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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
27/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	2029 On 08-May-25			Bond Future	136.2122	136.2212	136.2122	136.2212	5,933
27/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1637.8300	1628.7800	1.6378	1.6288	0
27/02/2025	2029 On 07-August-25			Bond Future	138.9228	138.9318	138.9228	138.9318	0
27/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1512.7700	1521.7900	1.5128	1.5218	0
27/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2029 On 06-November-25			Bond Future	140.2213	140.2300	140.2213	140.2300	68
27/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	431.3100	439.9800	0.4313	0.4400	0
27/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2029 On 05-February-26			Bond Future	142.9542	142.9627	142.9542	142.9627	0
27/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2844.2200	2852.6500	2.8442	2.8527	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2029 On 07-May-26			Bond Future	144.2001	144.2081	144.2001	144.2081	0
27/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2380.1100	2388.0600	2.3801	2.3881	0
27/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2030 On 08-May-25			Bond Future	9.1342	9.0931	97.9620	98.1129	64,301
27/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	231.8800	269.0500	0.2319	0.2691	800
27/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1915.6700	1801.8600	1.9157	1.8019	0
27/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	266.0800	306.9900	0.2661	0.3070	300
27/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1800.1400	1690.0700	1.8001	1.6901	0
27/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	537.2300	601.9300	0.5372	0.6019	1,320
27/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1215.8300	1129.5500	1.2158	1.1296	0
27/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	941.9300	1030.9100	0.9419	1.0309	800
27/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	774.3000	712.3000	0.7743	0.7123	0
27/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1025.5100	1118.4600	1.0255	1.1185	300
27/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	711.6400	653.6100	0.7116	0.6536	0
27/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1573.6000	1686.6800	1.5736	1.6867	680
27/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	424.1700	386.2700	0.4242	0.3863	0
27/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1815.7000	1935.2400	1.8157	1.9352	0
27/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	341.7700	310.3300	0.3418	0.3103	300
27/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2988.8400	3127.3000	2.9888	3.1273	0
27/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	124.4400	111.9200	0.1244	0.1119	0
27/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3181.5500	3321.8200	3.1816	3.3218	0
27/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	105.4800	94.7700	0.1055	0.0948	800
27/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4237.1700	4383.7300	4.2372	4.3837	1,640
27/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	42.1800	37.7600	0.0422	0.0378	0
27/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5513.5300	5663.2600	5.5135	5.6633	2,280
27/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	11.3600	10.1100	0.0114	0.0101	0
27/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9384.7500	9535.7300	9.3848	9.5357	0
27/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	1,640
27/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10727.8700	10878.8500	10.7279	10.8789	0
27/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
27/02/2025	2030 On 07-August-25			Bond Future	9.2177	9.1738	95.8773	96.0311	47,294
27/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	486.2500	533.4000	0.4863	0.5334	300
27/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2246.9600	2140.3200	2.2470	2.1403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1230.1400	1313.5000	1.2301	1.3135	300
27/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1222.1300	1151.7000	1.2221	1.1517	0
27/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2576.7400	2694.8100	2.5767	2.6948	0
27/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	532.1200	496.4000	0.5321	0.4964	300
27/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4481.6600	4621.4800	4.4817	4.6215	1,054
27/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	188.6300	174.6600	0.1886	0.1747	0
27/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6393.7700	6543.5100	6.3938	6.5435	0
27/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	47.0300	42.9800	0.0470	0.0430	0
27/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9524.3300	9677.8300	9.5243	9.6778	0
27/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	2.7600	2.4700	0.0028	0.0025	1,054
27/02/2025	2030 On 06-November-25			Bond Future	9.3078	9.2609	97.7369	97.8934	0
27/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	647.2400	697.1800	0.6472	0.6972	300
27/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2631.0200	2524.4500	2.6310	2.5245	0
27/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1367.2400	1446.1500	1.3672	1.4462	300
27/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1660.5000	1582.9000	1.6605	1.5829	0
27/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1978.0600	2073.9500	1.9781	2.0740	0
27/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1208.2500	1147.6300	1.2083	1.1476	0
27/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3217.2500	3336.1200	3.2173	3.3361	0
27/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	686.1600	648.5200	0.6862	0.6485	300
27/02/2025	2030 On 05-February-26			Bond Future	9.4167	9.3663	95.6101	95.7693	0
27/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1866.2300	1954.3100	1.8662	1.9543	0
27/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1634.9500	1563.8300	1.6350	1.5638	0
27/02/2025	2030 On 07-May-26			Bond Future	9.5690	9.5148	97.3922	97.5541	0
27/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1545.7400	1623.7200	1.5457	1.6237	0
27/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2081.0000	1997.1700	2.0810	1.9972	0
27/02/2025	2032 On 08-May-25			Bond Future	9.8533	9.8180	93.0732	93.2381	126,745
27/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	309.4500	351.6000	0.3095	0.3516	300
27/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2455.8700	2333.1100	2.4559	2.3331	0
27/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	330.7400	374.9000	0.3307	0.3749	800
27/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2381.1400	2260.3900	2.3811	2.2604	0
27/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1228.5600	1326.9100	1.2286	1.3269	300
27/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1011.0000	944.4400	1.0110	0.9444	0
27/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1281.7000	1382.1800	1.2817	1.3822	800
27/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	971.1500	906.7200	0.9712	0.9067	0

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27/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2413.8300	2545.7100	2.4138	2.5457	0
27/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	449.5900	416.5600	0.4496	0.4166	300
27/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4870.2000	5027.2800	4.8702	5.0273	0
27/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	101.8200	93.9900	0.1018	0.0940	0
27/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5117.5300	5275.7000	5.1175	5.2757	0
27/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	87.9000	81.1600	0.0879	0.0812	800
27/02/2025	2032 On 07-August-25			Bond Future	9.9465	9.9094	94.9027	95.0707	0
27/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	674.3300	726.2500	0.6743	0.7263	300
27/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3191.0100	3074.9500	3.1910	3.0750	0
27/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1571.0800	1659.7300	1.5711	1.6597	300
27/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1781.9100	1702.5800	1.7819	1.7026	0
27/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3565.2900	3696.0000	3.5653	3.6960	0
27/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	709.2900	672.0200	0.7093	0.6720	300
27/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8861.7500	9024.4900	8.8618	9.0245	0
27/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	90.4300	85.1900	0.0904	0.0852	0
27/02/2025	2032 On 06-November-25			Bond Future	10.0542	10.0152	92.5819	92.7529	0
27/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	862.1100	915.7700	0.8621	0.9158	300
27/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3786.9300	3669.6500	3.7869	3.6697	0
27/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1701.4100	1784.7700	1.7014	1.7848	300
27/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2380.4400	2292.8600	2.3804	2.2929	0
27/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2992.2800	3104.7900	2.9923	3.1048	0
27/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1406.2600	1347.8300	1.4063	1.3478	0
27/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4430.9500	4563.6800	4.4310	4.5637	0
27/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	857.5500	819.3400	0.8576	0.8193	300
27/02/2025	2032 On 05-February-26			Bond Future	10.1758	10.1348	94.3635	94.5374	0
27/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2471.2700	2564.4200	2.4713	2.5644	0
27/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2538.2400	2457.4500	2.5382	2.4575	0
27/02/2025	2032 On 07-May-26			Bond Future	10.3205	10.2772	91.9627	92.1396	0
27/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2307.6400	2394.7900	2.3076	2.3948	0
27/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3048.4300	2958.7200	3.0484	2.9587	0
27/02/2025	2033 On 08-May-25			Bond Future	129.5646	129.4320	129.5646	129.4320	9,712
27/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1055.4500	1187.9900	1.0555	1.1880	0
27/02/2025	2033 On 07-August-25			Bond Future	132.1429	132.0075	132.1429	132.0075	0

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27/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3492.9000	3357.4800	3.4929	3.3575	0
27/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2033 On 06-November-25			Bond Future	133.2093	133.0708	133.2093	133.0708	0
27/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	69.3400	0.0000	0.0693	0.0000	0
27/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	69.1700	0.0000	0.0692	0
27/02/2025	2033 On 05-February-26			Bond Future	135.8057	135.6641	135.8057	135.6641	0
27/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2925.7400	2784.0900	2.9257	2.7841	0
27/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2033 On 07-May-26			Bond Future	136.8143	136.6694	136.8143	136.6694	0
27/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1654.2700	1509.3600	1.6543	1.5094	0
27/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2037 On 08-May-25			Bond Future	10.9990	10.9332	86.1260	86.5049	60,638
27/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	404.9800	498.2400	0.4050	0.4982	300
27/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3341.2600	3055.6100	3.3413	3.0556	0
27/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1503.0000	1714.2200	1.5030	1.7142	300
27/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1497.0300	1329.3400	1.4970	1.3293	0
27/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3199.4800	3498.2100	3.1995	3.4982	0
27/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	608.6200	528.4400	0.6086	0.5284	300
27/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6874.2900	7237.9000	6.8743	7.2379	0
27/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	100.1100	84.8100	0.1001	0.0848	0
27/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8329.1500	8700.7000	8.3292	8.7007	15,000
27/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	46.4800	39.1200	0.0465	0.0391	0
27/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11876.5000	12254.8300	11.8765	12.2548	7,500
27/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	3.1700	2.5900	0.0032	0.0026	0
27/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12106.4900	12484.9200	12.1065	12.4849	7,500
27/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	2.6000	2.1200	0.0026	0.0021	0
27/02/2025	2037 On 07-August-25			Bond Future	11.1134	11.0450	83.5580	83.9442	74,415
27/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	551.7900	638.2300	0.5518	0.6382	2,541
27/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5069.8100	4770.0800	5.0698	4.7701	0
27/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	785.6600	896.2300	0.7857	0.8962	300
27/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4341.5200	4065.9200	4.3415	4.0659	0
27/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	871.5200	990.0600	0.8715	0.9901	2,341
27/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4129.7000	3862.0700	4.1297	3.8621	0
27/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1040.7900	1174.0000	1.0408	1.1740	200

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27/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3766.7000	3513.7400	3.7667	3.5137	0
27/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1904.6500	2097.2400	1.9047	2.0972	300
27/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2546.3300	2352.7500	2.5463	2.3528	0
27/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2106.5800	2310.3000	2.1066	2.3103	0
27/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2351.1700	2168.7200	2.3512	2.1687	2,541
27/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3255.2900	3509.7200	3.2553	3.5097	0
27/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1553.3100	1421.5700	1.5533	1.4216	2,541
27/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4793.1300	5092.8700	4.7931	5.0929	0
27/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	943.4900	857.0600	0.9435	0.8571	2,541
27/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4833.8000	5134.4900	4.8338	5.1345	0
27/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	931.4900	846.0100	0.9315	0.8460	300
27/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6263.5900	6591.9200	6.2636	6.5919	0
27/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	599.5300	541.6900	0.5995	0.5417	2,541
27/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9961.0500	10328.2100	9.9611	10.3282	0
27/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	175.5800	156.5700	0.1756	0.1566	0
27/02/2025	2037 On 06-November-25			Bond Future	11.2294	11.1584	85.1783	85.5717	0
27/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1096.0900	1214.9600	1.0961	1.2150	300
27/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5264.2600	4989.7300	5.2643	4.9897	0
27/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2193.1100	2377.4100	2.1931	2.3774	300
27/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3473.8000	3264.7000	3.4738	3.2647	0
27/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4149.3800	4407.6100	4.1494	4.4076	0
27/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1977.7400	1842.5700	1.9777	1.8426	0
27/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6128.7100	6433.3800	6.1287	6.4334	0
27/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1204.1700	1115.4400	1.2042	1.1154	300
27/02/2025	2037 On 05-February-26			Bond Future	11.3570	11.2831	82.5588	82.9596	0
27/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2251.7400	2421.2400	2.2517	2.4212	1,970
27/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4774.7400	4543.5000	4.7747	4.5435	0
27/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3009.8100	3211.2500	3.0098	3.2113	0
27/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3864.6600	3665.3600	3.8647	3.6654	0
27/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6495.2100	6790.0800	6.4952	6.7901	0
27/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1757.6200	1651.7500	1.7576	1.6518	1,970
27/02/2025	2037 On 07-May-26			Bond Future	11.5049	11.4280	84.0962	84.5041	0
27/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3361.0100	3565.4000	3.3610	3.5654	0
27/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4346.6900	4143.1900	4.3467	4.1432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	2038 On 08-May-25			Bond Future	141.0687	141.3773	141.0687	141.3773	2,918
27/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1388.7300	1697.3200	1.3887	1.6973	0
27/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2038 On 07-August-25			Bond Future	141.7578	142.0724	141.7578	142.0724	0
27/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2197.8400	2512.3600	2.1978	2.5124	0
27/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2038 On 06-November-25			Bond Future	144.5421	144.8622	144.5421	144.8622	0
27/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	662.1100	982.1500	0.6621	0.9822	0
27/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2038 On 05-February-26			Bond Future	145.1982	145.5240	145.1982	145.5240	0
27/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1998.2400	2324.0300	1.9982	2.3240	0
27/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2038 On 07-May-26			Bond Future	147.9431	148.2745	147.9431	148.2745	0
27/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3413.1400	3744.5300	3.4131	3.7445	0
27/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2040 On 08-May-25			Bond Future	11.3105	11.2294	86.1227	86.6284	31,045
27/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7710.4200	8198.8600	7.7104	8.1989	0
27/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	87.2200	70.0200	0.0872	0.0700	0
27/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8328.5900	8821.2300	8.3286	8.8212	15,000
27/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	65.1100	52.1100	0.0651	0.0521	0
27/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11747.4400	12251.2700	11.7474	12.2513	7,500
27/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	8.0900	6.2800	0.0081	0.0063	0
27/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12089.2400	12593.4700	12.0892	12.5935	7,500
27/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	6.2500	4.8400	0.0063	0.0048	0
27/02/2025	2040 On 07-August-25			Bond Future	11.4267	11.3425	83.3040	83.8195	33,389
27/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10496.5000	10983.7000	10.4965	10.9837	0
27/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	214.7000	186.4600	0.2147	0.1865	0
27/02/2025	2040 On 06-November-25			Bond Future	11.5438	11.4565	84.9193	85.4445	0
27/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4151.4500	4481.5500	4.1515	4.4816	0
27/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2405.6500	2210.5900	2.4057	2.2106	0
27/02/2025	2040 On 05-February-26			Bond Future	11.6715	11.5808	82.0442	82.5792	0
27/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3252.8200	3519.8100	3.2528	3.5198	0
27/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4329.0400	4060.9700	4.3290	4.0610	0
27/02/2025	2040 On 07-May-26			Bond Future	11.8174	11.7232	83.5714	84.1161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3828.4500	4107.6000	3.8285	4.1076	0
27/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4683.1500	4417.5700	4.6832	4.4176	0
27/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2044 On 08-May-25			Bond Future	11.4269	11.3561	81.9358	82.3897	72,418
27/02/2025	2044 On 08-May-25		Put	Bond Future	18064.1600	17610.3100	18.0642	17.6103	0
27/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	343.4300	435.8000	0.3434	0.4358	9,000
27/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4168.0900	3806.6100	4.1681	3.8066	0
27/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	438.7300	548.4900	0.4387	0.5485	2,490
27/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3783.8300	3439.7400	3.7838	3.4397	0
27/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1422.5700	1654.3200	1.4226	1.6543	9,000
27/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1915.9400	1693.8400	1.9159	1.6938	0
27/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2505.6800	2815.2200	2.5057	2.8152	0
27/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1101.4400	957.1300	1.1014	0.9571	2,490
27/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2968.9700	3302.2700	2.9690	3.3023	0
27/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	887.0800	766.5300	0.8871	0.7665	9,000
27/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6067.1000	6485.4700	6.0671	6.4855	0
27/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	225.2800	189.8000	0.2253	0.1898	2,490
27/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7719.5100	8155.5500	7.7195	8.1556	0
27/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	108.4900	90.6800	0.1085	0.0907	0
27/02/2025	2044 On 07-August-25			Bond Future	11.5378	11.4644	79.1602	79.6228	16
27/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10382.8700	10816.6800	10.3829	10.8167	0
27/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	260.7000	231.8600	0.2607	0.2319	0
27/02/2025	2044 On 06-November-25			Bond Future	11.6490	11.5730	80.6950	81.1664	0
27/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3999.5100	4288.4400	3.9995	4.2884	0
27/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2593.2600	2410.7500	2.5933	2.4108	0
27/02/2025	2044 On 05-February-26			Bond Future	11.7697	11.6909	77.8638	78.3441	0
27/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3249.2400	3486.0600	3.2492	3.4861	0
27/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4538.1000	4294.6900	4.5381	4.2947	0
27/02/2025	2044 On 07-May-26			Bond Future	11.9066	11.8249	79.3130	79.8020	0
27/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4048.7800	4304.6600	4.0488	4.3047	0
27/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4687.5100	4454.4500	4.6875	4.4545	0
27/02/2025	2046 On 08-May-25			Bond Future	121.4733	121.4799	121.4733	121.4799	19,602
27/02/2025	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
27/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	496.7300	490.0900	0.4967	0.4901	0
27/02/2025	2046 On 07-August-25			Bond Future	123.8907	123.8972	123.8907	123.8972	0
27/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5200.6700	5207.1500	5.2007	5.2072	0
27/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2046 On 06-November-25			Bond Future	124.0763	124.0825	124.0763	124.0825	0
27/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1333.7200	1327.5400	1.3337	1.3275	0
27/02/2025	2046 On 05-February-26			Bond Future	126.4938	126.4998	126.4938	126.4998	0
27/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4843.8000	4849.7900	4.8438	4.8498	0
27/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2046 On 07-May-26			Bond Future	126.5936	126.5990	126.5936	126.5990	0
27/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1643.5900	1648.9700	1.6436	1.6490	0
27/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2050 On 08-May-25			Bond Future	123.0731	123.0796	123.0731	123.0796	16,319
27/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1913.0700	1919.5500	1.9131	1.9196	0
27/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2050 On 07-August-25			Bond Future	123.1620	123.1684	123.1620	123.1684	0
27/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3272.0400	3278.3900	3.2720	3.2784	0
27/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2050 On 06-November-25			Bond Future	125.5809	125.5869	125.5809	125.5869	0
27/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1160.8800	1166.9200	1.1609	1.1669	0
27/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2050 On 05-February-26			Bond Future	125.6211	125.6267	125.6211	125.6267	0
27/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2801.1200	2806.7000	2.8011	2.8067	0
27/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	2050 On 07-May-26			Bond Future	127.9954	128.0008	127.9954	128.0008	0
27/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3925.3800	3930.7600	3.9254	3.9308	0
27/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	AL37 On 08-May-25			Index Future	1095.3970	1097.1150	1095.3970	1,097.1150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	AL37 On 07-August-25			Index Future	1116.9310	1118.6810	1116.9310	1,118.6810	0
27/02/2025	AL37 On 06-November-25			Index Future	1138.6150	1140.3960	1138.6150	1,140.3960	0
27/02/2025	AL37 On 05-February-26			Index Future	1160.5610	1162.3720	1160.5610	1,162.3720	0
27/02/2025	AL37 On 07-May-26			Index Future	1182.2830	1184.1240	1182.2830	1,184.1240	0
27/02/2025	AL7T On 08-May-25			Index Future	1310.5110	1315.0050	1310.5110	1,315.0050	0
27/02/2025	AL7T On 07-August-25			Index Future	1336.2740	1340.8540	1336.2740	1,340.8540	0
27/02/2025	AL7T On 06-November-25			Index Future	1362.2180	1366.8830	1362.2180	1,366.8830	0
27/02/2025	AL7T On 05-February-26			Index Future	1388.4730	1393.2240	1388.4730	1,393.2240	0
27/02/2025	AL7T On 07-May-26			Index Future	1414.4600	1419.2950	1414.4600	1,419.2950	0
27/02/2025	ALBI On 08-May-25			Index Future	1127.5090	1131.3710	1127.5090	1,131.3710	94
27/02/2025	ALBI On 07-August-25			Index Future	1149.6750	1153.6100	1149.6750	1,153.6100	0
27/02/2025	ALBI On 06-November-25			Index Future	1171.9950	1176.0040	1171.9950	1,176.0040	0
27/02/2025	ALBI On 05-February-26			Index Future	1194.5840	1198.6660	1194.5840	1,198.6660	0
27/02/2025	ALBI On 07-May-26			Index Future	1216.9430	1221.0980	1216.9430	1,221.0980	0
27/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	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
27/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	ES33 On 08-May-25			Bond Future	11.2229	11.1572	81.3521	81.6559	0
27/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6580.0700	6883.8700	6.5801	6.8839	0
27/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES33 On 07-August-25			Bond Future	11.3573	11.2886	82.9709	83.2806	0
27/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9166.3000	9476.0000	9.1663	9.4760	0
27/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES33 On 06-November-25			Bond Future	11.5100	11.4382	80.8036	81.1191	0
27/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2153.3300	2468.8700	2.1533	2.4689	0
27/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES33 On 05-February-26			Bond Future	11.6809	11.6057	82.3767	82.6981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	818.8100	497.3600	0.8188	0.4974	0
27/02/2025	ES33 On 07-May-26			Bond Future	11.8692	11.7903	80.1347	80.4619	0
27/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	745.8400	418.6800	0.7458	0.4187	0
27/02/2025	ES42 On 08-May-25			Bond Future	11.7958	11.7354	76.4709	76.8271	0
27/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7839.9600	8196.1900	7.8400	8.1962	0
27/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES42 On 07-August-25			Bond Future	11.9143	11.8516	77.9923	78.3554	0
27/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9720.0800	10083.2400	9.7201	10.0832	0
27/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES42 On 06-November-25			Bond Future	12.0438	11.9788	75.2579	75.6279	0
27/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1923.9800	2294.0200	1.9240	2.2940	0
27/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES42 On 05-February-26			Bond Future	12.1809	12.1134	76.7215	77.0985	0
27/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1878.2700	1501.2100	1.8783	1.5012	0
27/02/2025	ES42 On 07-May-26			Bond Future	12.3344	12.2643	73.9031	74.2869	0
27/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	738.3400	354.5300	0.7383	0.3545	0
27/02/2025	GOVI On 08-May-25			GOVI	1110.2610	1113.9780	1110.2610	1,113.9780	638
27/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	882610.0000	919780.0000	88.2610	91.9780	0
27/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	GOVI On 07-August-25			GOVI	1132.0880	1135.8760	1132.0880	1,135.8760	0
27/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1210880.0000	1248760.0000	121.0880	124.8760	0
27/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	GOVI On 06-November-25			GOVI	1154.0660	1157.9250	1154.0660	1,157.9250	0
27/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	420660.0000	459250.0000	42.0660	45.9250	0
27/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	GOVI On 05-February-26			GOVI	1176.3100	1180.2390	1176.3100	1,180.2390	0
27/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	263100.0000	302390.0000	26.3100	30.2390	0
27/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	GOVI On 07-May-26			GOVI	1198.3260	1202.3250	1198.3260	1,202.3250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	213260.0000	253250.0000	21.3260	25.3250	0
27/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/02/2025	IGOV On 08-May-25			Index Future	381.3630	381.4850	381.3630	381.4850	895
27/02/2025	IGOV On 07-August-25			Index Future	388.9520	389.0760	388.9520	389.0760	0
27/02/2025	IGOV On 06-November-25			Index Future	396.5940	396.7190	396.5940	396.7190	0
27/02/2025	IGOV On 05-February-26			Index Future	404.3260	404.4520	404.3260	404.4520	0
27/02/2025	IGOV On 07-May-26			Index Future	411.9810	412.1080	411.9810	412.1080	0
27/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/02/2025	R033 On 08-May-25			Bond Future	10.0207	9.9803	101.0422	101.2590	9,365
27/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2288.6800	2450.2600	2.2887	2.4503	0
27/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	648.4300	593.2000	0.6484	0.5932	0
27/02/2025	R033 On 07-August-25			Bond Future	10.1164	10.0740	103.0283	103.2491	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2567.6700	2707.5600	2.5677	2.7076	0
27/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1462.0400	1381.0500	1.4620	1.3811	0
27/02/2025	R033 On 06-November-25			Bond Future	10.2256	10.1812	99.9822	100.2070	0
27/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2651.6100	2780.9600	2.6516	2.7810	0
27/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2124.8500	2029.3700	2.1249	2.0294	0
27/02/2025	R033 On 05-February-26			Bond Future	10.3475	10.3009	101.9057	102.1347	0
27/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3275.9900	3408.0200	3.2760	3.4080	0
27/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2580.0200	2483.1400	2.5800	2.4831	0
27/02/2025	R033 On 07-May-26			Bond Future	10.4907	10.4417	98.7612	98.9940	0
27/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2862.8600	2981.6500	2.8629	2.9817	0
27/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3389.9000	3275.8900	3.3899	3.2759	0
27/02/2025	R035 On 08-May-25			Bond Future	10.5740	10.5080	91.5438	91.9138	77,706
27/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	330.3100	414.7200	0.3303	0.4147	300
27/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3151.2000	2865.6100	3.1512	2.8656	0
27/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	981.4000	1153.2900	0.9814	1.1533	150
27/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1734.8700	1536.7600	1.7349	1.5368	0
27/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1365.2000	1571.9800	1.3652	1.5720	300
27/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1331.4300	1168.2100	1.3314	1.1682	0
27/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2684.5800	2967.7000	2.6846	2.9677	0
27/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	614.1800	527.3000	0.6142	0.5273	150
27/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2931.7800	3224.4300	2.9318	3.2244	0
27/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	537.0100	459.6600	0.5370	0.4597	300
27/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4962.1800	5302.6500	4.9622	5.3027	400
27/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	185.7400	156.2100	0.1857	0.1562	0
27/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6113.0200	6466.2300	6.1130	6.4662	0
27/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	102.3300	85.5400	0.1023	0.0855	150
27/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6500.2500	6856.4200	6.5003	6.8564	0
27/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	83.5700	69.7400	0.0836	0.0697	0
27/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10905.2800	11274.0000	10.9053	11.2740	0
27/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	7.4600	6.1800	0.0075	0.0062	400
27/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13866.6000	14236.4900	13.8666	14.2365	0
27/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.5800	0.4700	0.0006	0.0005	400
27/02/2025	R035 On 07-August-25			Bond Future	10.6764	10.6077	93.3434	93.7205	0
27/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	750.0300	858.0000	0.7500	0.8580	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4094.2300	3825.0900	4.0942	3.8251	0
27/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1820.8900	2010.2300	1.8209	2.0102	300
27/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2350.4500	2162.6800	2.3505	2.1627	0
27/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4277.6800	4564.0800	4.2777	4.5641	0
27/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	952.1500	861.4400	0.9522	0.8614	8,500
27/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4436.6700	4727.0900	4.4367	4.7271	0
27/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	903.5600	816.8700	0.9036	0.8169	300
27/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10126.4500	10486.6300	10.1265	10.4866	0
27/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	154.7900	137.8600	0.1548	0.1379	0
27/02/2025	R035 On 06-November-25			Bond Future	10.7936	10.7219	90.6482	91.0324	0
27/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	782.1600	877.2700	0.7822	0.8773	2,000
27/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5677.2400	5388.1600	5.6772	5.3882	0
27/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1014.6600	1129.3900	1.0147	1.1294	300
27/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	4940.5700	4671.1100	4.9406	4.6711	0
27/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1630.3400	1787.5700	1.6303	1.7876	2,000
27/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3712.5700	3485.6100	3.7126	3.4856	0
27/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2025.1800	2204.8600	2.0252	2.2049	300
27/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3176.6400	2972.1300	3.1766	2.9721	0
27/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3066.0200	3292.4200	3.0660	3.2924	250
27/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2235.1900	2077.4000	2.2352	2.0774	0
27/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3888.8100	4143.1900	3.8888	4.1432	0
27/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1751.5600	1621.7500	1.7516	1.6218	0
27/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4710.2100	4987.1100	4.7102	4.9871	0
27/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1393.9200	1286.6300	1.3939	1.2866	2,000
27/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4784.1300	5062.8300	4.7841	5.0628	0
27/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1366.3400	1260.8500	1.3663	1.2609	250
27/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5620.7200	5917.6800	5.6207	5.9177	0
27/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1097.0100	1009.7800	1.0970	1.0098	300
27/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6732.2800	7048.5200	6.7323	7.0485	0
27/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	828.7800	760.8300	0.8288	0.7608	250
27/02/2025	R035 On 05-February-26			Bond Future	10.9239	10.8490	92.3930	92.7843	0
27/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2881.9500	3079.3400	2.8820	3.0793	0
27/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3583.4300	3389.5200	3.5834	3.3895	0
27/02/2025	R035 On 07-May-26			Bond Future	11.0650	10.9868	89.6104	90.0087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2994.3500	3189.8300	2.9944	3.1898	0
27/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4044.2100	3841.4100	4.0442	3.8414	0
27/02/2025	R038 On 08-May-25			Bond Future	11.0386	10.9780	100.1410	100.5504	9,258
27/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2418.0000	2695.9800	2.4180	2.6960	0
27/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1074.5100	943.1500	1.0745	0.9432	0
27/02/2025	R038 On 07-August-25			Bond Future	11.1505	11.0875	102.1094	102.5266	0
27/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2858.9000	3101.1500	2.8589	3.1012	0
27/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2270.1300	2095.2000	2.2701	2.0952	0
27/02/2025	R038 On 06-November-25			Bond Future	11.2733	11.2078	98.6039	99.0289	0
27/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2226.5800	2414.5100	2.2266	2.4145	1,770
27/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4150.0200	3912.9700	4.1500	3.9130	0
27/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3043.6500	3269.1100	3.0437	3.2691	0
27/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3259.1800	3059.6600	3.2592	3.0597	0
27/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7623.8200	7966.3400	7.6238	7.9663	0
27/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1126.9200	1044.4600	1.1269	1.0445	1,770
27/02/2025	R038 On 05-February-26			Bond Future	11.4059	11.3377	100.5006	100.9335	0
27/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4112.5300	4350.8000	4.1125	4.3508	0
27/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3897.1900	3702.6100	3.8972	3.7026	0
27/02/2025	R038 On 07-May-26			Bond Future	11.5545	11.4834	96.8877	97.3283	0
27/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3902.4700	4125.7900	3.9025	4.1258	0
27/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4863.9600	4646.7200	4.8640	4.6467	0
27/02/2025	R053 On 08-May-25			Bond Future	11.3293	11.2585	103.8262	104.4390	22,700
27/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10364.9100	10958.6300	10.3649	10.9586	0
27/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	105.9600	86.8700	0.1060	0.0869	0
27/02/2025	R053 On 07-August-25			Bond Future	11.4282	11.3548	105.8669	106.4916	0
27/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13402.1200	13985.1800	13.4021	13.9852	0
27/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	369.3000	327.6600	0.3693	0.3277	0
27/02/2025	R053 On 06-November-25			Bond Future	11.5351	11.4591	102.0560	102.6925	0
27/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5102.5100	5493.9700	5.1025	5.4940	0
27/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3260.8400	3015.7900	3.2608	3.0158	0
27/02/2025	R053 On 05-February-26			Bond Future	11.6490	11.5701	104.0189	104.6673	0
27/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4174.0300	4498.9000	4.1740	4.4989	0
27/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5488.9500	5165.3800	5.4890	5.1654	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R053 On 07-May-26			Bond Future	11.7744	11.6926	100.0942	100.7544	0
27/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5069.0200	5416.2900	5.0690	5.4163	0
27/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5749.9500	5437.0600	5.7500	5.4371	0
27/02/2025	R186 On 08-May-25			Bond Future	8.3268	8.3050	107.3139	107.3470	158,268
27/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	370.0100	393.0200	0.3700	0.3930	0
27/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	154.1500	144.1200	0.1542	0.1441	0
27/02/2025	R186 On 07-August-25			Bond Future	8.3990	8.3729	104.1142	104.1477	0
27/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1171.6100	1199.9000	1.1716	1.1999	1,983
27/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	124.6200	119.4100	0.1246	0.1194	0
27/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1695.3900	1726.1300	1.6954	1.7261	0
27/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	68.3300	65.5700	0.0683	0.0656	0
27/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2372.5900	2404.8300	2.3726	2.4048	0
27/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	33.1800	31.9200	0.0332	0.0319	1,983
27/02/2025	R186 On 06-November-25			Bond Future	8.5240	8.4920	106.1338	106.1676	447
27/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	198.6900	210.6900	0.1987	0.2107	0
27/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	615.7800	593.9500	0.6158	0.5940	0
27/02/2025	R186 On 05-February-26			Bond Future	8.7495	8.7080	102.8688	102.9030	0
27/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	272.6700	286.9700	0.2727	0.2870	0
27/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	536.2200	516.3500	0.5362	0.5164	0
27/02/2025	R186 On 07-May-26			Bond Future	9.2751	9.2164	104.7861	104.8205	0
27/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	184.6100	196.9000	0.1846	0.1969	0
27/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	528.4700	506.3600	0.5285	0.5064	0
27/02/2025	R202 On 08-May-25			Bond Future	272.7371	272.7519	272.7371	272.7519	2,157
27/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	427.1400	441.8600	0.4271	0.4419	0
27/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R202 On 07-August-25			Bond Future	272.9446	272.9590	272.9446	272.9590	0
27/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1344.6200	1358.9800	1.3446	1.3590	0
27/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R202 On 06-November-25			Bond Future	278.3055	278.3196	278.3055	278.3196	0
27/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2665.5300	2679.5500	2.6655	2.6796	0
27/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R202 On 05-February-26			Bond Future	278.4071	278.4202	278.4071	278.4202	0
27/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	587.0600	600.1800	0.5871	0.6002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R202 On 07-May-26			Bond Future	283.6703	283.6824	283.6703	283.6824	0
27/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6120.2700	6132.4200	6.1203	6.1324	0
27/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R209 On 08-May-25			Bond Future	10.7885	10.7228	72.0589	72.3916	28,728
27/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5374.2700	5691.3100	5.3743	5.6913	0
27/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	95.1400	79.5000	0.0951	0.0795	0
27/02/2025	R209 On 07-August-25			Bond Future	10.8871	10.8189	73.4753	73.8144	0
27/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8377.7400	8697.5600	8.3777	8.6976	0
27/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	180.6700	161.4100	0.1807	0.1614	0
27/02/2025	R209 On 06-November-25			Bond Future	10.9957	10.9250	71.7479	72.0933	0
27/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3136.5200	3353.0100	3.1365	3.3530	0
27/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1817.8500	1688.9500	1.8179	1.6890	0
27/02/2025	R209 On 05-February-26			Bond Future	11.1135	11.0400	73.1286	73.4804	0
27/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2552.2900	2726.3600	2.5523	2.7264	0
27/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3435.5500	3257.7600	3.4356	3.2578	0
27/02/2025	R209 On 07-May-26			Bond Future	11.2460	11.1696	71.3405	71.6987	0
27/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2878.7000	3058.4700	2.8787	3.0585	0
27/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3708.0200	3529.5900	3.7080	3.5296	0
27/02/2025	R210 On 08-May-25			Bond Future	245.9187	246.0080	245.9187	246.0080	3,195
27/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2111.2900	2022.0100	2.1113	2.0220	0
27/02/2025	R210 On 07-August-25			Bond Future	250.8124	250.9030	250.8124	250.9030	0
27/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2372.4000	2463.0100	2.3724	2.4630	0
27/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R210 On 06-November-25			Bond Future	252.3318	252.4232	252.3318	252.4232	0
27/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	191.8000	283.1600	0.1918	0.2832	0
27/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R210 On 05-February-26			Bond Future	257.2491	257.3416	257.2491	257.3416	0
27/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4149.1400	4241.5600	4.1491	4.2416	0
27/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R210 On 07-May-26			Bond Future	258.6404	258.7334	258.6404	258.7334	0
27/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3240.3700	3333.3500	3.2404	3.3334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/02/2025	R213 On 08-May-25			Bond Future	9.5445	9.5089	90.2539	90.3988	101,742
27/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3959.8400	4096.9300	3.9598	4.0969	0
27/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	95.7000	87.9000	0.0957	0.0879	0
27/02/2025	R213 On 07-August-25			Bond Future	9.6285	9.5910	92.0282	92.1758	17
27/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7631.4400	7774.7000	7.6314	7.7747	0
27/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	70.3300	66.0000	0.0703	0.0660	0
27/02/2025	R213 On 06-November-25			Bond Future	9.7329	9.6932	90.2597	90.4100	0
27/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2471.4500	2567.9200	2.4715	2.5679	0
27/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1281.3400	1227.5800	1.2813	1.2276	0
27/02/2025	R213 On 05-February-26			Bond Future	9.8549	9.8129	91.9975	92.1504	0
27/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2097.0100	2180.5100	2.0970	2.1805	0
27/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	1969.6800	1900.3400	1.9697	1.9003	0
27/02/2025	R213 On 07-May-26			Bond Future	9.9956	9.9510	90.1608	90.3161	0
27/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1859.7400	1934.9400	1.8597	1.9349	0
27/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2543.7300	2463.5900	2.5437	2.4636	0
27/02/2025	R214 On 08-May-25			Bond Future	11.1951	11.1346	66.8496	67.1765	16,369
27/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6120.7700	6435.0800	6.1208	6.4351	0
27/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	85.5200	72.8600	0.0855	0.0729	0
27/02/2025	R214 On 07-August-25			Bond Future	11.2908	11.2283	68.1638	68.4970	0
27/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8292.7100	8604.6400	8.2927	8.6046	0
27/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	215.9800	194.6800	0.2160	0.1947	0
27/02/2025	R214 On 06-November-25			Bond Future	11.3968	11.3321	66.1860	66.5255	0
27/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3281.5300	3492.1000	3.2815	3.4921	0
27/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2027.8900	1898.9300	2.0279	1.8989	0
27/02/2025	R214 On 05-February-26			Bond Future	11.5119	11.4449	67.4599	67.8057	0
27/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2529.5900	2695.1100	2.5296	2.6951	0
27/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3844.8400	3664.4900	3.8448	3.6645	0
27/02/2025	R214 On 07-May-26			Bond Future	11.6332	11.5639	65.4181	65.7701	0
27/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3303.9700	3488.1800	3.3040	3.4882	0
27/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3829.3700	3661.5000	3.8294	3.6615	0
27/02/2025	R248 On 08-May-25			Bond Future	11.3621	11.2913	80.5915	81.0637	269,120
27/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7632.6400	8087.3700	7.6326	8.0874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	97.6600	80.2500	0.0977	0.0803	0
27/02/2025	R248 On 07-August-25			Bond Future	11.4607	11.3874	82.1759	82.6571	0
27/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10422.8000	10872.4100	10.4228	10.8724	0
27/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	280.9100	249.3100	0.2809	0.2493	0
27/02/2025	R248 On 06-November-25			Bond Future	11.5691	11.4932	79.3274	79.8178	0
27/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3745.5900	4039.1400	3.7456	4.0391	0
27/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2660.4000	2463.6100	2.6604	2.4636	0
27/02/2025	R248 On 05-February-26			Bond Future	11.6867	11.6080	80.8540	81.3535	0
27/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3158.0000	3400.2600	3.1580	3.4003	0
27/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4611.5200	4354.2400	4.6115	4.3542	0
27/02/2025	R248 On 07-May-26			Bond Future	11.8100	11.7284	77.9190	78.4276	0
27/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4025.7500	4293.2500	4.0258	4.2933	0
27/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4587.0700	4345.9400	4.5871	4.3459	0
27/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0