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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
28/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	2029 On 08-May-25			Bond Future	136.1840	136.2122	136.1840	136.2122	5,933
28/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1666.0300	1637.8300	1.6660	1.6378	0
28/02/2025	2029 On 07-August-25			Bond Future	138.8841	138.9228	138.8841	138.9228	0
28/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1474.1400	1512.7700	1.4741	1.5128	0
28/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2029 On 06-November-25			Bond Future	140.1752	140.2213	140.1752	140.2213	68
28/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	385.1800	431.3100	0.3852	0.4313	0
28/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2029 On 05-February-26			Bond Future	142.8939	142.9542	142.8939	142.9542	0
28/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2783.9400	2844.2200	2.7839	2.8442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2029 On 07-May-26			Bond Future	144.1323	144.2001	144.1323	144.2001	0
28/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2312.2800	2380.1100	2.3123	2.3801	0
28/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2030 On 08-May-25			Bond Future	9.1948	9.1342	97.7402	97.9620	64,159
28/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	183.6800	231.8800	0.1837	0.2319	800
28/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2089.2400	1915.6700	2.0892	1.9157	0
28/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	213.3700	266.0800	0.2134	0.2661	300
28/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1969.2000	1800.1400	1.9692	1.8001	0
28/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	454.2700	537.2300	0.4543	0.5372	1,320
28/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1354.6400	1215.8300	1.3546	1.2158	0
28/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	824.6600	941.9300	0.8247	0.9419	800
28/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	878.8000	774.3000	0.8788	0.7743	0
28/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	902.4100	1025.5100	0.9024	1.0255	300
28/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	810.3100	711.6400	0.8103	0.7116	0
28/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1420.5900	1573.6000	1.4206	1.5736	680
28/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	492.9300	424.1700	0.4929	0.4242	0
28/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1652.4700	1815.7000	1.6525	1.8157	0
28/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	400.3100	341.7700	0.4003	0.3418	300
28/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2792.7500	2988.8400	2.7928	2.9888	0
28/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	150.1200	124.4400	0.1501	0.1244	0
28/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2982.0500	3181.5500	2.9821	3.1816	0
28/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	127.7500	105.4800	0.1278	0.1055	800
28/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4023.5600	4237.1700	4.0236	4.2372	1,640
28/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	50.3400	42.1800	0.0503	0.0422	0
28/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5292.0400	5513.5300	5.2920	5.5135	2,280
28/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	11.6400	11.3600	0.0116	0.0114	0
28/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9162.9800	9384.7500	9.1630	9.3848	0
28/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	1,640
28/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10506.1000	10727.8700	10.5061	10.7279	0
28/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
28/02/2025	2030 On 07-August-25			Bond Future	9.2845	9.2177	95.6441	95.8773	47,294
28/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	409.7700	486.2500	0.4098	0.4863	300
28/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2403.6700	2246.9600	2.4037	2.2470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1093.8800	1230.1400	1.0939	1.2301	300
28/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1319.0600	1222.1300	1.3191	1.2221	0
28/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2388.6100	2576.7400	2.3886	2.5767	0
28/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	577.1800	532.1200	0.5772	0.5321	300
28/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4263.9800	4481.6600	4.2640	4.4817	1,054
28/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	204.1400	188.6300	0.2041	0.1886	0
28/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6164.3500	6393.7700	6.1644	6.3938	0
28/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	50.8000	47.0300	0.0508	0.0470	0
28/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9291.3000	9524.3300	9.2913	9.5243	0
28/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	2.9200	2.7600	0.0029	0.0028	1,054
28/02/2025	2030 On 06-November-25			Bond Future	9.3806	9.3078	97.4948	97.7369	0
28/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	546.5600	647.2400	0.5466	0.6472	300
28/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2772.4900	2631.0200	2.7725	2.6310	0
28/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1213.5000	1367.2400	1.2135	1.3672	300
28/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1748.9100	1660.5000	1.7489	1.6605	0
28/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1797.8300	1978.0600	1.7978	1.9781	0
28/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1270.1700	1208.2500	1.2702	1.2083	0
28/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3005.7400	3217.2500	3.0057	3.2173	0
28/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	716.8000	686.1600	0.7168	0.6862	300
28/02/2025	2030 On 05-February-26			Bond Future	9.4979	9.4167	95.3541	95.6101	0
28/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1690.4400	1866.2300	1.6904	1.8662	0
28/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1715.1600	1634.9500	1.7152	1.6350	0
28/02/2025	2030 On 07-May-26			Bond Future	9.6580	9.5690	97.1275	97.3922	0
28/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1453.6800	1545.7400	1.4537	1.5457	0
28/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2253.6900	2081.0000	2.2537	2.0810	0
28/02/2025	2032 On 08-May-25			Bond Future	9.9122	9.8533	92.7991	93.0732	126,745
28/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	237.4300	309.4500	0.2374	0.3095	300
28/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2657.9600	2455.8700	2.6580	2.4559	0
28/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	256.6100	330.7400	0.2566	0.3307	800
28/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2581.1200	2381.1400	2.5811	2.3811	0
28/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1091.2800	1228.5600	1.0913	1.2286	300
28/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1147.8300	1011.0000	1.1478	1.0110	0
28/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1141.9100	1281.7000	1.1419	1.2817	800
28/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1105.4700	971.1500	1.1055	0.9712	0

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28/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2226.9300	2413.8300	2.2269	2.4138	0
28/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	536.8000	449.5900	0.5368	0.4496	300
28/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4627.2300	4870.2000	4.6272	4.8702	0
28/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	132.9600	101.8200	0.1330	0.1018	0
28/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4871.1900	5117.5300	4.8712	5.1175	0
28/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	115.6700	87.9000	0.1157	0.0879	800
28/02/2025	2032 On 07-August-25			Bond Future	10.0098	9.9465	94.6165	94.9027	0
28/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	559.1500	674.3300	0.5592	0.6743	300
28/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3362.0300	3191.0100	3.3620	3.1910	0
28/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1383.6600	1571.0800	1.3837	1.5711	300
28/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1880.6900	1781.9100	1.8807	1.7819	0
28/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3310.5500	3565.2900	3.3106	3.5653	0
28/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	740.7500	709.2900	0.7408	0.7093	300
28/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8574.7900	8861.7500	8.5748	8.8618	0
28/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	89.6700	90.4300	0.0897	0.0904	0
28/02/2025	2032 On 06-November-25			Bond Future	10.1219	10.0542	92.2859	92.5819	0
28/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	746.5400	862.1100	0.7465	0.8621	300
28/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3967.4200	3786.9300	3.9674	3.7869	0
28/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1554.6100	1701.4100	1.5546	1.7014	300
28/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2529.7000	2380.4400	2.5297	2.3804	0
28/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2806.3000	2992.2800	2.8063	2.9923	0
28/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1516.3400	1406.2600	1.5163	1.4063	0
28/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4212.8600	4430.9500	4.2129	4.4310	0
28/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	935.5200	857.5500	0.9355	0.8576	300
28/02/2025	2032 On 05-February-26			Bond Future	10.2493	10.1758	94.0530	94.3635	0
28/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2102.0900	2471.2700	2.1021	2.4713	0
28/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2479.5600	2538.2400	2.4796	2.5382	0
28/02/2025	2032 On 07-May-26			Bond Future	10.3990	10.3205	91.6426	91.9627	0
28/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2039.4800	2307.6400	2.0395	2.3076	0
28/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3100.3900	3048.4300	3.1004	3.0484	0
28/02/2025	2033 On 08-May-25			Bond Future	129.3061	129.5646	129.3061	129.5646	9,712
28/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1313.9500	1055.4500	1.3140	1.0555	0
28/02/2025	2033 On 07-August-25			Bond Future	131.8699	132.1429	131.8699	132.1429	0

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28/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3219.8900	3492.9000	3.2199	3.4929	0
28/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2033 On 06-November-25			Bond Future	132.9247	133.2093	132.9247	133.2093	0
28/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	69.3400	0.0000	0.0693	0
28/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	215.3400	0.0000	0.2153	0.0000	0
28/02/2025	2033 On 05-February-26			Bond Future	135.5029	135.8057	135.5029	135.8057	0
28/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2622.9200	2925.7400	2.6229	2.9257	0
28/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2033 On 07-May-26			Bond Future	136.4997	136.8143	136.4997	136.8143	0
28/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1339.6800	1654.2700	1.3397	1.6543	0
28/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2037 On 08-May-25			Bond Future	11.0359	10.9990	85.9143	86.1260	60,638
28/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	322.6400	404.9800	0.3226	0.4050	300
28/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3470.5800	3341.2600	3.4706	3.3413	0
28/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1336.2000	1503.0000	1.3362	1.5030	300
28/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1541.8900	1497.0300	1.5419	1.4970	0
28/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2991.5500	3199.4800	2.9916	3.1995	0
28/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	612.3500	608.6200	0.6124	0.6086	300
28/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6656.4100	6874.2900	6.6564	6.8743	0
28/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	93.8900	100.1100	0.0939	0.1001	0
28/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8113.1500	8329.1500	8.1132	8.3292	15,000
28/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	42.1400	46.4800	0.0421	0.0465	0
28/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11664.2000	11876.5000	11.6642	11.8765	7,500
28/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	2.5300	3.1700	0.0025	0.0032	0
28/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11894.2800	12106.4900	11.8943	12.1065	7,500
28/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	2.0500	2.6000	0.0021	0.0026	0
28/02/2025	2037 On 07-August-25			Bond Future	11.1529	11.1134	83.3360	83.5580	74,415
28/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	501.9600	551.7900	0.5020	0.5518	2,541
28/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5241.9900	5069.8100	5.2420	5.0698	0
28/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	726.0300	785.6600	0.7260	0.7857	300
28/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4503.9000	4341.5200	4.5039	4.3415	0
28/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	807.9100	871.5200	0.8079	0.8715	2,341
28/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4288.1000	4129.7000	4.2881	4.1297	0
28/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	969.6400	1040.7900	0.9696	1.0408	200

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28/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3917.5600	3766.7000	3.9176	3.7667	0
28/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1802.7300	1904.6500	1.8027	1.9047	300
28/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2666.4200	2546.3300	2.6664	2.5463	0
28/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	1998.1900	2106.5800	1.9982	2.1066	0
28/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2464.7900	2351.1700	2.4648	2.3512	2,541
28/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3116.8400	3255.2900	3.1168	3.2553	0
28/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1636.8700	1553.3100	1.6369	1.5533	2,541
28/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4624.1100	4793.1300	4.6241	4.7931	0
28/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	996.4800	943.4900	0.9965	0.9435	2,541
28/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4664.2000	4833.8000	4.6642	4.8338	0
28/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	983.9000	931.4900	0.9839	0.9315	300
28/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6077.1900	6263.5900	6.0772	6.2636	0
28/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	635.1400	599.5300	0.6351	0.5995	2,541
28/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9729.6100	9961.0500	9.7296	9.9611	0
28/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	166.1500	175.5800	0.1662	0.1756	0
28/02/2025	2037 On 06-November-25			Bond Future	11.2712	11.2294	84.9482	85.1783	0
28/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	955.1400	1096.0900	0.9551	1.0961	300
28/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5353.4900	5264.2600	5.3535	5.2643	0
28/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2001.4700	2193.1100	2.0015	2.1931	300
28/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3512.3400	3473.8000	3.5123	3.4738	0
28/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	3916.5000	4149.3800	3.9165	4.1494	0
28/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1975.0400	1977.7400	1.9750	1.9777	0
28/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5881.4100	6128.7100	5.8814	6.1287	0
28/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1187.0500	1204.1700	1.1871	1.2042	300
28/02/2025	2037 On 05-February-26			Bond Future	11.4019	11.3570	82.3163	82.5588	0
28/02/2025	2037 On 05-February-26	10.65	Call	Bond Future	1432.5500	1513.0800	1.4326	1.5131	1,930
28/02/2025	2037 On 05-February-26	10.65	Put	Bond Future	5623.6500	5461.6400	5.6237	5.4616	0
28/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	1946.2900	2251.7400	1.9463	2.2517	1,970
28/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4711.8300	4774.7400	4.7118	4.7747	0
28/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2683.0700	3009.8100	2.6831	3.0098	0
28/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3780.4600	3864.6600	3.7805	3.8647	0
28/02/2025	2037 On 05-February-26	11.36	Call	Bond Future	3126.3500	3255.8800	3.1264	3.2559	0
28/02/2025	2037 On 05-February-26	11.36	Put	Bond Future	3352.5600	3239.5500	3.3526	3.2396	1,930
28/02/2025	2037 On 05-February-26	11.86	Call	Bond Future	4697.1400	4856.5800	4.6971	4.8566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2037 On 05-February-26	11.86	Put	Bond Future	2281.1900	2198.0900	2.2812	2.1981	1,930
28/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6145.2300	6495.2100	6.1452	6.4952	0
28/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1650.1800	1757.6200	1.6502	1.7576	1,970
28/02/2025	2037 On 07-May-26			Bond Future	11.5524	11.5049	83.8457	84.0962	0
28/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	2979.3900	3361.0100	2.9794	3.3610	0
28/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4215.5600	4346.6900	4.2156	4.3467	0
28/02/2025	2038 On 08-May-25			Bond Future	140.8165	141.0687	140.8165	141.0687	2,918
28/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1136.4800	1388.7300	1.1365	1.3887	0
28/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2038 On 07-August-25			Bond Future	141.4903	141.7578	141.4903	141.7578	0
28/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1930.2800	2197.8400	1.9303	2.1978	0
28/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2038 On 06-November-25			Bond Future	144.2624	144.5421	144.2624	144.5421	0
28/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	382.3700	662.1100	0.3824	0.6621	0
28/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2038 On 05-February-26			Bond Future	144.8993	145.1982	144.8993	145.1982	0
28/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1699.3400	1998.2400	1.6993	1.9982	0
28/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2038 On 07-May-26			Bond Future	147.6323	147.9431	147.6323	147.9431	0
28/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3102.2800	3413.1400	3.1023	3.4131	0
28/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2040 On 08-May-25			Bond Future	11.3524	11.3105	85.8637	86.1227	31,029
28/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7459.6000	7710.4200	7.4596	7.7104	0
28/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	95.4800	87.2200	0.0955	0.0872	0
28/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8075.5600	8328.5900	8.0756	8.3286	15,000
28/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	71.1600	65.1100	0.0712	0.0651	0
28/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11487.0800	11747.4400	11.4871	11.7474	7,500
28/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	6.8100	8.0900	0.0068	0.0081	0
28/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11829.1100	12089.2400	11.8291	12.0892	7,500
28/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	5.2000	6.2500	0.0052	0.0063	0
28/02/2025	2040 On 07-August-25			Bond Future	11.4711	11.4267	83.0337	83.3040	33,389
28/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10217.7800	10496.5000	10.2178	10.4965	0
28/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	206.3600	214.7000	0.2064	0.2147	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2040 On 06-November-25			Bond Future	11.5905	11.5438	84.6399	84.9193	0
28/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	3885.5000	4151.4500	3.8855	4.1515	0
28/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2419.1100	2405.6500	2.4191	2.4057	0
28/02/2025	2040 On 05-February-26			Bond Future	11.7215	11.6715	81.7514	82.0442	0
28/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	2792.1300	3252.8200	2.7921	3.2528	0
28/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4161.0800	4329.0400	4.1611	4.3290	0
28/02/2025	2040 On 07-May-26			Bond Future	11.8700	11.8174	83.2699	83.5714	0
28/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3391.1400	3828.4500	3.3911	3.8285	0
28/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4547.3700	4683.1500	4.5474	4.6832	0
28/02/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2044 On 08-May-25			Bond Future	11.4737	11.4269	81.6377	81.9358	72,418
28/02/2025	2044 On 08-May-25		Put	Bond Future	18362.3200	18064.1600	18.3623	18.0642	0
28/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	257.0200	343.4300	0.2570	0.3434	9,000
28/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4379.8400	4168.0900	4.3798	4.1681	0
28/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	336.5500	438.7300	0.3366	0.4387	2,490
28/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3979.8100	3783.8300	3.9798	3.7838	0
28/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1220.8200	1422.5700	1.2208	1.4226	9,000
28/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2012.3500	1915.9400	2.0124	1.9159	0
28/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2251.3800	2505.6800	2.2514	2.5057	0
28/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1145.3000	1101.4400	1.1453	1.1014	2,490
28/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2701.2000	2968.9700	2.7012	2.9690	0
28/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	917.4700	887.0800	0.9175	0.8871	9,000
28/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5766.2200	6067.1000	5.7662	6.0671	0
28/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	222.5600	225.2800	0.2226	0.2253	2,490
28/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7416.9200	7719.5100	7.4169	7.7195	0
28/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	104.0600	108.4900	0.1041	0.1085	0
28/02/2025	2044 On 07-August-25			Bond Future	11.5873	11.5378	78.8502	79.1602	16
28/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10063.9700	10382.8700	10.0640	10.3829	0
28/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	251.7200	260.7000	0.2517	0.2607	0
28/02/2025	2044 On 06-November-25			Bond Future	11.7009	11.6490	80.3755	80.6950	0
28/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3710.0900	3999.5100	3.7101	3.9995	0
28/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2623.3100	2593.2600	2.6233	2.5933	0
28/02/2025	2044 On 05-February-26			Bond Future	11.8248	11.7697	77.5306	77.8638	0
28/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	2840.5300	3249.2400	2.8405	3.2492	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4462.6000	4538.1000	4.4626	4.5381	0
28/02/2025	2044 On 07-May-26			Bond Future	11.9644	11.9066	78.9705	79.3130	0
28/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3570.7100	4048.7800	3.5707	4.0488	0
28/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4552.0000	4687.5100	4.5520	4.6875	0
28/02/2025	2046 On 08-May-25			Bond Future	120.9041	121.4733	120.9041	121.4733	19,602
28/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1065.8700	496.7300	1.0659	0.4967	0
28/02/2025	2046 On 07-August-25			Bond Future	123.3012	123.8907	123.3012	123.8907	0
28/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	4611.2300	5200.6700	4.6112	5.2007	0
28/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2046 On 06-November-25			Bond Future	123.4694	124.0763	123.4694	124.0763	0
28/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1940.6000	1333.7200	1.9406	1.3337	0
28/02/2025	2046 On 05-February-26			Bond Future	125.8634	126.4938	125.8634	126.4938	0
28/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4213.4300	4843.8000	4.2134	4.8438	0
28/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2046 On 07-May-26			Bond Future	125.9455	126.5936	125.9455	126.5936	0
28/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	995.5400	1643.5900	0.9955	1.6436	0
28/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2050 On 08-May-25			Bond Future	122.4337	123.0731	122.4337	123.0731	16,319
28/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1273.6500	1913.0700	1.2737	1.9131	0
28/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2050 On 07-August-25			Bond Future	122.5009	123.1620	122.5009	123.1620	0
28/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	2610.9000	3272.0400	2.6109	3.2720	0
28/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2050 On 06-November-25			Bond Future	124.9011	125.5809	124.9011	125.5809	0
28/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	481.1300	1160.8800	0.4811	1.1609	0
28/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2050 On 05-February-26			Bond Future	124.9160	125.6211	124.9160	125.6211	0
28/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2096.0300	2801.1200	2.0960	2.8011	0
28/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	2050 On 07-May-26			Bond Future	127.2716	127.9954	127.2716	127.9954	0
28/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3201.5900	3925.3800	3.2016	3.9254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	AL37 On 08-May-25			Index Future	1092.8410	1095.3970	1092.8410	1,095.3970	0
28/02/2025	AL37 On 07-August-25			Index Future	1114.2450	1116.9310	1114.2450	1,116.9310	0
28/02/2025	AL37 On 06-November-25			Index Future	1135.8230	1138.6150	1135.8230	1,138.6150	0
28/02/2025	AL37 On 05-February-26			Index Future	1157.6070	1160.5610	1157.6070	1,160.5610	0
28/02/2025	AL37 On 07-May-26			Index Future	1179.2230	1182.2830	1179.2230	1,182.2830	0
28/02/2025	AL7T On 08-May-25			Index Future	1307.4010	1310.5110	1307.4010	1,310.5110	0
28/02/2025	AL7T On 07-August-25			Index Future	1333.0070	1336.2740	1333.0070	1,336.2740	0
28/02/2025	AL7T On 06-November-25			Index Future	1358.8220	1362.2180	1358.8220	1,362.2180	0
28/02/2025	AL7T On 05-February-26			Index Future	1384.8830	1388.4730	1384.8830	1,388.4730	0
28/02/2025	AL7T On 07-May-26			Index Future	1410.7420	1414.4600	1410.7420	1,414.4600	0
28/02/2025	ALBI On 08-May-25			Index Future	1124.5590	1127.5090	1124.5590	1,127.5090	94
28/02/2025	ALBI On 07-August-25			Index Future	1146.5840	1149.6750	1146.5840	1,149.6750	0
28/02/2025	ALBI On 06-November-25			Index Future	1168.7890	1171.9950	1168.7890	1,171.9950	0
28/02/2025	ALBI On 05-February-26			Index Future	1191.2050	1194.5840	1191.2050	1,194.5840	0
28/02/2025	ALBI On 07-May-26			Index Future	1213.4480	1216.9430	1213.4480	1,216.9430	0
28/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	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
28/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	ES33 On 08-May-25			Bond Future	11.2541	11.2229	81.2082	81.3521	0
28/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6436.2000	6580.0700	6.4362	6.5801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES33 On 07-August-25			Bond Future	11.3912	11.3573	82.8184	82.9709	0
28/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9013.7600	9166.3000	9.0138	9.1663	0
28/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES33 On 06-November-25			Bond Future	11.5464	11.5100	80.6444	80.8036	0
28/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1994.1900	2153.3300	1.9942	2.1533	0
28/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES33 On 05-February-26			Bond Future	11.7208	11.6809	82.2069	82.3767	0
28/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	988.5300	818.8100	0.9885	0.8188	0
28/02/2025	ES33 On 07-May-26			Bond Future	11.9118	11.8692	79.9587	80.1347	0
28/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	921.8900	745.8400	0.9219	0.7458	0
28/02/2025	ES42 On 08-May-25			Bond Future	11.8530	11.7958	76.1364	76.4709	0
28/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7505.5300	7839.9600	7.5055	7.8400	0
28/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES42 On 07-August-25			Bond Future	11.9744	11.9143	77.6458	77.9923	0
28/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9373.5800	9720.0800	9.3736	9.7201	0
28/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES42 On 06-November-25			Bond Future	12.1070	12.0438	74.9010	75.2579	0
28/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1567.0800	1923.9800	1.5671	1.9240	0
28/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES42 On 05-February-26			Bond Future	12.2477	12.1809	76.3506	76.7215	0
28/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2249.1000	1878.2700	2.2491	1.8783	0
28/02/2025	ES42 On 07-May-26			Bond Future	12.4045	12.3344	73.5220	73.9031	0
28/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1119.3800	738.3400	1.1194	0.7383	0
28/02/2025	GOVI On 08-May-25			GOVI	1107.4350	1110.2610	1107.4350	1,110.2610	641
28/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	854350.0000	882610.0000	85.4350	88.2610	0
28/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	GOVI On 07-August-25			GOVI	1129.1250	1132.0880	1129.1250	1,132.0880	0
28/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1181250.0000	1210880.0000	118.1250	121.0880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	GOVI On 06-November-25			GOVI	1150.9920	1154.0660	1150.9920	1,154.0660	0
28/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	389920.0000	420660.0000	38.9920	42.0660	0
28/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	GOVI On 05-February-26			GOVI	1173.0670	1176.3100	1173.0670	1,176.3100	0
28/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	230670.0000	263100.0000	23.0670	26.3100	0
28/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	GOVI On 07-May-26			GOVI	1194.9710	1198.3260	1194.9710	1,198.3260	0
28/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	179710.0000	213260.0000	17.9710	21.3260	0
28/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/02/2025	IGOV On 08-May-25			Index Future	380.5050	381.3630	380.5050	381.3630	895
28/02/2025	IGOV On 07-August-25			Index Future	388.0490	388.9520	388.0490	388.9520	0
28/02/2025	IGOV On 06-November-25			Index Future	395.6540	396.5940	395.6540	396.5940	0
28/02/2025	IGOV On 05-February-26			Index Future	403.3310	404.3260	403.3310	404.3260	0
28/02/2025	IGOV On 07-May-26			Index Future	410.9490	411.9810	410.9490	411.9810	0
28/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
28/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/02/2025	R033 On 08-May-25			Bond Future	10.0689	10.0207	100.7842	101.0422	9,365
28/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2125.4000	2288.6800	2.1254	2.2887	0
28/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	743.1400	648.4300	0.7431	0.6484	0
28/02/2025	R033 On 07-August-25			Bond Future	10.1683	10.1164	102.7579	103.0283	0
28/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2394.0400	2567.6700	2.3940	2.5677	0
28/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1558.7400	1462.0400	1.5587	1.4620	0
28/02/2025	R033 On 06-November-25			Bond Future	10.2810	10.2256	99.7020	99.9822	0
28/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2469.5500	2651.6100	2.4696	2.6516	0
28/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2223.0400	2124.8500	2.2230	2.1249	0
28/02/2025	R033 On 05-February-26			Bond Future	10.4077	10.3475	101.6107	101.9057	0
28/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	2946.6800	3275.9900	2.9467	3.2760	0
28/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2545.7600	2580.0200	2.5458	2.5800	0
28/02/2025	R033 On 07-May-26			Bond Future	10.5550	10.4907	98.4565	98.7612	0
28/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2552.6900	2862.8600	2.5527	2.8629	0
28/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3384.4000	3389.9000	3.3844	3.3899	0
28/02/2025	R035 On 08-May-25			Bond Future	10.6061	10.5740	91.3643	91.5438	78,080
28/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	314.7100	330.3100	0.3147	0.3303	300
28/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3315.1200	3151.2000	3.3151	3.1512	0
28/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	948.3100	981.4000	0.9483	0.9814	150
28/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1881.3000	1734.8700	1.8813	1.7349	0
28/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1317.6200	1365.2000	1.3176	1.3652	300
28/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1463.3700	1331.4300	1.4634	1.3314	0
28/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2590.7500	2684.5800	2.5908	2.6846	0
28/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	699.8700	614.1800	0.6999	0.6142	150
28/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2830.6300	2931.7800	2.8306	2.9318	0
28/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	615.3800	537.0100	0.6154	0.5370	300
28/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4814.6800	4962.1800	4.8147	4.9622	400
28/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	217.7600	185.7400	0.2178	0.1857	0
28/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5951.6600	6113.0200	5.9517	6.1130	0
28/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	120.4900	102.3300	0.1205	0.1023	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6335.6300	6500.2500	6.3356	6.5003	0
28/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	98.4700	83.5700	0.0985	0.0836	0
28/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10722.5000	10905.2800	10.7225	10.9053	0
28/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	4.2000	7.4600	0.0042	0.0075	400
28/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13686.7200	13866.6000	13.6867	13.8666	0
28/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.2200	0.5800	0.0002	0.0006	400
28/02/2025	R035 On 07-August-25			Bond Future	10.7111	10.6764	93.1537	93.3434	0
28/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	702.7600	750.0300	0.7028	0.7500	300
28/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4236.6200	4094.2300	4.2366	4.0942	0
28/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1759.4200	1820.8900	1.7594	1.8209	300
28/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2478.6400	2350.4500	2.4786	2.3505	0
28/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4159.0300	4277.6800	4.1590	4.2777	0
28/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1023.1600	952.1500	1.0232	0.9522	8,500
28/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4314.6100	4436.6700	4.3146	4.4367	0
28/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	971.1600	903.5600	0.9712	0.9036	300
28/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9900.3700	10126.4500	9.9004	10.1265	0
28/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	118.3700	154.7900	0.1184	0.1548	0
28/02/2025	R035 On 06-November-25			Bond Future	10.8306	10.7936	90.4508	90.6482	0
28/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	711.9000	782.1600	0.7119	0.7822	2,000
28/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5804.4500	5677.2400	5.8045	5.6772	0
28/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	962.1900	1014.6600	0.9622	1.0147	300
28/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5085.5700	4940.5700	5.0856	4.9406	0
28/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1594.0000	1630.3400	1.5940	1.6303	2,000
28/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3873.7000	3712.5700	3.8737	3.7126	0
28/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1994.7400	2025.1800	1.9947	2.0252	300
28/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3343.6700	3176.6400	3.3437	3.1766	0
28/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3028.8300	3066.0200	3.0288	3.0660	250
28/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2395.4700	2235.1900	2.3955	2.2352	0
28/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3834.2100	3888.8100	3.8342	3.8888	0
28/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1894.4300	1751.5600	1.8944	1.7516	0
28/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4637.8500	4710.2100	4.6379	4.7102	0
28/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1519.0300	1393.9200	1.5190	1.3939	2,000
28/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4710.0700	4784.1300	4.7101	4.7841	0
28/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1489.7500	1366.3400	1.4898	1.3663	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5527.7900	5620.7200	5.5278	5.6207	0
28/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1201.5500	1097.0100	1.2016	1.0970	300
28/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6617.2200	6732.2800	6.6172	6.7323	0
28/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	911.1900	828.7800	0.9112	0.8288	250
28/02/2025	R035 On 05-February-26			Bond Future	10.9642	10.9239	92.1832	92.3930	0
28/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2561.9500	2881.9500	2.5620	2.8820	0
28/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3473.3100	3583.4300	3.4733	3.5834	0
28/02/2025	R035 On 07-May-26			Bond Future	11.1078	11.0650	89.3930	89.6104	0
28/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2772.5800	2994.3500	2.7726	2.9944	0
28/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4039.8400	4044.2100	4.0398	4.0442	0
28/02/2025	R038 On 08-May-25			Bond Future	11.0703	11.0386	99.9275	100.1410	9,052
28/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2274.7900	2418.0000	2.2748	2.4180	0
28/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1144.8400	1074.5100	1.1448	1.0745	0
28/02/2025	R038 On 07-August-25			Bond Future	11.1846	11.1505	101.8845	102.1094	0
28/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2643.2600	2858.9000	2.6433	2.8589	0
28/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2279.4300	2270.1300	2.2794	2.2701	0
28/02/2025	R038 On 06-November-25			Bond Future	11.3095	11.2733	98.3701	98.6039	0
28/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2091.3200	2226.5800	2.0913	2.2266	1,770
28/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4248.6000	4150.0200	4.2486	4.1500	0
28/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2894.3300	3043.6500	2.8943	3.0437	0
28/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3343.7000	3259.1800	3.3437	3.2592	0
28/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7424.2400	7623.8200	7.4242	7.6238	0
28/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1161.1800	1126.9200	1.1612	1.1269	1,770
28/02/2025	R038 On 05-February-26			Bond Future	11.4451	11.4059	100.2529	100.5006	0
28/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	3621.2000	4112.5300	3.6212	4.1125	0
28/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3653.5400	3897.1900	3.6535	3.8972	0
28/02/2025	R038 On 07-May-26			Bond Future	11.5961	11.5545	96.6315	96.8877	0
28/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3535.7100	3902.4700	3.5357	3.9025	0
28/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4753.4700	4863.9600	4.7535	4.8640	0
28/02/2025	R053 On 08-May-25			Bond Future	11.3813	11.3293	103.3806	103.8262	22,700
28/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9935.1600	10364.9100	9.9352	10.3649	0
28/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	121.7500	105.9600	0.1218	0.1060	0
28/02/2025	R053 On 07-August-25			Bond Future	11.4829	11.4282	105.4053	105.8669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12935.2400	13402.1200	12.9352	13.4021	0
28/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	364.0200	369.3000	0.3640	0.3693	0
28/02/2025	R053 On 06-November-25			Bond Future	11.5924	11.5351	101.5806	102.0560	0
28/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4811.5500	5102.5100	4.8116	5.1025	0
28/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3445.2800	3260.8400	3.4453	3.2608	0
28/02/2025	R053 On 05-February-26			Bond Future	11.7097	11.6490	103.5247	104.0189	0
28/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	3787.0700	4174.0300	3.7871	4.1740	0
28/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5596.1000	5488.9500	5.5961	5.4890	0
28/02/2025	R053 On 07-May-26			Bond Future	11.8380	11.7744	99.5867	100.0942	0
28/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4761.8000	5069.0200	4.7618	5.0690	0
28/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5950.2500	5749.9500	5.9503	5.7500	0
28/02/2025	R186 On 08-May-25			Bond Future	8.3699	8.3268	107.2490	107.3139	158,152
28/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	331.7900	370.0100	0.3318	0.3700	0
28/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	180.8900	154.1500	0.1809	0.1542	0
28/02/2025	R186 On 07-August-25			Bond Future	8.4564	8.3990	104.0405	104.1142	0
28/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1081.8500	1171.6100	1.0819	1.1716	1,983
28/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	108.5400	124.6200	0.1085	0.1246	0
28/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1609.8200	1695.3900	1.6098	1.6954	0
28/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	56.4400	68.3300	0.0564	0.0683	0
28/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2291.0000	2372.5900	2.2910	2.3726	0
28/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	25.2700	33.1800	0.0253	0.0332	1,983
28/02/2025	R186 On 06-November-25			Bond Future	8.5998	8.5240	106.0539	106.1338	447
28/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	152.2400	198.6900	0.1522	0.1987	0
28/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	649.2800	615.7800	0.6493	0.6158	0
28/02/2025	R186 On 05-February-26			Bond Future	8.8604	8.7495	102.7776	102.8688	0
28/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	217.6500	272.6700	0.2177	0.2727	0
28/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	572.4100	536.2200	0.5724	0.5362	0
28/02/2025	R186 On 07-May-26			Bond Future	9.4411	9.2751	104.6889	104.7861	0
28/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	139.6500	184.6100	0.1397	0.1846	0
28/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	580.6900	528.4700	0.5807	0.5285	0
28/02/2025	R202 On 08-May-25			Bond Future	272.6842	272.7371	272.6842	272.7371	2,157
28/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	374.1700	427.1400	0.3742	0.4271	0
28/02/2025	R202 On 08-May-25	272.31	Put	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
28/02/2025	R202 On 07-August-25			Bond Future	272.8712	272.9446	272.8712	272.9446	0
28/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1271.2200	1344.6200	1.2712	1.3446	0
28/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R202 On 06-November-25			Bond Future	278.2178	278.3055	278.2178	278.3055	0
28/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2577.8000	2665.5300	2.5778	2.6655	0
28/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R202 On 05-February-26			Bond Future	278.2912	278.4071	278.2912	278.4071	0
28/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	471.1800	587.0600	0.4712	0.5871	0
28/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R202 On 07-May-26			Bond Future	283.5402	283.6703	283.5402	283.6703	0
28/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5990.1900	6120.2700	5.9902	6.1203	0
28/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R209 On 08-May-25			Bond Future	10.8203	10.7885	71.8990	72.0589	28,715
28/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5220.7900	5374.2700	5.2208	5.3743	0
28/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	101.5700	95.1400	0.1016	0.0951	0
28/02/2025	R209 On 07-August-25			Bond Future	10.9211	10.8871	73.3071	73.4753	0
28/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8197.0300	8377.7400	8.1970	8.3777	0
28/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	168.2200	180.6700	0.1682	0.1807	0
28/02/2025	R209 On 06-November-25			Bond Future	11.0317	10.9957	71.5730	71.7479	0
28/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3016.0900	3136.5200	3.0161	3.1365	0
28/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1872.3200	1817.8500	1.8723	1.8179	0
28/02/2025	R209 On 05-February-26			Bond Future	11.1523	11.1135	72.9435	73.1286	0
28/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2260.1600	2552.2900	2.2602	2.5523	0
28/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3328.4600	3435.5500	3.3285	3.4356	0
28/02/2025	R209 On 07-May-26			Bond Future	11.2870	11.2460	71.1491	71.3405	0
28/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2604.0100	2878.7000	2.6040	2.8787	0
28/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3624.7600	3708.0200	3.6248	3.7080	0
28/02/2025	R210 On 08-May-25			Bond Future	245.9383	245.9187	245.9383	245.9187	3,195
28/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2091.7100	2111.2900	2.0917	2.1113	0
28/02/2025	R210 On 07-August-25			Bond Future	250.8146	250.8124	250.8146	250.8124	0
28/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2374.6000	2372.4000	2.3746	2.3724	0
28/02/2025	R210 On 07-August-25	248.44	Put	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
28/02/2025	R210 On 06-November-25			Bond Future	252.3218	252.3318	252.3218	252.3318	0
28/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	181.8200	191.8000	0.1818	0.1918	0
28/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R210 On 05-February-26			Bond Future	257.2151	257.2491	257.2151	257.2491	0
28/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4115.1000	4149.1400	4.1151	4.1491	0
28/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R210 On 07-May-26			Bond Future	258.5942	258.6404	258.5942	258.6404	0
28/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3194.1800	3240.3700	3.1942	3.2404	0
28/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/02/2025	R213 On 08-May-25			Bond Future	9.5987	9.5445	90.0335	90.2539	101,742
28/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3780.4600	3959.8400	3.7805	3.9598	0
28/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	136.7300	95.7000	0.1367	0.0957	0
28/02/2025	R213 On 07-August-25			Bond Future	9.6874	9.6285	91.7969	92.0282	17
28/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7378.5900	7631.4400	7.3786	7.6314	0
28/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	48.8000	70.3300	0.0488	0.0703	0
28/02/2025	R213 On 06-November-25			Bond Future	9.7964	9.7329	90.0198	90.2597	0
28/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2336.9000	2471.4500	2.3369	2.4715	0
28/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1386.7200	1281.3400	1.3867	1.2813	0
28/02/2025	R213 On 05-February-26			Bond Future	9.9247	9.8549	91.7444	91.9975	0
28/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	1908.7100	2097.0100	1.9087	2.0970	0
28/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2034.4800	1969.6800	2.0345	1.9697	0
28/02/2025	R213 On 07-May-26			Bond Future	10.0709	9.9956	89.8992	90.1608	0
28/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1698.6200	1859.7400	1.6986	1.8597	0
28/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2644.1900	2543.7300	2.6442	2.5437	0
28/02/2025	R214 On 08-May-25			Bond Future	11.2522	11.1951	66.5434	66.8496	16,369
28/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5829.5200	6120.7700	5.8295	6.1208	0
28/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	100.4600	85.5200	0.1005	0.0855	0
28/02/2025	R214 On 07-August-25			Bond Future	11.3508	11.2908	67.8467	68.1638	0
28/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8002.7100	8292.7100	8.0027	8.2927	0
28/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	243.0600	215.9800	0.2431	0.2160	0
28/02/2025	R214 On 06-November-25			Bond Future	11.4594	11.3968	65.8597	66.1860	0
28/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3156.5100	3281.5300	3.1565	3.2815	0
28/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2229.1600	2027.8900	2.2292	2.0279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R214 On 05-February-26			Bond Future	11.5780	11.5119	67.1211	67.4599	0
28/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2210.0900	2529.5900	2.2101	2.5296	0
28/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3864.1000	3844.8400	3.8641	3.8448	0
28/02/2025	R214 On 07-May-26			Bond Future	11.7022	11.6332	65.0702	65.4181	0
28/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	2998.5700	3303.9700	2.9986	3.3040	0
28/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3871.7900	3829.3700	3.8718	3.8294	0
28/02/2025	R248 On 08-May-25			Bond Future	11.4141	11.3621	80.2482	80.5915	268,613
28/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7329.7900	7632.6400	7.3298	7.6326	0
28/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	138.1600	97.6600	0.1382	0.0977	0
28/02/2025	R248 On 07-August-25			Bond Future	11.5154	11.4607	81.8199	82.1759	0
28/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10081.8200	10422.8000	10.0818	10.4228	0
28/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	295.9000	280.9100	0.2959	0.2809	0
28/02/2025	R248 On 06-November-25			Bond Future	11.6264	11.5691	78.9609	79.3274	0
28/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3663.6100	3745.5900	3.6636	3.7456	0
28/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2944.9600	2660.4000	2.9450	2.6604	0
28/02/2025	R248 On 05-February-26			Bond Future	11.7473	11.6867	80.4730	80.8540	0
28/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	2938.9300	3158.0000	2.9389	3.1580	0
28/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4773.4600	4611.5200	4.7735	4.6115	0
28/02/2025	R248 On 07-May-26			Bond Future	11.8734	11.8100	77.5277	77.9190	0
28/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3792.7300	4025.7500	3.7927	4.0258	0
28/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4745.2900	4587.0700	4.7453	4.5871	0
28/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0