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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
26/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	2029 On 08-May-25			Bond Future	136.2212	136.3312	136.2212	136.3312	5,933
26/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1628.7800	1518.7700	1.6288	1.5188	0
26/02/2025	2029 On 07-August-25			Bond Future	138.9318	139.0432	138.9318	139.0432	0
26/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1521.7900	1633.1700	1.5218	1.6332	0
26/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2029 On 06-November-25			Bond Future	140.2300	140.3409	140.2300	140.3409	68
26/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	439.9800	550.9400	0.4400	0.5509	0
26/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2029 On 05-February-26			Bond Future	142.9627	143.0745	142.9627	143.0745	0
26/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2852.6500	2964.5100	2.8527	2.9645	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2029 On 07-May-26			Bond Future	144.2081	144.3198	144.2081	144.3198	0
26/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2388.0600	2499.7700	2.3881	2.4998	0
26/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2030 On 08-May-25			Bond Future	9.0931	9.1168	98.1129	98.0261	64,747
26/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	269.0500	253.8300	0.2691	0.2538	800
26/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1801.8600	1873.4500	1.8019	1.8735	0
26/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	306.9900	290.0100	0.3070	0.2900	300
26/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1690.0700	1759.9000	1.6901	1.7599	0
26/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	601.9300	573.1000	0.6019	0.5731	1,320
26/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1129.5500	1187.5300	1.1296	1.1875	0
26/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1030.9100	988.7400	1.0309	0.9887	800
26/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	712.3000	756.9400	0.7123	0.7569	0
26/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1118.4600	1073.9800	1.1185	1.0740	300
26/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	653.6100	695.9400	0.6536	0.6959	0
26/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1686.6800	1629.7800	1.6867	1.6298	680
26/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	386.2700	416.1800	0.3863	0.4162	0
26/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1935.2400	1874.0600	1.9352	1.8741	0
26/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	310.3300	335.9600	0.3103	0.3360	300
26/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3127.3000	3052.3500	3.1273	3.0524	0
26/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	111.9200	123.7800	0.1119	0.1238	0
26/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3321.8200	3245.4000	3.3218	3.2454	0
26/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	94.7700	105.1600	0.0948	0.1052	800
26/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4383.7300	4301.8200	4.3837	4.3018	1,640
26/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	37.7600	42.6600	0.0378	0.0427	0
26/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5663.2600	5578.0700	5.6633	5.5781	2,280
26/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	10.1100	11.7300	0.0101	0.0117	0
26/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9535.7300	9448.9200	9.5357	9.4489	0
26/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	1,640
26/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10878.8500	10792.0400	10.8789	10.7920	0
26/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
26/02/2025	2030 On 07-August-25			Bond Future	9.1738	9.1992	96.0311	95.9420	47,294
26/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	533.4000	510.5200	0.5334	0.5105	300
26/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2140.3200	2206.5300	2.1403	2.2065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1313.5000	1270.8300	1.3135	1.2708	300
26/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1151.7000	1198.1200	1.1517	1.1981	0
26/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2694.8100	2631.3700	2.6948	2.6314	0
26/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	496.4000	522.0500	0.4964	0.5221	300
26/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4621.4800	4543.5600	4.6215	4.5436	1,054
26/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	174.6600	185.8300	0.1747	0.1858	0
26/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6543.5100	6457.9900	6.5435	6.4580	0
26/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	42.9800	46.5500	0.0430	0.0466	0
26/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9677.8300	9589.0400	9.6778	9.5890	0
26/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	2.4700	2.7700	0.0025	0.0028	1,054
26/02/2025	2030 On 06-November-25			Bond Future	9.2609	9.2884	97.8934	97.8018	0
26/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	697.1800	671.5000	0.6972	0.6715	300
26/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2524.4500	2590.4400	2.5245	2.5904	0
26/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1446.1500	1404.3400	1.4462	1.4043	300
26/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1582.9000	1632.7600	1.5829	1.6328	0
26/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2073.9500	2022.3000	2.0740	2.0223	0
26/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1147.6300	1187.6500	1.1476	1.1877	0
26/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3336.1200	3270.5500	3.3361	3.2706	0
26/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	648.5200	674.6200	0.6485	0.6746	300
26/02/2025	2030 On 05-February-26			Bond Future	9.3663	9.3961	95.7693	95.6751	0
26/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1954.3100	1905.9100	1.9543	1.9059	0
26/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1563.8300	1609.7200	1.5638	1.6097	0
26/02/2025	2030 On 07-May-26			Bond Future	9.5148	9.5473	97.5541	97.4569	0
26/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1623.7200	1579.9100	1.6237	1.5799	0
26/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	1997.1700	2050.5400	1.9972	2.0505	0
26/02/2025	2032 On 08-May-25			Bond Future	9.8180	9.8523	93.2381	93.0778	126,745
26/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	351.6000	321.2000	0.3516	0.3212	300
26/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2333.1100	2463.0500	2.3331	2.4631	0
26/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	374.9000	342.8700	0.3749	0.3429	800
26/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2260.3900	2388.7000	2.2604	2.3887	0
26/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1326.9100	1246.8000	1.3269	1.2468	300
26/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	944.4400	1024.6700	0.9444	1.0247	0
26/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1382.1800	1300.0000	1.3822	1.3000	800
26/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	906.7200	984.8800	0.9067	0.9849	0

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26/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2545.7100	2430.7400	2.5457	2.4307	0
26/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	416.5600	461.9300	0.4166	0.4619	300
26/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	5027.2800	4880.7700	5.0273	4.8808	0
26/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	93.9900	107.8200	0.0940	0.1078	0
26/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5275.7000	5127.5900	5.2757	5.1276	0
26/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	81.1600	93.3900	0.0812	0.0934	800
26/02/2025	2032 On 07-August-25			Bond Future	9.9094	9.9456	95.0707	94.9066	0
26/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	726.2500	683.8100	0.7263	0.6838	300
26/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3074.9500	3196.5500	3.0750	3.1966	0
26/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1659.7300	1583.3600	1.6597	1.5834	300
26/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1702.5800	1790.2500	1.7026	1.7903	0
26/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3696.0000	3577.2500	3.6960	3.5773	0
26/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	672.0200	717.3100	0.6720	0.7173	300
26/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	9024.4900	8868.4600	9.0245	8.8685	0
26/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	85.1900	93.2000	0.0852	0.0932	0
26/02/2025	2032 On 06-November-25			Bond Future	10.0152	10.0535	92.7529	92.5848	0
26/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	915.7700	869.6000	0.9158	0.8696	300
26/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3669.6500	3791.5200	3.6697	3.7915	0
26/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1784.7700	1710.6800	1.7848	1.7107	300
26/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2292.8600	2386.8100	2.2929	2.3868	0
26/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3104.7900	3002.0700	3.1048	3.0021	0
26/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1347.8300	1413.1500	1.3478	1.4132	0
26/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4563.6800	4440.1900	4.5637	4.4402	0
26/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	819.3400	863.8900	0.8193	0.8639	300
26/02/2025	2032 On 05-February-26			Bond Future	10.1348	10.1754	94.5374	94.3652	0
26/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2564.4200	2479.4700	2.5644	2.4795	0
26/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2457.4500	2544.6600	2.4575	2.5447	0
26/02/2025	2032 On 07-May-26			Bond Future	10.2772	10.3204	92.1396	91.9631	0
26/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2394.7900	2313.9000	2.3948	2.3139	0
26/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	2958.7200	3054.3200	2.9587	3.0543	0
26/02/2025	2033 On 08-May-25			Bond Future	129.4320	129.4576	129.4320	129.4576	9,712
26/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1187.9900	1162.4200	1.1880	1.1624	0
26/02/2025	2033 On 07-August-25			Bond Future	132.0075	132.0328	132.0075	132.0328	0

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26/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3357.4800	3382.8300	3.3575	3.3828	0
26/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2033 On 06-November-25			Bond Future	133.0708	133.0940	133.0708	133.0940	0
26/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	69.1700	45.9600	0.0692	0.0460	0
26/02/2025	2033 On 05-February-26			Bond Future	135.6641	135.6866	135.6641	135.6866	0
26/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2784.0900	2806.5900	2.7841	2.8066	0
26/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2033 On 07-May-26			Bond Future	136.6694	136.6902	136.6694	136.6902	0
26/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1509.3600	1530.2200	1.5094	1.5302	0
26/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2037 On 08-May-25			Bond Future	10.9332	10.9987	86.5049	86.1274	60,638
26/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	498.2400	419.5800	0.4982	0.4196	300
26/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3055.6100	3354.4200	3.0556	3.3544	0
26/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1714.2200	1525.0100	1.7142	1.5250	300
26/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1329.3400	1517.6000	1.3293	1.5176	0
26/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3498.2100	3218.6600	3.4982	3.2187	0
26/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	528.4400	626.3600	0.5284	0.6264	300
26/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	7237.9000	6882.5200	7.2379	6.8825	0
26/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	84.8100	106.9000	0.0848	0.1069	0
26/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8700.7000	8334.6000	8.7007	8.3346	15,000
26/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	39.1200	50.4900	0.0391	0.0505	0
26/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	12254.8300	11878.4400	12.2548	11.8784	7,500
26/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	2.5900	3.6700	0.0026	0.0037	0
26/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12484.9200	12108.3400	12.4849	12.1083	7,500
26/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	2.1200	3.0100	0.0021	0.0030	0
26/02/2025	2037 On 07-August-25			Bond Future	11.0450	11.1132	83.9442	83.5589	74,415
26/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	638.2300	560.7700	0.6382	0.5608	2,541
26/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	4770.0800	5077.9500	4.7701	5.0780	0
26/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	896.2300	796.2600	0.8962	0.7963	300
26/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4065.9200	4351.2800	4.0659	4.3513	0
26/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	990.0600	882.5900	0.9901	0.8826	2,341
26/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	3862.0700	4139.9300	3.8621	4.1399	0
26/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1174.0000	1052.6500	1.1740	1.0527	200

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26/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3513.7400	3777.7200	3.5137	3.7777	0
26/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2097.2400	1918.6300	2.0972	1.9186	300
26/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2352.7500	2559.4700	2.3528	2.5595	0
26/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2310.3000	2120.7700	2.3103	2.1208	0
26/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2168.7200	2364.5200	2.1687	2.3645	2,541
26/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3509.7200	3269.4800	3.5097	3.2695	0
26/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1421.5700	1566.6600	1.4216	1.5667	2,541
26/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	5092.8700	4805.8200	5.0929	4.8058	0
26/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	857.0600	955.3400	0.8571	0.9553	2,541
26/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5134.4900	4846.4300	5.1345	4.8464	0
26/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	846.0100	943.2800	0.8460	0.9433	300
26/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6591.9200	6274.3000	6.5919	6.2743	0
26/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	541.6900	609.4000	0.5417	0.6094	2,541
26/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	10328.2100	9966.7800	10.3282	9.9668	0
26/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	156.5700	180.4700	0.1566	0.1805	0
26/02/2025	2037 On 06-November-25			Bond Future	11.1584	11.2295	85.5717	85.1782	0
26/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1214.9600	1104.8100	1.2150	1.1048	300
26/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	4989.7300	5273.1500	4.9897	5.2732	0
26/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2377.4100	2203.8900	2.3774	2.2039	300
26/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3264.7000	3484.7500	3.2647	3.4848	0
26/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4407.6100	4160.4000	4.4076	4.1604	0
26/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1842.5700	1988.9300	1.8426	1.9889	0
26/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6433.3800	6138.4200	6.4334	6.1384	0
26/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1115.4400	1214.0500	1.1154	1.2141	300
26/02/2025	2037 On 05-February-26			Bond Future	11.2831	11.3572	82.9596	82.5577	0
26/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2421.2400	2260.6400	2.4212	2.2606	1,970
26/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4543.5000	4784.7800	4.5435	4.7848	0
26/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3211.2500	3019.1600	3.2113	3.0192	0
26/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3665.3600	3875.1500	3.6654	3.8752	0
26/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6790.0800	6503.6700	6.7901	6.5037	0
26/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1651.7500	1767.2200	1.6518	1.7672	1,970
26/02/2025	2037 On 07-May-26			Bond Future	11.4280	11.5054	84.5041	84.0937	0
26/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3565.4000	3368.5700	3.5654	3.3686	0
26/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4143.1900	4356.7400	4.1432	4.3567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	2038 On 08-May-25			Bond Future	141.3773	141.7814	141.3773	141.7814	2,962
26/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1697.3200	2101.4300	1.6973	2.1014	0
26/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2038 On 07-August-25			Bond Future	142.0724	142.4820	142.0724	142.4820	0
26/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2512.3600	2922.0300	2.5124	2.9220	0
26/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2038 On 06-November-25			Bond Future	144.8622	145.2787	144.8622	145.2787	0
26/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	982.1500	1398.7000	0.9822	1.3987	0
26/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2038 On 05-February-26			Bond Future	145.5240	145.9464	145.5240	145.9464	0
26/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2324.0300	2746.3500	2.3240	2.7464	0
26/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2038 On 07-May-26			Bond Future	148.2745	148.7032	148.2745	148.7032	0
26/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3744.5300	4173.2000	3.7445	4.1732	0
26/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2040 On 08-May-25			Bond Future	11.2294	11.2949	86.6284	86.2198	31,835
26/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	8198.8600	7809.4900	8.1989	7.8095	0
26/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	70.0200	89.2300	0.0700	0.0892	0
26/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8821.2300	8427.5100	8.8212	8.4275	15,000
26/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	52.1100	66.9700	0.0521	0.0670	0
26/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	12251.2700	11845.0500	12.2513	11.8451	7,500
26/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	6.2800	8.6400	0.0063	0.0086	0
26/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12593.4700	12186.7600	12.5935	12.1868	7,500
26/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	4.8400	6.7100	0.0048	0.0067	0
26/02/2025	2040 On 07-August-25			Bond Future	11.3425	11.4106	83.8195	83.4024	33,389
26/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10983.7000	10594.3100	10.9837	10.5943	0
26/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	186.4600	214.1800	0.1865	0.2142	0
26/02/2025	2040 On 06-November-25			Bond Future	11.4565	11.5272	85.4445	85.0185	0
26/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4481.5500	4224.0100	4.4816	4.2240	0
26/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2210.5900	2379.0200	2.2106	2.3790	0
26/02/2025	2040 On 05-February-26			Bond Future	11.5808	11.6545	82.5792	82.1443	0
26/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3519.8100	3311.7500	3.5198	3.3118	0
26/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4060.9700	4287.8100	4.0610	4.2878	0
26/02/2025	2040 On 07-May-26			Bond Future	11.7232	11.7999	84.1161	83.6721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	4107.6000	3888.0500	4.1076	3.8881	0
26/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4417.5700	4642.0400	4.4176	4.6420	0
26/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2044 On 08-May-25			Bond Future	11.3561	11.4111	82.3897	82.0368	72,418
26/02/2025	2044 On 08-May-25		Put	Bond Future	17610.3100	17963.1800	17.6103	17.9632	0
26/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	435.8000	375.2900	0.4358	0.3753	9,000
26/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	3806.6100	4098.9700	3.8066	4.0990	0
26/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	548.4900	475.9600	0.5485	0.4760	2,490
26/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3439.7400	3720.0800	3.4397	3.7201	0
26/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1654.3200	1493.2100	1.6543	1.4932	9,000
26/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1693.8400	1885.6000	1.6938	1.8856	0
26/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2815.2200	2593.4400	2.8152	2.5934	0
26/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	957.1300	1088.2200	0.9571	1.0882	2,490
26/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3302.2700	3061.1200	3.3023	3.0611	0
26/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	766.5300	878.2500	0.7665	0.8783	9,000
26/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6485.4700	6169.9400	6.4855	6.1699	0
26/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	189.8000	227.1400	0.1898	0.2271	2,490
26/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	8155.5500	7822.7400	8.1556	7.8227	0
26/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	90.6800	110.7400	0.0907	0.1107	0
26/02/2025	2044 On 07-August-25			Bond Future	11.4644	11.5215	79.6228	79.2626	16
26/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10816.6800	10484.4500	10.8167	10.4845	0
26/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	231.8600	259.8600	0.2319	0.2599	0
26/02/2025	2044 On 06-November-25			Bond Future	11.5730	11.6322	81.1664	80.7985	0
26/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4288.4400	4073.3100	4.2884	4.0733	0
26/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2410.7500	2563.5600	2.4108	2.5636	0
26/02/2025	2044 On 05-February-26			Bond Future	11.6909	11.7525	78.3441	77.9683	0
26/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3486.0600	3309.8600	3.4861	3.3099	0
26/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4294.6900	4494.2800	4.2947	4.4943	0
26/02/2025	2044 On 07-May-26			Bond Future	11.8249	11.8890	79.8020	79.4182	0
26/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4304.6600	4112.0300	4.3047	4.1120	0
26/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4454.4500	4645.5600	4.4545	4.6456	0
26/02/2025	2046 On 08-May-25			Bond Future	121.4799	121.3207	121.4799	121.3207	19,654
26/02/2025	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
26/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	490.0900	649.3200	0.4901	0.6493	0
26/02/2025	2046 On 07-August-25			Bond Future	123.8972	123.7341	123.8972	123.7341	0
26/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5207.1500	5044.0500	5.2072	5.0441	0
26/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2046 On 06-November-25			Bond Future	124.0825	123.9129	124.0825	123.9129	0
26/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1327.5400	1497.1300	1.3275	1.4971	0
26/02/2025	2046 On 05-February-26			Bond Future	126.4998	126.3258	126.4998	126.3258	0
26/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4849.7900	4675.8100	4.8498	4.6758	0
26/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2046 On 07-May-26			Bond Future	126.5990	126.4192	126.5990	126.4192	0
26/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1648.9700	1469.2300	1.6490	1.4692	0
26/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2050 On 08-May-25			Bond Future	123.0796	122.9995	123.0796	122.9995	16,371
26/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1919.5500	1839.4800	1.9196	1.8395	0
26/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2050 On 07-August-25			Bond Future	123.1684	123.0848	123.1684	123.0848	0
26/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3278.3900	3194.8300	3.2784	3.1948	0
26/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2050 On 06-November-25			Bond Future	125.5869	125.5007	125.5869	125.5007	0
26/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1166.9200	1080.7200	1.1669	1.0807	0
26/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2050 On 05-February-26			Bond Future	125.6267	125.5361	125.6267	125.5361	0
26/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2806.7000	2716.0500	2.8067	2.7161	0
26/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	2050 On 07-May-26			Bond Future	128.0008	127.9068	128.0008	127.9068	0
26/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3930.7600	3836.7900	3.9308	3.8368	0
26/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	AL37 On 08-May-25			Index Future	1097.1150	1095.2900	1097.1150	1,095.2900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	AL37 On 07-August-25			Index Future	1118.6810	1116.8180	1118.6810	1,116.8180	0
26/02/2025	AL37 On 06-November-25			Index Future	1140.3960	1138.4940	1140.3960	1,138.4940	0
26/02/2025	AL37 On 05-February-26			Index Future	1162.3720	1160.4310	1162.3720	1,160.4310	0
26/02/2025	AL37 On 07-May-26			Index Future	1184.1240	1182.1430	1184.1240	1,182.1430	0
26/02/2025	AL7T On 08-May-25			Index Future	1315.0050	1308.9630	1315.0050	1,308.9630	0
26/02/2025	AL7T On 07-August-25			Index Future	1340.8540	1334.6910	1340.8540	1,334.6910	0
26/02/2025	AL7T On 06-November-25			Index Future	1366.8830	1360.5950	1366.8830	1,360.5950	0
26/02/2025	AL7T On 05-February-26			Index Future	1393.2240	1386.8120	1393.2240	1,386.8120	0
26/02/2025	AL7T On 07-May-26			Index Future	1419.2950	1412.7580	1419.2950	1,412.7580	0
26/02/2025	ALBI On 08-May-25			Index Future	1131.3710	1127.0040	1131.3710	1,127.0040	94
26/02/2025	ALBI On 07-August-25			Index Future	1153.6100	1149.1560	1153.6100	1,149.1560	0
26/02/2025	ALBI On 06-November-25			Index Future	1176.0040	1171.4590	1176.0040	1,171.4590	0
26/02/2025	ALBI On 05-February-26			Index Future	1198.6660	1194.0310	1198.6660	1,194.0310	0
26/02/2025	ALBI On 07-May-26			Index Future	1221.0980	1216.3710	1221.0980	1,216.3710	0
26/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	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
26/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	ES33 On 08-May-25			Bond Future	11.1572	11.2292	81.6559	81.3232	0
26/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6883.8700	6551.2300	6.8839	6.5512	0
26/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES33 On 07-August-25			Bond Future	11.2886	11.3639	83.2806	82.9408	0
26/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9476.0000	9136.2400	9.4760	9.1362	0
26/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES33 On 06-November-25			Bond Future	11.4382	11.5173	81.1191	80.7719	0
26/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2468.8700	2121.6900	2.4689	2.1217	0
26/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES33 On 05-February-26			Bond Future	11.6057	11.6887	82.6981	82.3434	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	497.3600	852.1200	0.4974	0.8521	0
26/02/2025	ES33 On 07-May-26			Bond Future	11.7903	11.8778	80.4619	80.0994	0
26/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	418.6800	781.1200	0.4187	0.7811	0
26/02/2025	ES42 On 08-May-25			Bond Future	11.7354	11.7909	76.8271	76.4998	0
26/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8196.1900	7868.8700	8.1962	7.8689	0
26/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES42 On 07-August-25			Bond Future	11.8516	11.9093	78.3554	78.0211	0
26/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10083.2400	9748.9200	10.0832	9.7489	0
26/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES42 On 06-November-25			Bond Future	11.9788	12.0388	75.6279	75.2863	0
26/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2294.0200	1952.4000	2.2940	1.9524	0
26/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES42 On 05-February-26			Bond Future	12.1134	12.1758	77.0985	76.7495	0
26/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1501.2100	1850.2500	1.5012	1.8503	0
26/02/2025	ES42 On 07-May-26			Bond Future	12.2643	12.3294	74.2869	73.9303	0
26/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	354.5300	711.0700	0.3545	0.7111	0
26/02/2025	GOVI On 08-May-25			GOVI	1113.9780	1109.7260	1113.9780	1,109.7260	638
26/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	919780.0000	877260.0000	91.9780	87.7260	0
26/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	GOVI On 07-August-25			GOVI	1135.8760	1131.5380	1135.8760	1,131.5380	0
26/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1248760.0000	1205380.0000	124.8760	120.5380	0
26/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	GOVI On 06-November-25			GOVI	1157.9250	1153.5000	1157.9250	1,153.5000	0
26/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	459250.0000	415000.0000	45.9250	41.5000	0
26/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	GOVI On 05-February-26			GOVI	1180.2390	1175.7250	1180.2390	1,175.7250	0
26/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	302390.0000	257250.0000	30.2390	25.7250	0
26/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	GOVI On 07-May-26			GOVI	1202.3250	1197.7230	1202.3250	1,197.7230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	253250.0000	207230.0000	25.3250	20.7230	0
26/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/02/2025	IGOV On 08-May-25			Index Future	381.4850	381.8930	381.4850	381.8930	895
26/02/2025	IGOV On 07-August-25			Index Future	389.0760	389.4920	389.0760	389.4920	0
26/02/2025	IGOV On 06-November-25			Index Future	396.7190	397.1420	396.7190	397.1420	0
26/02/2025	IGOV On 05-February-26			Index Future	404.4520	404.8830	404.4520	404.8830	0
26/02/2025	IGOV On 07-May-26			Index Future	412.1080	412.5450	412.1080	412.5450	0
26/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
26/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/02/2025	R033 On 08-May-25			Bond Future	9.9803	10.0146	101.2590	101.0745	9,365
26/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2450.2600	2327.6000	2.4503	2.3276	0
26/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	593.2000	655.0200	0.5932	0.6550	0
26/02/2025	R033 On 07-August-25			Bond Future	10.0740	10.1102	103.2491	103.0605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2707.5600	2598.8300	2.7076	2.5988	0
26/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1381.0500	1460.9800	1.3811	1.4610	0
26/02/2025	R033 On 06-November-25			Bond Future	10.1812	10.2193	100.2070	100.0137	0
26/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2780.9600	2678.2800	2.7810	2.6783	0
26/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2029.3700	2119.9800	2.0294	2.1200	0
26/02/2025	R033 On 05-February-26			Bond Future	10.3009	10.3412	102.1347	101.9367	0
26/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3408.0200	3301.5600	3.4080	3.3016	0
26/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2483.1400	2574.6200	2.4831	2.5746	0
26/02/2025	R033 On 07-May-26			Bond Future	10.4417	10.4844	98.9940	98.7911	0
26/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2981.6500	2884.6900	2.9817	2.8847	0
26/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3275.8900	3381.7800	3.2759	3.3818	0
26/02/2025	R035 On 08-May-25			Bond Future	10.5080	10.6041	91.9138	91.3753	77,956
26/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	414.7200	310.6900	0.4147	0.3107	300
26/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	2865.6100	3300.1100	2.8656	3.3001	0
26/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1153.2900	930.8200	1.1533	0.9308	150
26/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1536.7600	1852.8200	1.5368	1.8528	0
26/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1571.9800	1299.7800	1.5720	1.2998	300
26/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1168.2100	1434.5400	1.1682	1.4345	0
26/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2967.7000	2580.8100	2.9677	2.5808	0
26/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	527.3000	678.9400	0.5273	0.6789	150
26/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3224.4300	2822.5000	3.2244	2.8225	0
26/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	459.6600	596.2600	0.4597	0.5963	300
26/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5302.6500	4821.3100	5.3027	4.8213	400
26/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	156.2100	213.4000	0.1562	0.2134	0
26/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6466.2300	5961.9500	6.4662	5.9620	0
26/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	85.5400	119.7900	0.0855	0.1198	150
26/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6856.4200	6346.6000	6.8564	6.3466	0
26/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	69.7400	98.4500	0.0697	0.0985	0
26/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	11274.0000	10738.7500	11.2740	10.7388	0
26/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	6.1800	9.4600	0.0062	0.0095	400
26/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	14236.4900	13698.2900	14.2365	13.6983	0
26/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.4700	0.8000	0.0005	0.0008	400
26/02/2025	R035 On 07-August-25			Bond Future	10.6077	10.7080	93.7205	93.1709	0
26/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	858.0000	715.7900	0.8580	0.7158	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	3825.0900	4232.4700	3.8251	4.2325	0
26/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2010.2300	1753.6000	2.0102	1.7536	300
26/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2162.6800	2455.6400	2.1627	2.4556	0
26/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4564.0800	4163.7300	4.5641	4.1637	0
26/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	861.4400	1010.6800	0.8614	1.0107	8,500
26/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4727.0900	4320.5600	4.7271	4.3206	0
26/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	816.8700	959.9300	0.8169	0.9599	300
26/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10486.6300	9968.1300	10.4866	9.9681	0
26/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	137.8600	168.9500	0.1379	0.1690	0
26/02/2025	R035 On 06-November-25			Bond Future	10.7219	10.8267	91.0324	90.4713	0
26/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	877.2700	749.7700	0.8773	0.7498	2,000
26/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5388.1600	5821.7400	5.3882	5.8217	0
26/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1129.3900	974.5000	1.1294	0.9745	300
26/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	4671.1100	5077.3000	4.6711	5.0773	0
26/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1787.5700	1572.6300	1.7876	1.5726	2,000
26/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3485.6100	3831.7500	3.4856	3.8318	0
26/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2204.8600	1957.7500	2.2049	1.9578	300
26/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	2972.1300	3286.1000	2.9721	3.2861	0
26/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3292.4200	2977.4400	3.2924	2.9774	250
26/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2077.4000	2323.5000	2.0774	2.3235	0
26/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4143.1900	3786.8800	4.1432	3.7869	0
26/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1621.7500	1826.5200	1.6218	1.8265	0
26/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4987.1100	4597.1000	4.9871	4.5971	0
26/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1286.6300	1457.7000	1.2866	1.4577	2,000
26/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5062.8300	4670.1000	5.0628	4.6701	0
26/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1260.8500	1429.2000	1.2609	1.4292	250
26/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5917.6800	5497.2800	5.9177	5.4973	0
26/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1009.7800	1150.4600	1.0098	1.1505	300
26/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	7048.5200	6598.5300	7.0485	6.5985	0
26/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	760.8300	871.9200	0.7608	0.8719	250
26/02/2025	R035 On 05-February-26			Bond Future	10.8490	10.9587	92.7843	92.2116	0
26/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3079.3400	2804.5100	3.0793	2.8045	0
26/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3389.5200	3687.3900	3.3895	3.6874	0
26/02/2025	R035 On 07-May-26			Bond Future	10.9868	11.1017	90.0087	89.4242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3189.8300	2915.2800	3.1898	2.9153	0
26/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	3841.4100	4151.3300	3.8414	4.1513	0
26/02/2025	R038 On 08-May-25			Bond Future	10.9780	11.0437	100.5504	100.1067	9,244
26/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2695.9800	2418.7000	2.6960	2.4187	0
26/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	943.1500	1109.5500	0.9432	1.1096	0
26/02/2025	R038 On 07-August-25			Bond Future	11.0875	11.1559	102.5266	102.0736	0
26/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3101.1500	2855.0300	3.1012	2.8550	0
26/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2095.2000	2302.0500	2.0952	2.3021	0
26/02/2025	R038 On 06-November-25			Bond Future	11.2078	11.2791	99.0289	98.5662	0
26/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2414.5100	2222.7600	2.4145	2.2228	1,770
26/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	3912.9700	4183.8800	3.9130	4.1839	0
26/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3269.1100	3037.1200	3.2691	3.0371	0
26/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3059.6600	3290.3300	3.0597	3.2903	0
26/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7966.3400	7604.4800	7.9663	7.6045	0
26/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1044.4600	1145.2600	1.0445	1.1453	1,770
26/02/2025	R038 On 05-February-26			Bond Future	11.3377	11.4122	100.9335	100.4610	0
26/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4350.8000	4103.2500	4.3508	4.1033	0
26/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3702.6100	3927.5600	3.7026	3.9276	0
26/02/2025	R038 On 07-May-26			Bond Future	11.4834	11.5613	97.3283	96.8457	0
26/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4125.7900	3892.0300	4.1258	3.8920	0
26/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4646.7200	4895.5200	4.6467	4.8955	0
26/02/2025	R053 On 08-May-25			Bond Future	11.2585	11.3133	104.4390	103.9644	22,674
26/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10958.6300	10505.3400	10.9586	10.5053	0
26/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	86.8700	108.1500	0.0869	0.1082	0
26/02/2025	R053 On 07-August-25			Bond Future	11.3548	11.4116	106.4916	106.0072	0
26/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13985.1800	13540.6300	13.9852	13.5406	0
26/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	327.6600	367.5400	0.3277	0.3675	0
26/02/2025	R053 On 06-November-25			Bond Future	11.4591	11.5181	102.6925	102.1976	0
26/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5493.9700	5202.5400	5.4940	5.2025	0
26/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3015.7900	3219.2500	3.0158	3.2193	0
26/02/2025	R053 On 05-February-26			Bond Future	11.5701	11.6315	104.6673	104.1619	0
26/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4498.9000	4256.8700	4.4989	4.2569	0
26/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5165.3800	5428.7100	5.1654	5.4287	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R053 On 07-May-26			Bond Future	11.6926	11.7565	100.7544	100.2383	0
26/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5416.2900	5154.7600	5.4163	5.1548	0
26/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5437.0600	5691.6200	5.4371	5.6916	0
26/02/2025	R186 On 08-May-25			Bond Future	8.3050	8.3072	107.3470	107.3436	158,345
26/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	393.0200	392.4100	0.3930	0.3924	0
26/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	144.1200	146.9100	0.1441	0.1469	0
26/02/2025	R186 On 07-August-25			Bond Future	8.3729	8.3761	104.1477	104.1436	0
26/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1199.9000	1197.5500	1.1999	1.1976	1,983
26/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	119.4100	121.1300	0.1194	0.1211	0
26/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1726.1300	1723.2200	1.7261	1.7232	0
26/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	65.5700	66.7300	0.0656	0.0667	0
26/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2404.8300	2401.4500	2.4048	2.4015	0
26/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	31.9200	32.6100	0.0319	0.0326	1,983
26/02/2025	R186 On 06-November-25			Bond Future	8.4920	8.4968	106.1676	106.1626	447
26/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	210.6900	209.6300	0.2107	0.2096	0
26/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	593.9500	597.9800	0.5940	0.5980	0
26/02/2025	R186 On 05-February-26			Bond Future	8.7080	8.7155	102.9030	102.8969	0
26/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	286.9700	285.0300	0.2870	0.2850	0
26/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	516.3500	520.5300	0.5164	0.5205	0
26/02/2025	R186 On 07-May-26			Bond Future	9.2164	9.2291	104.8205	104.8131	0
26/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	196.9000	194.6200	0.1969	0.1946	0
26/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	506.3600	511.5400	0.5064	0.5115	0
26/02/2025	R202 On 08-May-25			Bond Future	272.7519	272.8036	272.7519	272.8036	2,181
26/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	441.8600	493.5700	0.4419	0.4936	0
26/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R202 On 07-August-25			Bond Future	272.9590	273.0088	272.9590	273.0088	0
26/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1358.9800	1408.7500	1.3590	1.4088	0
26/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R202 On 06-November-25			Bond Future	278.3196	278.3677	278.3196	278.3677	0
26/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2679.5500	2727.7300	2.6796	2.7277	0
26/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R202 On 05-February-26			Bond Future	278.4202	278.4626	278.4202	278.4626	0
26/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	600.1800	642.5500	0.6002	0.6426	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R202 On 07-May-26			Bond Future	283.6824	283.7226	283.6824	283.7226	0
26/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6132.4200	6172.5800	6.1324	6.1726	0
26/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R209 On 08-May-25			Bond Future	10.7228	10.7930	72.3916	72.0364	28,728
26/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5691.3100	5359.3500	5.6913	5.3594	0
26/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	79.5000	102.7600	0.0795	0.1028	0
26/02/2025	R209 On 07-August-25			Bond Future	10.8189	10.8918	73.8144	73.4518	0
26/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8697.5600	8360.6200	8.6976	8.3606	0
26/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	161.4100	187.1000	0.1614	0.1871	0
26/02/2025	R209 On 06-November-25			Bond Future	10.9250	11.0008	72.0933	71.7230	0
26/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3353.0100	3130.9000	3.3530	3.1309	0
26/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1688.9500	1837.1400	1.6890	1.8371	0
26/02/2025	R209 On 05-February-26			Bond Future	11.0400	11.1190	73.4804	73.1023	0
26/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2726.3600	2548.4700	2.7264	2.5485	0
26/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3257.7600	3457.9800	3.2578	3.4580	0
26/02/2025	R209 On 07-May-26			Bond Future	11.1696	11.2519	71.6987	71.3127	0
26/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3058.4700	2872.7600	3.0585	2.8728	0
26/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3529.5900	3729.9500	3.5296	3.7300	0
26/02/2025	R210 On 08-May-25			Bond Future	246.0080	246.0675	246.0080	246.0675	3,195
26/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2022.0100	1962.5500	2.0220	1.9626	0
26/02/2025	R210 On 07-August-25			Bond Future	250.9030	250.9623	250.9030	250.9623	0
26/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2463.0100	2522.2800	2.4630	2.5223	0
26/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R210 On 06-November-25			Bond Future	252.4232	252.4780	252.4232	252.4780	0
26/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	283.1600	338.0300	0.2832	0.3380	0
26/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R210 On 05-February-26			Bond Future	257.3416	257.3952	257.3416	257.3952	0
26/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4241.5600	4295.2100	4.2416	4.2952	0
26/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R210 On 07-May-26			Bond Future	258.7334	258.7835	258.7334	258.7835	0
26/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3333.3500	3383.5000	3.3334	3.3835	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/02/2025	R213 On 08-May-25			Bond Future	9.5089	9.5428	90.3988	90.2607	101,742
26/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4096.9300	3971.7800	4.0969	3.9718	0
26/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	87.9000	100.8800	0.0879	0.1009	0
26/02/2025	R213 On 07-August-25			Bond Future	9.5910	9.6269	92.1758	92.0344	17
26/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7774.7000	7639.7900	7.7747	7.6398	0
26/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	66.0000	72.4300	0.0660	0.0724	0
26/02/2025	R213 On 06-November-25			Bond Future	9.6932	9.7315	90.4100	90.2651	0
26/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2567.9200	2481.6600	2.5679	2.4817	0
26/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1227.5800	1286.2100	1.2276	1.2862	0
26/02/2025	R213 On 05-February-26			Bond Future	9.8129	9.8537	92.1504	92.0019	0
26/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2180.5100	2105.2200	2.1805	2.1052	0
26/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	1900.3400	1973.5000	1.9003	1.9735	0
26/02/2025	R213 On 07-May-26			Bond Future	9.9510	9.9948	90.3161	90.1638	0
26/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1934.9400	1866.1400	1.9349	1.8661	0
26/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2463.5900	2547.0700	2.4636	2.5471	0
26/02/2025	R214 On 08-May-25			Bond Future	11.1346	11.1889	67.1765	66.8828	16,369
26/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6435.0800	6158.2200	6.4351	6.1582	0
26/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	72.8600	89.7000	0.0729	0.0897	0
26/02/2025	R214 On 07-August-25			Bond Future	11.2283	11.2845	68.4970	68.1972	0
26/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8604.6400	8329.0300	8.6046	8.3290	0
26/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	194.6800	218.9000	0.1947	0.2189	0
26/02/2025	R214 On 06-November-25			Bond Future	11.3321	11.3904	66.5255	66.2192	0
26/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3492.1000	3311.4900	3.4921	3.3115	0
26/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	1898.9300	2024.5800	1.8989	2.0246	0
26/02/2025	R214 On 05-February-26			Bond Future	11.4449	11.5054	67.8057	67.4930	0
26/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2695.1100	2553.7800	2.6951	2.5538	0
26/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3664.4900	3835.8800	3.6645	3.8359	0
26/02/2025	R214 On 07-May-26			Bond Future	11.5639	11.6267	65.7701	65.4508	0
26/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3488.1800	3328.6400	3.4882	3.3286	0
26/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3661.5000	3821.3300	3.6615	3.8213	0
26/02/2025	R248 On 08-May-25			Bond Future	11.2913	11.3560	81.0637	80.6318	269,120
26/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	8087.3700	7677.8600	8.0874	7.6779	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	80.2500	102.5900	0.0803	0.1026	0
26/02/2025	R248 On 07-August-25			Bond Future	11.3874	11.4545	82.6571	82.2163	0
26/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10872.4100	10467.1400	10.8724	10.4671	0
26/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	249.3100	284.8000	0.2493	0.2848	0
26/02/2025	R248 On 06-November-25			Bond Future	11.4932	11.5628	79.8178	79.3677	0
26/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	4039.1400	3781.1700	4.0391	3.7812	0
26/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2463.6100	2655.7400	2.4636	2.6557	0
26/02/2025	R248 On 05-February-26			Bond Future	11.6080	11.6803	81.3535	80.8942	0
26/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3400.2600	3187.7000	3.4003	3.1877	0
26/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4354.2400	4601.0600	4.3542	4.6011	0
26/02/2025	R248 On 07-May-26			Bond Future	11.7284	11.8036	78.4276	77.9587	0
26/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4293.2500	4055.7600	4.2933	4.0558	0
26/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4345.9400	4577.3900	4.3459	4.5774	0
26/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0