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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2025 TO: 13/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/02/2025	2029 On 08-May-25			Bond Future	135.41		135.3702	135.4107	135.3702	5,933.00
13/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
13/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2439		2	2	2	0.00
13/02/2025	2029 On 07-August-25			Bond Future	138.09		138.0444	138.0861	138.0444	0.00
13/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	676		1	1	1	0.00
13/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
13/02/2025	2029 On 06-November-25			Bond Future	139.35		139.3082	139.3509	139.3082	68.00
13/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0		0	0	0	0.00
13/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	439		0	0	0	0.00
13/02/2025	2029 On 05-February-26			Bond Future	142.06		142.0136	142.0575	142.0136	0.00
13/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1948		2	2	2	0.00
13/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2029 On 07-May-26			Bond Future	143.26	143.2187	143.2636	143.2187	0.00
13/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1444	1	1	1	0.00
13/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2030 On 08-May-25			Bond Future	9.26	97.5497	97.5145	97.5497	61,732.00
13/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2688	3	3	3	0.00
13/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	512	1	1	1	1,320.00
13/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	934	1	1	1	300.00
13/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1626	2	2	2	0.00
13/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	271	0	0	0	300.00
13/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	240	0	0	0	800.00
13/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	862	1	1	1	800.00
13/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2867	3	3	3	0.00
13/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10280	10	10	10	0.00
13/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5090	5	5	5	2,280.00
13/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1413	1	1	1	680.00
13/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	8938	9	9	9	0.00
13/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3860	4	4	4	1,640.00
13/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
13/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	113	0	0	0	0.00
13/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
13/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	36	0	0	0	0.00
13/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	238	0	0	0	800.00
13/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1142	1	1	1	0.00
13/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2371	2	2	2	0.00
13/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	1068	1	1	1	0.00
13/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	600	1	1	1	300.00
13/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2253	2	2	2	0.00
13/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	711	1	1	1	0.00
13/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1638	2	2	2	0.00
13/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	271	0	0	0	0.00
13/02/2025	2030 On 07-August-25			Bond Future	9.35	95.4430	95.4074	95.4430	47,294.00
13/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	5973	6	6	6	0.00
13/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9060	9	9	9	0.00
13/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4139	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	488	0	0	0	300.00
13/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1163	1	1	1	300.00
13/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2386	2	2	2	0.00
13/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	811	1	1	1	300.00
13/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1625	2	2	2	0.00
13/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2718	3	3	3	0.00
13/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	9	0	0	0	1,054.00
13/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	316	0	0	0	0.00
13/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	96	0	0	0	0.00
13/02/2025	2030 On 06-November-25			Bond Future	9.46	97.2822	97.2463	97.2822	0.00
13/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1860	2	2	2	0.00
13/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1301	1	1	1	300.00
13/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3006	3	3	3	0.00
13/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	639	1	1	1	300.00
13/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	2084	2	2	2	0.00
13/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	966	1	1	1	300.00
13/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3114	3	3	3	0.00
13/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1581	2	2	2	0.00
13/02/2025	2030 On 05-February-26			Bond Future	9.58	95.1400	95.1036	95.1400	0.00
13/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1731	2	2	2	0.00
13/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	2006	2	2	2	0.00
13/02/2025	2030 On 07-May-26			Bond Future	9.75	96.8957	96.8590	96.8957	0.00
13/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1433	1	1	1	0.00
13/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2501	2	3	2	0.00
13/02/2025	2032 On 08-May-25			Bond Future	9.97	92.6880	92.5475	92.6880	127,686.00
13/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4479	5	4	5	0.00
13/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	377	0	0	0	300.00
13/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1198	1	1	1	300.00
13/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2231	2	2	2	0.00
13/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1245	1	1	1	800.00
13/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4713	5	5	5	0.00
13/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	398	0	0	0	800.00
13/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1460	1	1	1	0.00
13/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	209	0	0	0	800.00

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13/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2974	3	3	3	0.00
13/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	792	1	1	1	300.00
13/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1507	1	2	1	0.00
13/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	3049	3	3	3	0.00
13/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	236	0	0	0	0.00
13/02/2025	2032 On 07-August-25			Bond Future	10.07	94.4964	94.3534	94.4964	0.00
13/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8397	9	8	9	0.00
13/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1508	2	2	2	300.00
13/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3338	3	3	3	0.00
13/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	685	1	1	1	300.00
13/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2268	2	2	2	0.00
13/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1031	1	1	1	300.00
13/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3751	4	4	4	0.00
13/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	175	0	0	0	0.00
13/02/2025	2032 On 06-November-25			Bond Future	10.19	92.1561	92.0106	92.1561	0.00
13/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2890	3	3	3	0.00
13/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	877	1	1	1	300.00
13/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1684	2	2	2	300.00
13/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4232	4	4	4	0.00
13/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1230	1	1	1	300.00
13/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2934	3	3	3	0.00
13/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4373	4	4	4	0.00
13/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1875	2	2	2	0.00
13/02/2025	2032 On 05-February-26			Bond Future	10.32	93.9228	93.7749	93.9228	0.00
13/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2388	2	2	2	0.00
13/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	3043	3	3	3	0.00
13/02/2025	2032 On 07-May-26			Bond Future	10.47	91.4967	91.3464	91.4967	0.00
13/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2247	2	2	2	0.00
13/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3604	4	4	4	0.00
13/02/2025	2033 On 08-May-25			Bond Future	129.01	129.0215	129.0097	129.0215	9,712.00
13/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1610	2	2	2	0.00
13/02/2025	2033 On 07-August-25			Bond Future	131.56	131.5703	131.5587	131.5703	0.00
13/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2909	3	3	3	0.00

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13/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2033 On 06-November-25			Bond Future	132.60	132.6088	132.5972	132.6088	0.00
13/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	543	1	1	1	0.00
13/02/2025	2033 On 05-February-26			Bond Future	135.17	135.1842	135.1728	135.1842	0.00
13/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2293	2	2	2	0.00
13/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2033 On 07-May-26			Bond Future	136.15	136.1593	136.1478	136.1593	0.00
13/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	988	1	1	1	0.00
13/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2037 On 08-May-25			Bond Future	11.10	85.7581	85.5585	85.7581	63,679.00
13/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6471	7	6	7	0.00
13/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	506	1	1	1	300.00
13/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1542	2	2	2	300.00
13/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3068	3	3	3	0.00
13/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11551	12	12	12	7,500.00
13/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7847	8	8	8	15,000.00
13/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11323	12	11	12	7,500.00
13/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	17	0	0	0	0.00
13/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	131	0	0	0	0.00
13/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	14	0	0	0	0.00
13/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	1044	1	1	1	300.00
13/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2103	2	2	2	0.00
13/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	4010	4	4	4	0.00
13/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	264	0	0	0	0.00
13/02/2025	2037 On 07-August-25			Bond Future	11.22	83.1706	82.9674	83.1706	73,915.00
13/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9503	10	10	10	0.00
13/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6016	6	6	6	0.00
13/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3216	3	3	3	0.00
13/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	979	1	1	1	2,341.00
13/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1144	1	1	1	200.00
13/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4640	5	5	5	0.00
13/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2152	2	2	2	0.00
13/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	657	1	1	1	2,541.00

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13/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1964	2	2	2	300.00
13/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4677	5	5	5	0.00
13/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	894	1	1	1	300.00
13/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3196	3	3	3	0.00
13/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1366	1	1	1	300.00
13/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	5040	5	5	5	0.00
13/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2987	3	3	3	2,541.00
13/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5765	6	6	6	0.00
13/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1381	1	1	1	2,541.00
13/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4460	4	4	4	0.00
13/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2105	2	2	2	2,541.00
13/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4827	5	5	5	0.00
13/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	942	1	1	1	2,541.00
13/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	308	0	0	0	0.00
13/02/2025	2037 On 06-November-25			Bond Future	11.34	84.7730	84.5661	84.7730	0.00
13/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4087	4	4	4	0.00
13/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1195	1	1	1	300.00
13/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2251	2	2	2	300.00
13/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5947	6	6	6	0.00
13/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1635	2	2	2	300.00
13/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4144	4	4	4	0.00
13/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5975	6	6	6	0.00
13/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2527	2	3	2	0.00
13/02/2025	2037 On 05-February-26			Bond Future	11.47	82.1398	81.9292	82.1398	0.00
13/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3077	3	3	3	0.00
13/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6371	7	6	7	0.00
13/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2351	2	2	2	1,970.00
13/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2263	2	2	2	1,970.00
13/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5504	5	6	5	0.00
13/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4561	4	5	4	0.00
13/02/2025	2037 On 07-May-26			Bond Future	11.63	83.6540	83.4398	83.6540	0.00
13/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3372	3	3	3	0.00
13/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	5014	5	5	5	0.00
13/02/2025	2038 On 08-May-25			Bond Future	140.24	140.4057	140.2449	140.4057	2,940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	565	1	1	1	0.00
13/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2038 On 07-August-25			Bond Future	140.90	141.0613	140.8973	141.0613	0.00
13/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1337	2	1	2	0.00
13/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2038 On 06-November-25			Bond Future	143.65	143.8141	143.6474	143.8141	0.00
13/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	233	0	0	0	0.00
13/02/2025	2038 On 05-February-26			Bond Future	144.28	144.4488	144.2786	144.4488	0.00
13/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1079	1	1	1	0.00
13/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2038 On 07-May-26			Bond Future	146.98	147.1533	146.9804	147.1533	0.00
13/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2450	3	2	3	0.00
13/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2040 On 08-May-25			Bond Future	11.42	85.7235	85.4450	85.7235	31,815.00
13/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7200	7	7	7	0.00
13/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7790	8	8	8	15,000.00
13/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11099	11	11	11	7,500.00
13/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11436	12	11	12	7,500.00
13/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	31	0	0	0	0.00
13/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	204	0	0	0	0.00
13/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	37	0	0	0	0.00
13/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	254	0	0	0	0.00
13/02/2025	2040 On 07-August-25			Bond Future	11.54	82.8847	82.6010	82.8847	37,840.00
13/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	9961	10	10	10	0.00
13/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	382	0	0	0	0.00
13/02/2025	2040 On 06-November-25			Bond Future	11.67	84.4814	84.1925	84.4814	0.00
13/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4002	4	4	4	0.00
13/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2983	3	3	3	0.00
13/02/2025	2040 On 05-February-26			Bond Future	11.80	81.5919	81.2978	81.5919	0.00
13/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3326	3	3	3	0.00
13/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	5149	5	5	5	0.00
13/02/2025	2040 On 07-May-26			Bond Future	11.95	83.0954	82.7961	83.0954	0.00
13/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3737	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5367	5	5	5	0.00
13/02/2025	2044 On 08-May-25			Bond Future	11.57	81.3019	81.0497	81.3019	72,418.00
13/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7019	7	7	7	0.00
13/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5471	6	5	6	0.00
13/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2275	2	2	2	0.00
13/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	465	1	0	1	2,490.00
13/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2680	3	3	3	0.00
13/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1335	1	1	1	9,000.00
13/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	376	0	0	0	9,000.00
13/02/2025	2044 On 08-May-25		Call	Bond Future	0.01	0.0000	0.0000	0.0000	0.00
13/02/2025	2044 On 08-May-25		Put	Bond Future	18950.28	18.6981	18.9503	18.6981	0.00
13/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	5087	5	5	5	0.00
13/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1484	1	1	1	9,000.00
13/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2715	3	3	3	0.00
13/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1757	2	2	2	2,490.00
13/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4696	5	5	5	0.00
13/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	515	0	1	0	2,490.00
13/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	294	0	0	0	0.00
13/02/2025	2044 On 07-August-25			Bond Future	11.68	78.5021	78.2452	78.5021	16.00
13/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9684	10	10	10	0.00
13/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	476	0	0	0	0.00
13/02/2025	2044 On 06-November-25			Bond Future	11.80	80.0143	79.7528	80.0143	0.00
13/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3862	4	4	4	0.00
13/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3398	3	3	3	0.00
13/02/2025	2044 On 05-February-26			Bond Future	11.93	77.1645	76.8981	77.1645	0.00
13/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3252	3	3	3	0.00
13/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5507	5	6	5	0.00
13/02/2025	2044 On 07-May-26			Bond Future	12.08	78.5861	78.3151	78.5861	0.00
13/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3968	4	4	4	0.00
13/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5604	5	6	5	0.00
13/02/2025	2046 On 08-May-25			Bond Future	119.44	119.7162	119.4376	119.7162	19,628.00
13/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2532	2	3	2	0.00
13/02/2025	2046 On 07-August-25			Bond Future	121.80	122.0810	121.7975	122.0810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3107	3	3	3	0.00
13/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2046 On 06-November-25			Bond Future	121.93	122.2155	121.9263	122.2155	0.00
13/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3484	3	3	3	0.00
13/02/2025	2046 On 05-February-26			Bond Future	124.29	124.5880	124.2938	124.5880	0.00
13/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2644	3	3	3	0.00
13/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2046 On 07-May-26			Bond Future	124.33	124.6334	124.3331	124.6334	0.00
13/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	617	0	1	0	0.00
13/02/2025	2050 On 08-May-25			Bond Future	121.16	121.1733	121.1639	121.1733	16,345.00
13/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	4	0	0	0	0.00
13/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2050 On 07-August-25			Bond Future	121.20	121.2072	121.1978	121.2072	0.00
13/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1308	1	1	1	0.00
13/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2050 On 06-November-25			Bond Future	123.56	123.5726	123.5634	123.5726	0.00
13/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
13/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	857	1	1	1	0.00
13/02/2025	2050 On 05-February-26			Bond Future	123.56	123.5668	123.5571	123.5668	0.00
13/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	737	1	1	1	0.00
13/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
13/02/2025	2050 On 07-May-26			Bond Future	125.87	125.8799	125.8706	125.8799	0.00
13/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	1801	2	2	2	0.00
13/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
13/02/2025	AL37 On 08-May-25			Index Future	1090.44	1091.2200	1090.4400	1091.2200	0.00
13/02/2025	AL37 On 07-August-25			Index Future	1111.72	1112.5160	1111.7240	1112.5160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	AL37 On 06-November-25			Index Future	1133.18	1133.9790	1133.1750	1133.9790	0.00
13/02/2025	AL37 On 05-February-26			Index Future	1154.94	1155.7580	1154.9420	1155.7580	0.00
13/02/2025	AL37 On 07-May-26			Index Future	1176.36	1177.1860	1176.3590	1177.1860	0.00
13/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
13/02/2025	AL7T On 08-May-25			Index Future	1302.99	1305.5400	1302.9850	1305.5400	0.00
13/02/2025	AL7T On 07-August-25			Index Future	1328.42	1331.0190	1328.4170	1331.0190	0.00
13/02/2025	AL7T On 06-November-25			Index Future	1354.05	1356.6970	1354.0490	1356.6970	0.00
13/02/2025	AL7T On 05-February-26			Index Future	1380.06	1382.7540	1380.0580	1382.7540	0.00
13/02/2025	AL7T On 07-May-26			Index Future	1405.65	1408.3900	1405.6500	1408.3900	0.00
13/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
13/02/2025	ALBI On 08-May-25			Index Future	1120.27	1122.5230	1120.2710	1122.5230	94.00
13/02/2025	ALBI On 07-August-25			Index Future	1142.14	1144.4300	1142.1370	1144.4300	0.00
13/02/2025	ALBI On 06-November-25			Index Future	1164.18	1166.5090	1164.1750	1166.5090	0.00
13/02/2025	ALBI On 05-February-26			Index Future	1186.54	1188.9120	1186.5370	1188.9120	0.00
13/02/2025	ALBI On 07-May-26			Index Future	1208.54	1210.9550	1208.5410	1210.9550	0.00
13/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C025 On 31-January-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	ES33 On 08-May-25			Bond Future	11.36	80.8657	80.7064	80.8657	0.00
13/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5934	6	6	6	0.00
13/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
13/02/2025	ES33 On 07-August-25			Bond Future	11.51	82.4630	82.3008	82.4630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8496	9	8	9	0.00
13/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/02/2025	ES33 On 06-November-25			Bond Future	11.67	80.2754	80.1103	80.2754	0.00
13/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1460	2	1	2	0.00
13/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/02/2025	ES33 On 05-February-26			Bond Future	11.85	81.8324	81.6643	81.8324	0.00
13/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
13/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1531	1	2	1	0.00
13/02/2025	ES33 On 07-May-26			Bond Future	12.05	79.5651	79.3942	79.5651	0.00
13/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
13/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1486	1	1	1	0.00
13/02/2025	ES42 On 08-May-25			Bond Future	11.93	75.9636	75.7016	75.9636	0.00
13/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7071	7	7	7	0.00
13/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
13/02/2025	ES42 On 07-August-25			Bond Future	12.05	77.4635	77.1965	77.4635	0.00
13/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8924	9	9	9	0.00
13/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/02/2025	ES42 On 06-November-25			Bond Future	12.19	74.7089	74.4370	74.7089	0.00
13/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1103	1	1	1	0.00
13/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/02/2025	ES42 On 05-February-26			Bond Future	12.33	76.1564	75.8794	76.1564	0.00
13/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
13/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2720	2	3	2	0.00
13/02/2025	ES42 On 07-May-26			Bond Future	12.50	73.3131	73.0312	73.3131	0.00
13/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
13/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1610	1	2	1	0.00
13/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
13/02/2025	GOVI On 08-May-25			GOVI	1103.36	1105.5100	1103.3560	1105.5100	631.00
13/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	813560	84	81	84	0.00
13/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/02/2025	GOVI On 07-August-25			GOVI	1124.89	1127.0850	1124.8920	1127.0850	0.00
13/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1138920	116	114	116	0.00
13/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/02/2025	GOVI On 06-November-25			GOVI	1146.60	1148.8290	1146.5970	1148.8290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	345970	37	35	37	0.00
13/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/02/2025	GOVI On 05-February-26			GOVI	1168.62	1170.8930	1168.6210	1170.8930	0.00
13/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	186210	21	19	21	0.00
13/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/02/2025	GOVI On 07-May-26			GOVI	1190.29	1192.6020	1190.2920	1192.6020	0.00
13/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	132920	16	13	16	0.00
13/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
13/02/2025	IGOV On 08-May-25			Index Future	378.18	378.3520	378.1770	378.3520	887.00
13/02/2025	IGOV On 07-August-25			Index Future	385.65	385.8260	385.6490	385.8260	0.00
13/02/2025	IGOV On 06-November-25			Index Future	393.18	393.3590	393.1800	393.3590	0.00
13/02/2025	IGOV On 05-February-26			Index Future	400.82	401.0010	400.8200	401.0010	0.00
13/02/2025	IGOV On 07-May-26			Index Future	408.34	408.5220	408.3380	408.5220	0.00
13/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
13/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/02/2025	R033 On 08-May-25			Bond Future	10.17	100.3197	100.2427	100.3197	9,365.00
13/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2029	2	2	2	0.00
13/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1188	1	1	1	0.00
13/02/2025	R033 On 07-August-25			Bond Future	10.28	102.2769	102.1987	102.2769	0.00
13/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2328	2	2	2	0.00
13/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	2052	2	2	2	0.00
13/02/2025	R033 On 06-November-25			Bond Future	10.40	99.2036	99.1242	99.2036	0.00
13/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2503	3	3	3	0.00
13/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2834	3	3	3	0.00
13/02/2025	R033 On 05-February-26			Bond Future	10.53	101.1051	101.0245	101.1051	0.00
13/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3076	3	3	3	0.00
13/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3262	3	3	3	0.00
13/02/2025	R033 On 07-May-26			Bond Future	10.68	97.9271	97.8454	97.9271	0.00
13/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2715	3	3	3	0.00
13/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4158	4	4	4	0.00
13/02/2025	R035 On 08-May-25			Bond Future	10.66	91.2758	91.0839	91.2758	78,103.00
13/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6179	6	6	6	0.00
13/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	441	0	0	0	300.00
13/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1444	2	1	2	300.00
13/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2862	3	3	3	0.00
13/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4728	5	5	5	400.00
13/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5810	6	6	6	0.00
13/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2639	3	3	3	0.00
13/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1088	1	1	1	150.00
13/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13410	14	13	14	0.00
13/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10468	11	10	11	0.00
13/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	30	0	0	0	400.00
13/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	412	0	0	0	0.00
13/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	4	0	0	0	400.00
13/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	1028	1	1	1	150.00
13/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2302	2	2	2	0.00
13/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	260	0	0	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	928	1	1	1	300.00
13/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3722	4	4	4	0.00
13/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1870	2	2	2	0.00
13/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	222	0	0	0	0.00
13/02/2025	R035 On 07-August-25			Bond Future	10.76	93.0569	92.8616	93.0569	0.00
13/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9770	10	10	10	0.00
13/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	869	1	1	1	300.00
13/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1919	2	2	2	300.00
13/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4368	5	4	5	0.00
13/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4219	4	4	4	0.00
13/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1375	1	1	1	8,500.00
13/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1317	1	1	1	300.00
13/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2930	3	3	3	0.00
13/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4695	5	5	5	0.00
13/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	280	0	0	0	0.00
13/02/2025	R035 On 06-November-25			Bond Future	10.89	90.3449	90.1463	90.3449	0.00
13/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3884	4	4	4	0.00
13/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4660	5	5	5	0.00
13/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1118	1	1	1	300.00
13/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2112	2	2	2	300.00
13/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5520	6	6	6	0.00
13/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3108	3	3	3	250.00
13/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6574	7	7	7	0.00
13/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4730	5	5	5	0.00
13/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	872	1	1	1	2,000.00
13/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1726	2	2	2	2,000.00
13/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4310	4	4	4	0.00
13/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6269	6	6	6	0.00
13/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1814	2	2	2	250.00
13/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2780	3	3	3	0.00
13/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1172	1	1	1	250.00
13/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1498	1	1	1	300.00
13/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3766	4	4	4	0.00
13/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5546	5	6	5	0.00
13/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1846	2	2	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2249	2	2	2	0.00
13/02/2025	R035 On 05-February-26			Bond Future	11.02	92.0774	91.8753	92.0774	0.00
13/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2971	3	3	3	0.00
13/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4190	4	4	4	0.00
13/02/2025	R035 On 07-May-26			Bond Future	11.17	89.2723	89.0670	89.2723	0.00
13/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3022	3	3	3	0.00
13/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4615	5	5	5	0.00
13/02/2025	R038 On 08-May-25			Bond Future	11.14	99.5660	99.4364	99.5660	9,244.00
13/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2366	2	2	2	0.00
13/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1727	2	2	2	0.00
13/02/2025	R038 On 07-August-25			Bond Future	11.26	101.5085	101.3766	101.5085	0.00
13/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2794	3	3	3	0.00
13/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2938	3	3	3	0.00
13/02/2025	R038 On 06-November-25			Bond Future	11.39	97.9788	97.8446	97.9788	0.00
13/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3076	3	3	3	0.00
13/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2304	2	2	2	1,770.00
13/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7364	7	7	7	0.00
13/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1626	2	2	2	1,770.00
13/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4986	5	5	5	0.00
13/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	4051	4	4	4	0.00
13/02/2025	R038 On 05-February-26			Bond Future	11.53	99.8564	99.7200	99.8564	0.00
13/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4085	4	4	4	0.00
13/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4650	5	5	5	0.00
13/02/2025	R038 On 07-May-26			Bond Future	11.69	96.2132	96.0746	96.2132	0.00
13/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3909	4	4	4	0.00
13/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5684	6	6	6	0.00
13/02/2025	R053 On 08-May-25			Bond Future	11.47	102.9796	102.6398	102.9796	22,674.00
13/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9432	10	9	10	0.00
13/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	359	0	0	0	0.00
13/02/2025	R053 On 07-August-25			Bond Future	11.57	104.9886	104.6425	104.9886	0.00
13/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12495	13	12	13	0.00
13/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	687	1	1	1	0.00
13/02/2025	R053 On 06-November-25			Bond Future	11.69	101.1476	100.7952	101.1476	0.00
13/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4940	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4359	4	4	4	0.00
13/02/2025	R053 On 05-February-26			Bond Future	11.81	103.0858	102.7269	103.0858	0.00
13/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4066	4	4	4	0.00
13/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6673	6	7	6	0.00
13/02/2025	R053 On 07-May-26			Bond Future	11.94	99.1247	98.7596	99.1247	0.00
13/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5022	5	5	5	0.00
13/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	7037	7	7	7	0.00
13/02/2025	R186 On 08-May-25			Bond Future	8.39	107.2406	107.2157	107.2406	157,448.00
13/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	374	0	0	0	0.00
13/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	257	0	0	0	0.00
13/02/2025	R186 On 07-August-25			Bond Future	8.49	104.0242	103.9991	104.0242	0.00
13/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1624	2	2	2	0.00
13/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2283	2	2	2	0.00
13/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1124	1	1	1	1,983.00
13/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	58	0	0	0	1,983.00
13/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	192	0	0	0	0.00
13/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	112	0	0	0	0.00
13/02/2025	R186 On 06-November-25			Bond Future	8.65	106.0290	106.0037	106.0290	447.00
13/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	196	0	0	0	0.00
13/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	743	1	1	1	0.00
13/02/2025	R186 On 05-February-26			Bond Future	8.92	102.7547	102.7293	102.7547	0.00
13/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	251	0	0	0	0.00
13/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	654	1	1	1	0.00
13/02/2025	R186 On 07-May-26			Bond Future	9.55	104.6507	104.6253	104.6507	0.00
13/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	150	0	0	0	0.00
13/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	654	1	1	1	0.00
13/02/2025	R202 On 08-May-25			Bond Future	272.24	272.2618	272.2397	272.2618	1,359.00
13/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
13/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	70	0	0	0	0.00
13/02/2025	R202 On 07-August-25			Bond Future	272.40	272.4216	272.3996	272.4216	0.00
13/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	800	1	1	1	0.00
13/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/02/2025	R202 On 06-November-25			Bond Future	277.72	277.7383	277.7168	277.7383	0.00
13/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2077	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/02/2025	R202 On 05-February-26			Bond Future	277.79	277.8119	277.7895	277.8119	0.00
13/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
13/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	30	0	0	0	0.00
13/02/2025	R202 On 07-May-26			Bond Future	282.99	283.0135	282.9918	283.0135	0.00
13/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5442	5	5	5	0.00
13/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/02/2025	R209 On 08-May-25			Bond Future	10.89	71.7184	71.5430	71.7184	28,517.00
13/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5022	5	5	5	0.00
13/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	259	0	0	0	0.00
13/02/2025	R209 On 07-August-25			Bond Future	11.00	73.1177	72.9390	73.1177	0.00
13/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8008	8	8	8	0.00
13/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	347	0	0	0	0.00
13/02/2025	R209 On 06-November-25			Bond Future	11.11	71.3743	71.1924	71.3743	0.00
13/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3109	3	3	3	0.00
13/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2346	2	2	2	0.00
13/02/2025	R209 On 05-February-26			Bond Future	11.23	72.7427	72.5575	72.7427	0.00
13/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2623	3	3	3	0.00
13/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	4078	4	4	4	0.00
13/02/2025	R209 On 07-May-26			Bond Future	11.37	70.9342	70.7459	70.9342	0.00
13/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2881	3	3	3	0.00
13/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4305	4	4	4	0.00
13/02/2025	R210 On 08-May-25			Bond Future	244.80	244.6096	244.8033	244.6096	1,744.00
13/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
13/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3227	3	3	3	0.00
13/02/2025	R210 On 07-August-25			Bond Future	249.64	249.4417	249.6400	249.4417	0.00
13/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1200	1	1	1	0.00
13/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/02/2025	R210 On 06-November-25			Bond Future	251.10	250.9023	251.1048	250.9023	0.00
13/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
13/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1035	1	1	1	0.00
13/02/2025	R210 On 05-February-26			Bond Future	255.98	255.7742	255.9813	255.7742	0.00
13/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2881	3	3	3	0.00
13/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R210 On 07-May-26			Bond Future	257.31	257.0976	257.3084	257.0976	0.00
13/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1908	2	2	2	0.00
13/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/02/2025	R213 On 08-May-25			Bond Future	9.65	89.9642	89.8425	89.9642	101,769.00
13/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3669	4	4	4	0.00
13/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	216	0	0	0	0.00
13/02/2025	R213 On 07-August-25			Bond Future	9.74	91.7198	91.5961	91.7198	17.00
13/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7271	7	7	7	0.00
13/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	142	0	0	0	0.00
13/02/2025	R213 On 06-November-25			Bond Future	9.85	89.9342	89.8085	89.9342	0.00
13/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2355	2	2	2	0.00
13/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1616	2	2	2	0.00
13/02/2025	R213 On 05-February-26			Bond Future	9.98	91.6594	91.5317	91.6594	0.00
13/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2052	2	2	2	0.00
13/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2391	2	2	2	0.00
13/02/2025	R213 On 07-May-26			Bond Future	10.14	89.7998	89.6702	89.7998	0.00
13/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1766	2	2	2	0.00
13/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2940	3	3	3	0.00
13/02/2025	R214 On 08-May-25			Bond Future	11.32	66.4053	66.1679	66.4053	16,369.00
13/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5587	6	6	6	0.00
13/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	233	0	0	0	0.00
13/02/2025	R214 On 07-August-25			Bond Future	11.42	67.7011	67.4594	67.7011	0.00
13/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7804	8	8	8	0.00
13/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	431	0	0	0	0.00
13/02/2025	R214 On 06-November-25			Bond Future	11.54	65.7061	65.4600	65.7061	0.00
13/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3121	3	3	3	0.00
13/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2594	2	3	2	0.00
13/02/2025	R214 On 05-February-26			Bond Future	11.66	66.9661	66.7156	66.9661	0.00
13/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2568	3	3	3	0.00
13/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4627	4	5	4	0.00
13/02/2025	R214 On 07-May-26			Bond Future	11.79	64.9029	64.6481	64.9029	0.00
13/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3188	3	3	3	0.00
13/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4483	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2025	R248 On 08-May-25			Bond Future	11.51	79.9389	79.6146	79.9389	269,120.00
13/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	6848	7	7	7	0.00
13/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	290	0	0	0	0.00
13/02/2025	R248 On 07-August-25			Bond Future	11.62	81.4988	81.1686	81.4988	0.00
13/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9663	10	10	10	0.00
13/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	528	0	1	0	0.00
13/02/2025	R248 On 06-November-25			Bond Future	11.73	78.6273	78.2910	78.6273	0.00
13/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3601	4	4	4	0.00
13/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3553	3	4	3	0.00
13/02/2025	R248 On 05-February-26			Bond Future	11.86	80.1348	79.7924	80.1348	0.00
13/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3071	3	3	3	0.00
13/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5586	5	6	5	0.00
13/02/2025	R248 On 07-May-26			Bond Future	11.99	77.1718	76.8236	77.1718	0.00
13/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3929	4	4	4	0.00
13/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5585	5	6	5	0.00
13/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00