			Bond Future	10.7930	10.8147	72.0364	71.9269	28,728
25/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5359.3500	5260.3800	5.3594	5.2604	0
25/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	102.7600	113.2400	0.1028	0.1132	0
25/02/2025	R209 On 07-August-25			Bond Future	10.8918	10.9144	73.4518	73.3401	0
25/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8360.6200	8259.2300	8.3606	8.2592	0
25/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	187.1000	197.3900	0.1871	0.1974	0
25/02/2025	R209 On 06-November-25			Bond Future	11.0008	11.0243	71.7230	71.6089	0
25/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3130.9000	3067.4300	3.1309	3.0674	0
25/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1837.1400	1887.7900	1.8371	1.8878	0
25/02/2025	R209 On 05-February-26			Bond Future	11.1190	11.1434	73.1023	72.9858	0
25/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2548.4700	2498.1300	2.5485	2.4981	0
25/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3457.9800	3524.1600	3.4580	3.5242	0
25/02/2025	R209 On 07-May-26			Bond Future	11.2519	11.2774	71.3127	71.1937	0
25/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2872.7600	2819.5600	2.8728	2.8196	0
25/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3729.9500	3795.7300	3.7300	3.7957	0
25/02/2025	R210 On 08-May-25			Bond Future	246.0675	246.0919	246.0675	246.0919	3,195
25/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1962.5500	1938.1000	1.9626	1.9381	0
25/02/2025	R210 On 07-August-25			Bond Future	250.9623	250.9867	250.9623	250.9867	0
25/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2522.2800	2546.6500	2.5223	2.5467	0
25/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R210 On 06-November-25			Bond Future	252.4780	252.5017	252.4780	252.5017	0
25/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	338.0300	361.6500	0.3380	0.3617	0
25/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R210 On 05-February-26			Bond Future	257.3952	257.4186	257.3952	257.4186	0
25/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4295.2100	4318.5700	4.2952	4.3186	0
25/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R210 On 07-May-26			Bond Future	258.7835	258.8063	258.7835	258.8063	0
25/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3383.5000	3406.2600	3.3835	3.4063	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/02/2025	R213 On 08-May-25			Bond Future	9.5428	9.5699	90.2607	90.1506	101,742
25/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3971.7800	3873.6200	3.9718	3.8736	0
25/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	100.8800	112.8400	0.1009	0.1128	0
25/02/2025	R213 On 07-August-25			Bond Future	9.6269	9.6555	92.0344	91.9220	17
25/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7639.7900	7533.0500	7.6398	7.5331	0
25/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	72.4300	78.1600	0.0724	0.0782	0
25/02/2025	R213 On 06-November-25			Bond Future	9.7315	9.7619	90.2651	90.1502	0
25/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2481.6600	2415.2500	2.4817	2.4153	0
25/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1286.2100	1334.7200	1.2862	1.3347	0
25/02/2025	R213 On 05-February-26			Bond Future	9.8537	9.8861	92.0019	91.8845	0
25/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2105.2200	2047.5000	2.1052	2.0475	0
25/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	1973.5000	2033.1800	1.9735	2.0332	0
25/02/2025	R213 On 07-May-26			Bond Future	9.9948	10.0292	90.1638	90.0439	0
25/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1866.1400	1813.6700	1.8661	1.8137	0
25/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2547.0700	2614.5000	2.5471	2.6145	0
25/02/2025	R214 On 08-May-25			Bond Future	11.1889	11.1951	66.8828	66.8494	16,369
25/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6158.2200	6129.5100	6.1582	6.1295	0
25/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	89.7000	94.4800	0.0897	0.0945	0
25/02/2025	R214 On 07-August-25			Bond Future	11.2845	11.2910	68.1972	68.1629	0
25/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8329.0300	8300.1300	8.3290	8.3001	0
25/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	218.9000	224.2500	0.2189	0.2243	0
25/02/2025	R214 On 06-November-25			Bond Future	11.3904	11.3971	66.2192	66.1841	0
25/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3311.4900	3295.5900	3.3115	3.2956	0
25/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2024.5800	2043.8300	2.0246	2.0438	0
25/02/2025	R214 On 05-February-26			Bond Future	11.5054	11.5124	67.4930	67.4570	0
25/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2553.7800	2541.8100	2.5538	2.5418	0
25/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3835.8800	3859.8900	3.8359	3.8599	0
25/02/2025	R214 On 07-May-26			Bond Future	11.6267	11.6340	65.4508	65.4139	0
25/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3328.6400	3314.1000	3.3286	3.3141	0
25/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3821.3300	3843.7000	3.8213	3.8437	0
25/02/2025	R248 On 08-May-25			Bond Future	11.3560	11.3571	80.6318	80.6244	269,120
25/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7677.8600	7674.3400	7.6779	7.6743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	102.5900	106.4400	0.1026	0.1064	0
25/02/2025	R248 On 07-August-25			Bond Future	11.4545	11.4557	82.2163	82.2087	0
25/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10467.1400	10463.5900	10.4671	10.4636	0
25/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	284.8000	288.9000	0.2848	0.2889	0
25/02/2025	R248 On 06-November-25			Bond Future	11.5628	11.5641	79.3677	79.3596	0
25/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3781.1700	3782.7400	3.7812	3.7827	0
25/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2655.7400	2665.3500	2.6557	2.6654	0
25/02/2025	R248 On 05-February-26			Bond Future	11.6803	11.6816	80.8942	80.8857	0
25/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3187.7000	3189.2700	3.1877	3.1893	0
25/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4601.0600	4611.0900	4.6011	4.6111	0
25/02/2025	R248 On 07-May-26			Bond Future	11.8036	11.8050	77.9587	77.9497	0
25/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4055.7600	4056.1500	4.0558	4.0562	0
25/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4577.3900	4586.7200	4.5774	4.5867	0
25/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0