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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/02/2025 TO: 25/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/02/2025	2029 On 08-May-25			Bond Future	136.33		136.2388	136.3312	136.2388	5,933.00
25/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
25/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1519		2	2	2	0.00
25/02/2025	2029 On 07-August-25			Bond Future	139.04		138.9486	139.0432	138.9486	0.00
25/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1633		2	2	2	0.00
25/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
25/02/2025	2029 On 06-November-25			Bond Future	140.34		140.2439	140.3409	140.2439	68.00
25/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	551		0	1	0	0.00
25/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
25/02/2025	2029 On 05-February-26			Bond Future	143.07		142.9751	143.0745	142.9751	0.00
25/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2965		3	3	3	0.00
25/02/2025	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
25/02/2025	2029 On 07-May-26			Bond Future	144.32	144.2180	144.3198	144.2180	0.00
25/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2500	2	2	2	0.00
25/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2030 On 08-May-25			Bond Future	9.12	97.8298	98.0261	97.8298	64,765.00
25/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3052	3	3	3	0.00
25/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	573	1	1	1	1,320.00
25/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1630	1	2	1	680.00
25/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1074	1	1	1	300.00
25/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1874	2	2	2	0.00
25/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	290	0	0	0	300.00
25/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	254	0	0	0	800.00
25/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	989	1	1	1	800.00
25/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3245	3	3	3	0.00
25/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9449	9	9	9	0.00
25/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4302	4	4	4	1,640.00
25/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10792	11	11	11	0.00
25/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5578	5	6	5	2,280.00
25/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
25/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	12	0	0	0	0.00
25/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
25/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	43	0	0	0	0.00
25/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	105	0	0	0	800.00
25/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	757	1	1	1	0.00
25/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1873	2	2	2	0.00
25/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	696	1	1	1	0.00
25/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	336	0	0	0	300.00
25/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1760	2	2	2	0.00
25/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	416	0	0	0	0.00
25/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1188	1	1	1	0.00
25/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	124	0	0	0	0.00
25/02/2025	2030 On 07-August-25			Bond Future	9.20	95.7417	95.9420	95.7417	47,294.00
25/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6458	6	6	6	0.00
25/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4544	4	5	4	1,054.00
25/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9589	9	10	9	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
25/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	511	0	1	0	300.00
25/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1271	1	1	1	300.00
25/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2631	2	3	2	0.00
25/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	522	1	1	1	300.00
25/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1198	1	1	1	0.00
25/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2207	2	2	2	0.00
25/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	3	0	0	0	1,054.00
25/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	186	0	0	0	0.00
25/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	47	0	0	0	0.00
25/02/2025	2030 On 06-November-25			Bond Future	9.29	97.5972	97.8018	97.5972	0.00
25/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2022	2	2	2	0.00
25/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1404	1	1	1	300.00
25/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3271	3	3	3	0.00
25/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	672	1	1	1	300.00
25/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1633	2	2	2	0.00
25/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	675	1	1	1	300.00
25/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2590	3	3	3	0.00
25/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1188	1	1	1	0.00
25/02/2025	2030 On 05-February-26			Bond Future	9.40	95.4663	95.6751	95.4663	0.00
25/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1906	2	2	2	0.00
25/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1610	2	2	2	0.00
25/02/2025	2030 On 07-May-26			Bond Future	9.55	97.2439	97.4569	97.2439	0.00
25/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1580	1	2	1	0.00
25/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2051	2	2	2	0.00
25/02/2025	2032 On 08-May-25			Bond Future	9.85	92.9030	93.0778	92.9030	126,790.00
25/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4881	5	5	5	0.00
25/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	321	0	0	0	300.00
25/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1247	1	1	1	300.00
25/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2431	2	2	2	0.00
25/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1300	1	1	1	800.00
25/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5128	5	5	5	0.00
25/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	343	0	0	0	800.00
25/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	985	1	1	1	0.00
25/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	93	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2389	3	2	3	0.00
25/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	462	1	0	1	300.00
25/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1025	1	1	1	0.00
25/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2463	3	2	3	0.00
25/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	108	0	0	0	0.00
25/02/2025	2032 On 07-August-25			Bond Future	9.95	94.7283	94.9066	94.7283	0.00
25/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8868	9	9	9	0.00
25/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1583	2	2	2	300.00
25/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3577	3	4	3	0.00
25/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	684	1	1	1	300.00
25/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1790	2	2	2	0.00
25/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	717	1	1	1	300.00
25/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3197	3	3	3	0.00
25/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	93	0	0	0	0.00
25/02/2025	2032 On 06-November-25			Bond Future	10.05	92.4027	92.5848	92.4027	0.00
25/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3002	3	3	3	0.00
25/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	870	1	1	1	300.00
25/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1711	2	2	2	300.00
25/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4440	4	4	4	0.00
25/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	864	1	1	1	300.00
25/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2387	2	2	2	0.00
25/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3792	4	4	4	0.00
25/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1413	1	1	1	0.00
25/02/2025	2032 On 05-February-26			Bond Future	10.18	94.1794	94.3652	94.1794	0.00
25/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2479	2	2	2	0.00
25/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2545	3	3	3	0.00
25/02/2025	2032 On 07-May-26			Bond Future	10.32	91.7734	91.9631	91.7734	0.00
25/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2314	2	2	2	0.00
25/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3054	3	3	3	0.00
25/02/2025	2033 On 08-May-25			Bond Future	129.46	129.4215	129.4576	129.4215	9,712.00
25/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
25/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1162	1	1	1	0.00
25/02/2025	2033 On 07-August-25			Bond Future	132.03	131.9958	132.0328	131.9958	0.00
25/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3383	3	3	3	0.00

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25/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2033 On 06-November-25			Bond Future	133.09	133.0556	133.0940	133.0556	0.00
25/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
25/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	46	0	0	0	0.00
25/02/2025	2033 On 05-February-26			Bond Future	135.69	135.6471	135.6866	135.6471	0.00
25/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2807	3	3	3	0.00
25/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2033 On 07-May-26			Bond Future	136.69	136.6494	136.6902	136.6494	0.00
25/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1530	1	2	1	0.00
25/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2037 On 08-May-25			Bond Future	11.00	85.9723	86.1274	85.9723	60,638.00
25/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6883	7	7	7	0.00
25/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	420	0	0	0	300.00
25/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1525	1	2	1	300.00
25/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3219	3	3	3	0.00
25/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11878	12	12	12	7,500.00
25/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12108	12	12	12	7,500.00
25/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8335	8	8	8	15,000.00
25/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	4	0	0	0	0.00
25/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	50	0	0	0	0.00
25/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	0.00
25/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	626	1	1	1	300.00
25/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1518	2	2	2	0.00
25/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3354	3	3	3	0.00
25/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	107	0	0	0	0.00
25/02/2025	2037 On 07-August-25			Bond Future	11.11	83.4006	83.5589	83.4006	73,915.00
25/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9967	10	10	10	0.00
25/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6274	6	6	6	0.00
25/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3269	3	3	3	0.00
25/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	883	1	1	1	2,341.00
25/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1053	1	1	1	200.00
25/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4806	5	5	5	0.00
25/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2121	2	2	2	0.00
25/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	561	1	1	1	2,541.00

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25/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1919	2	2	2	300.00
25/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4846	5	5	5	0.00
25/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	796	1	1	1	300.00
25/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2559	3	3	3	0.00
25/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	943	1	1	1	300.00
25/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4351	4	4	4	0.00
25/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2365	2	2	2	2,541.00
25/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5078	5	5	5	0.00
25/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	955	1	1	1	2,541.00
25/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3778	4	4	4	0.00
25/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1567	2	2	2	2,541.00
25/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4140	4	4	4	0.00
25/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	609	1	1	1	2,541.00
25/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	180	0	0	0	0.00
25/02/2025	2037 On 06-November-25			Bond Future	11.23	85.0166	85.1782	85.0166	0.00
25/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4160	4	4	4	0.00
25/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1105	1	1	1	300.00
25/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2204	2	2	2	300.00
25/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6138	6	6	6	0.00
25/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1214	1	1	1	300.00
25/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3485	4	3	4	0.00
25/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5273	5	5	5	0.00
25/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1989	2	2	2	0.00
25/02/2025	2037 On 05-February-26			Bond Future	11.36	82.3927	82.5577	82.3927	0.00
25/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3019	3	3	3	0.00
25/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6504	6	7	6	0.00
25/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2261	2	2	2	1,970.00
25/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1767	2	2	2	1,970.00
25/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4785	5	5	5	0.00
25/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3875	4	4	4	0.00
25/02/2025	2037 On 07-May-26			Bond Future	11.51	83.9253	84.0937	83.9253	0.00
25/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3369	3	3	3	0.00
25/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4357	4	4	4	0.00
25/02/2025	2038 On 08-May-25			Bond Future	141.78	141.3396	141.7814	141.3396	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
25/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	2101	2	2	2	0.00
25/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2038 On 07-August-25			Bond Future	142.48	142.0308	142.4820	142.0308	0.00
25/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2922	2	3	2	0.00
25/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2038 On 06-November-25			Bond Future	145.28	144.8182	145.2787	144.8182	0.00
25/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1399	1	1	1	0.00
25/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2038 On 05-February-26			Bond Future	145.95	145.4763	145.9464	145.4763	0.00
25/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2746	2	3	2	0.00
25/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2038 On 07-May-26			Bond Future	148.70	148.2235	148.7032	148.2235	0.00
25/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	4173	4	4	4	0.00
25/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2040 On 08-May-25			Bond Future	11.29	86.2441	86.2198	86.2441	31,835.00
25/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7809	8	8	8	0.00
25/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8428	8	8	8	15,000.00
25/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11845	12	12	12	7,500.00
25/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12187	12	12	12	7,500.00
25/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	7	0	0	0	0.00
25/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	67	0	0	0	0.00
25/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	9	0	0	0	0.00
25/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	89	0	0	0	0.00
25/02/2025	2040 On 07-August-25			Bond Future	11.41	83.4271	83.4024	83.4271	33,389.00
25/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10594	11	11	11	0.00
25/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	214	0	0	0	0.00
25/02/2025	2040 On 06-November-25			Bond Future	11.53	85.0434	85.0185	85.0434	0.00
25/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4224	4	4	4	0.00
25/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2379	2	2	2	0.00
25/02/2025	2040 On 05-February-26			Bond Future	11.65	82.1694	82.1443	82.1694	0.00
25/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3312	3	3	3	0.00
25/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4288	4	4	4	0.00
25/02/2025	2040 On 07-May-26			Bond Future	11.80	83.6974	83.6721	83.6974	0.00
25/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3888	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
25/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4642	5	5	5	0.00
25/02/2025	2044 On 08-May-25			Bond Future	11.41	81.9634	82.0368	81.9634	72,418.00
25/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7823	8	8	8	0.00
25/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6170	6	6	6	0.00
25/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2593	3	3	3	0.00
25/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	476	0	0	0	2,490.00
25/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3061	3	3	3	0.00
25/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1493	1	1	1	9,000.00
25/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	375	0	0	0	9,000.00
25/02/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
25/02/2025	2044 On 08-May-25		Put	Bond Future	17963.18	18.0366	17.9632	18.0366	0.00
25/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4099	4	4	4	0.00
25/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	878	1	1	1	9,000.00
25/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1886	2	2	2	0.00
25/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1088	1	1	1	2,490.00
25/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3720	4	4	4	0.00
25/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	227	0	0	0	2,490.00
25/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	111	0	0	0	0.00
25/02/2025	2044 On 07-August-25			Bond Future	11.52	79.1875	79.2626	79.1875	16.00
25/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10484	10	10	10	0.00
25/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	260	0	0	0	0.00
25/02/2025	2044 On 06-November-25			Bond Future	11.63	80.7218	80.7985	80.7218	0.00
25/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4073	4	4	4	0.00
25/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2564	3	3	3	0.00
25/02/2025	2044 On 05-February-26			Bond Future	11.75	77.8899	77.9683	77.8899	0.00
25/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3310	3	3	3	0.00
25/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4494	5	4	5	0.00
25/02/2025	2044 On 07-May-26			Bond Future	11.89	79.3380	79.4182	79.3380	0.00
25/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4112	4	4	4	0.00
25/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4646	5	5	5	0.00
25/02/2025	2046 On 08-May-25			Bond Future	121.32	121.3308	121.3207	121.3308	19,628.00
25/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
25/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	649	1	1	1	0.00
25/02/2025	2046 On 07-August-25			Bond Future	123.73	123.7441	123.7341	123.7441	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
25/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5044	5	5	5	0.00
25/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2046 On 06-November-25			Bond Future	123.91	123.9223	123.9129	123.9223	0.00
25/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
25/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1497	1	1	1	0.00
25/02/2025	2046 On 05-February-26			Bond Future	126.33	126.3350	126.3258	126.3350	0.00
25/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4676	5	5	5	0.00
25/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2046 On 07-May-26			Bond Future	126.42	126.4282	126.4192	126.4282	0.00
25/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1469	1	1	1	0.00
25/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2050 On 08-May-25			Bond Future	123.00	122.9064	122.9995	122.9064	16,345.00
25/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1839	2	2	2	0.00
25/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2050 On 07-August-25			Bond Future	123.08	122.9895	123.0848	122.9895	0.00
25/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3195	3	3	3	0.00
25/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2050 On 06-November-25			Bond Future	125.50	125.4031	125.5007	125.4031	0.00
25/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1081	1	1	1	0.00
25/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2050 On 05-February-26			Bond Future	125.54	125.4356	125.5361	125.4356	0.00
25/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2716	3	3	3	0.00
25/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
25/02/2025	2050 On 07-May-26			Bond Future	127.91	127.8041	127.9068	127.8041	0.00
25/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3837	4	4	4	0.00
25/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
25/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	AL37 On 08-May-25			Index Future	1095.29	1094.0940	1095.2900	1094.0940	0.00
25/02/2025	AL37 On 07-August-25			Index Future	1116.82	1115.5970	1116.8180	1115.5970	0.00
25/02/2025	AL37 On 06-November-25			Index Future	1138.49	1137.2460	1138.4940	1137.2460	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
25/02/2025	AL37 On 05-February-26			Index Future	1160.43	1159.1550	1160.4310	1159.1550	0.00
25/02/2025	AL37 On 07-May-26			Index Future	1182.14	1180.8390	1182.1430	1180.8390	0.00
25/02/2025	AL7T On 08-May-25			Index Future	1308.96	1308.1540	1308.9630	1308.1540	0.00
25/02/2025	AL7T On 07-August-25			Index Future	1334.69	1333.8630	1334.6910	1333.8630	0.00
25/02/2025	AL7T On 06-November-25			Index Future	1360.60	1359.7480	1360.5950	1359.7480	0.00
25/02/2025	AL7T On 05-February-26			Index Future	1386.81	1385.9440	1386.8120	1385.9440	0.00
25/02/2025	AL7T On 07-May-26			Index Future	1412.76	1411.8690	1412.7580	1411.8690	0.00
25/02/2025	ALBI On 08-May-25			Index Future	1127.00	1126.7980	1127.0040	1126.7980	94.00
25/02/2025	ALBI On 07-August-25			Index Future	1149.16	1148.9440	1149.1560	1148.9440	0.00
25/02/2025	ALBI On 06-November-25			Index Future	1171.46	1171.2400	1171.4590	1171.2400	0.00
25/02/2025	ALBI On 05-February-26			Index Future	1194.03	1193.8040	1194.0310	1193.8040	0.00
25/02/2025	ALBI On 07-May-26			Index Future	1216.37	1216.1360	1216.3710	1216.1360	0.00
25/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/02/2025	C210 On 31-March-28			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
25/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	ES33 On 08-May-25			Bond Future	11.23	81.0774	81.3232	81.0774	0.00
25/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6551	6	7	6	0.00
25/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
25/02/2025	ES33 On 07-August-25			Bond Future	11.36	82.6900	82.9408	82.6900	0.00
25/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9136	9	9	9	0.00
25/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
25/02/2025	ES33 On 06-November-25			Bond Future	11.52	80.5159	80.7719	80.5159	0.00
25/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2122	2	2	2	0.00
25/02/2025	ES33 On 06-November-25	12.01	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
25/02/2025	ES33 On 05-February-26			Bond Future	11.69	82.0821	82.3434	82.0821	0.00
25/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
25/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	852	1	1	1	0.00
25/02/2025	ES33 On 07-May-26			Bond Future	11.88	79.8329	80.0994	79.8329	0.00
25/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
25/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	781	1	1	1	0.00
25/02/2025	ES42 On 08-May-25			Bond Future	11.79	76.4616	76.4998	76.4616	0.00
25/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7869	8	8	8	0.00
25/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
25/02/2025	ES42 On 07-August-25			Bond Future	11.91	77.9820	78.0211	77.9820	0.00
25/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9749	10	10	10	0.00
25/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
25/02/2025	ES42 On 06-November-25			Bond Future	12.04	75.2461	75.2863	75.2461	0.00
25/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1952	2	2	2	0.00
25/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
25/02/2025	ES42 On 05-February-26			Bond Future	12.18	76.7083	76.7495	76.7083	0.00
25/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
25/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1850	2	2	2	0.00
25/02/2025	ES42 On 07-May-26			Bond Future	12.33	73.8881	73.9303	73.8881	0.00
25/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
25/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	711	1	1	1	0.00
25/02/2025	GOVI On 08-May-25			GOVI	1109.73	1109.5340	1109.7260	1109.5340	637.00
25/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	877260	88	88	88	0.00
25/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
25/02/2025	GOVI On 07-August-25			GOVI	1131.54	1131.3400	1131.5380	1131.3400	0.00
25/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1205380	120	121	120	0.00
25/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
25/02/2025	GOVI On 06-November-25			GOVI	1153.50	1153.2940	1153.5000	1153.2940	0.00
25/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	415000	41	42	41	0.00
25/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
25/02/2025	GOVI On 05-February-26			GOVI	1175.73	1175.5130	1175.7250	1175.5130	0.00
25/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	257250	26	26	26	0.00
25/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
25/02/2025	GOVI On 07-May-26			GOVI	1197.72	1197.5020	1197.7230	1197.5020	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
25/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	207230	21	21	21	0.00
25/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
25/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/02/2025	IGOV On 08-May-25			Index Future	381.89	381.4670	381.8930	381.4670	892.00
25/02/2025	IGOV On 07-August-25			Index Future	389.49	389.0560	389.4920	389.0560	0.00
25/02/2025	IGOV On 06-November-25			Index Future	397.14	396.6960	397.1420	396.6960	0.00
25/02/2025	IGOV On 05-February-26			Index Future	404.88	404.4270	404.8830	404.4270	0.00
25/02/2025	IGOV On 07-May-26			Index Future	412.55	412.0790	412.5450	412.0790	0.00
25/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
25/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
25/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/02/2025	R033 On 08-May-25			Bond Future	10.01	100.8461	101.0745	100.8461	9,365.00
25/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2328	2	2	2	0.00
25/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	655	1	1	1	0.00
25/02/2025	R033 On 07-August-25			Bond Future	10.11	102.8274	103.0605	102.8274	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
25/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2599	2	3	2	0.00
25/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1461	2	1	2	0.00
25/02/2025	R033 On 06-November-25			Bond Future	10.22	99.7759	100.0137	99.7759	0.00
25/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2678	3	3	3	0.00
25/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2120	2	2	2	0.00
25/02/2025	R033 On 05-February-26			Bond Future	10.34	101.6940	101.9367	101.6940	0.00
25/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3302	3	3	3	0.00
25/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2575	3	3	3	0.00
25/02/2025	R033 On 07-May-26			Bond Future	10.48	98.5434	98.7911	98.5434	0.00
25/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2885	3	3	3	0.00
25/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3382	4	3	4	0.00
25/02/2025	R035 On 08-May-25			Bond Future	10.60	91.3399	91.3753	91.3399	77,956.00
25/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6347	6	6	6	0.00
25/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	311	0	0	0	300.00
25/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1300	1	1	1	300.00
25/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2823	3	3	3	0.00
25/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5962	6	6	6	0.00
25/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2581	3	3	3	0.00
25/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	931	1	1	1	150.00
25/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13698	14	14	14	0.00
25/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10739	11	11	11	0.00
25/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4821	5	5	5	400.00
25/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	9	0	0	0	400.00
25/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	213	0	0	0	0.00
25/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	400.00
25/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	679	1	1	1	150.00
25/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1853	2	2	2	0.00
25/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	120	0	0	0	150.00
25/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	596	1	1	1	300.00
25/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3300	3	3	3	0.00
25/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1435	1	1	1	0.00
25/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	98	0	0	0	0.00
25/02/2025	R035 On 07-August-25			Bond Future	10.71	93.1347	93.1709	93.1347	0.00
25/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9968	10	10	10	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
25/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	716	1	1	1	300.00
25/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1754	2	2	2	300.00
25/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4321	4	4	4	0.00
25/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4164	4	4	4	0.00
25/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1011	1	1	1	8,500.00
25/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	960	1	1	1	300.00
25/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2456	2	2	2	0.00
25/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4232	4	4	4	0.00
25/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	169	0	0	0	0.00
25/02/2025	R035 On 06-November-25			Bond Future	10.83	90.4341	90.4713	90.4341	0.00
25/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3787	4	4	4	0.00
25/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4597	5	5	5	0.00
25/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	975	1	1	1	300.00
25/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1958	2	2	2	300.00
25/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5497	5	5	5	0.00
25/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2977	3	3	3	250.00
25/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6599	7	7	7	0.00
25/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4670	5	5	5	0.00
25/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	750	1	1	1	2,000.00
25/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1573	2	2	2	2,000.00
25/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3832	4	4	4	0.00
25/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5822	6	6	6	0.00
25/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1429	1	1	1	250.00
25/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2324	2	2	2	0.00
25/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	872	1	1	1	250.00
25/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1150	1	1	1	300.00
25/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3286	3	3	3	0.00
25/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5077	5	5	5	0.00
25/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1458	1	1	1	2,000.00
25/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1827	2	2	2	0.00
25/02/2025	R035 On 05-February-26			Bond Future	10.96	92.1734	92.2116	92.1734	0.00
25/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2805	3	3	3	0.00
25/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3687	4	4	4	0.00
25/02/2025	R035 On 07-May-26			Bond Future	11.10	89.3850	89.4242	89.3850	0.00
25/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2915	3	3	3	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
25/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4151	4	4	4	0.00
25/02/2025	R038 On 08-May-25			Bond Future	11.04	99.9245	100.1067	99.9245	9,244.00
25/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2419	2	2	2	0.00
25/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1110	1	1	1	0.00
25/02/2025	R038 On 07-August-25			Bond Future	11.16	101.8877	102.0736	101.8877	0.00
25/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2855	3	3	3	0.00
25/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2302	2	2	2	0.00
25/02/2025	R038 On 06-November-25			Bond Future	11.28	98.3764	98.5662	98.3764	0.00
25/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3037	3	3	3	0.00
25/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2223	2	2	2	1,770.00
25/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7604	7	8	7	0.00
25/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1145	1	1	1	1,770.00
25/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4184	4	4	4	0.00
25/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3290	3	3	3	0.00
25/02/2025	R038 On 05-February-26			Bond Future	11.41	100.2671	100.4610	100.2671	0.00
25/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4103	4	4	4	0.00
25/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3928	4	4	4	0.00
25/02/2025	R038 On 07-May-26			Bond Future	11.56	96.6479	96.8457	96.6479	0.00
25/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3892	4	4	4	0.00
25/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4896	5	5	5	0.00
25/02/2025	R053 On 08-May-25			Bond Future	11.31	103.8660	103.9644	103.8660	22,674.00
25/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10505	10	11	10	0.00
25/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	108	0	0	0	0.00
25/02/2025	R053 On 07-August-25			Bond Future	11.41	105.9066	106.0072	105.9066	0.00
25/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13541	13	14	13	0.00
25/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	368	0	0	0	0.00
25/02/2025	R053 On 06-November-25			Bond Future	11.52	102.0947	102.1976	102.0947	0.00
25/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5203	5	5	5	0.00
25/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3219	3	3	3	0.00
25/02/2025	R053 On 05-February-26			Bond Future	11.63	104.0568	104.1619	104.0568	0.00
25/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4257	4	4	4	0.00
25/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5429	5	5	5	0.00
25/02/2025	R053 On 07-May-26			Bond Future	11.76	100.1307	100.2383	100.1307	0.00
25/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5155	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
25/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5692	6	6	6	0.00
25/02/2025	R186 On 08-May-25			Bond Future	8.31	107.2907	107.3436	107.2907	158,345.00
25/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	392	0	0	0	0.00
25/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	147	0	0	0	0.00
25/02/2025	R186 On 07-August-25			Bond Future	8.38	104.0896	104.1436	104.0896	0.00
25/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1723	2	2	2	0.00
25/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1198	1	1	1	1,983.00
25/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2401	2	2	2	0.00
25/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	33	0	0	0	1,983.00
25/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	121	0	0	0	0.00
25/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	67	0	0	0	0.00
25/02/2025	R186 On 06-November-25			Bond Future	8.50	106.1071	106.1626	106.1071	447.00
25/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	210	0	0	0	0.00
25/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	598	1	1	1	0.00
25/02/2025	R186 On 05-February-26			Bond Future	8.72	102.8401	102.8969	102.8401	0.00
25/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	285	0	0	0	0.00
25/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	521	1	1	1	0.00
25/02/2025	R186 On 07-May-26			Bond Future	9.23	104.7548	104.8131	104.7548	0.00
25/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	195	0	0	0	0.00
25/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	512	1	1	1	0.00
25/02/2025	R202 On 08-May-25			Bond Future	272.80	273.8272	272.8036	273.8272	2,169.00
25/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	494	2	0	2	0.00
25/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R202 On 07-August-25			Bond Future	273.01	274.0520	273.0088	274.0520	0.00
25/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1409	2	1	2	0.00
25/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R202 On 06-November-25			Bond Future	278.37	279.4307	278.3677	279.4307	0.00
25/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2728	4	3	4	0.00
25/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R202 On 05-February-26			Bond Future	278.46	279.5445	278.4626	279.5445	0.00
25/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	643	2	1	2	0.00
25/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R202 On 07-May-26			Bond Future	283.72	284.8240	283.7226	284.8240	0.00
25/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6173	7	6	7	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
25/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R209 On 08-May-25			Bond Future	10.79	71.9269	72.0364	71.9269	28,728.00
25/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5359	5	5	5	0.00
25/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	103	0	0	0	0.00
25/02/2025	R209 On 07-August-25			Bond Future	10.89	73.3401	73.4518	73.3401	0.00
25/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8361	8	8	8	0.00
25/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	187	0	0	0	0.00
25/02/2025	R209 On 06-November-25			Bond Future	11.00	71.6089	71.7230	71.6089	0.00
25/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3131	3	3	3	0.00
25/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1837	2	2	2	0.00
25/02/2025	R209 On 05-February-26			Bond Future	11.12	72.9858	73.1023	72.9858	0.00
25/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2548	2	3	2	0.00
25/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3458	4	3	4	0.00
25/02/2025	R209 On 07-May-26			Bond Future	11.25	71.1937	71.3127	71.1937	0.00
25/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2873	3	3	3	0.00
25/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3730	4	4	4	0.00
25/02/2025	R210 On 08-May-25			Bond Future	246.07	246.0919	246.0675	246.0919	3,195.00
25/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
25/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1963	2	2	2	0.00
25/02/2025	R210 On 07-August-25			Bond Future	250.96	250.9867	250.9623	250.9867	0.00
25/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2522	3	3	3	0.00
25/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R210 On 06-November-25			Bond Future	252.48	252.5017	252.4780	252.5017	0.00
25/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	338	0	0	0	0.00
25/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R210 On 05-February-26			Bond Future	257.40	257.4186	257.3952	257.4186	0.00
25/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4295	4	4	4	0.00
25/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R210 On 07-May-26			Bond Future	258.78	258.8063	258.7835	258.8063	0.00
25/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3384	3	3	3	0.00
25/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
25/02/2025	R213 On 08-May-25			Bond Future	9.54	90.1506	90.2607	90.1506	101,742.00
25/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3972	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
25/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	101	0	0	0	0.00
25/02/2025	R213 On 07-August-25			Bond Future	9.63	91.9220	92.0344	91.9220	17.00
25/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7640	8	8	8	0.00
25/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	72	0	0	0	0.00
25/02/2025	R213 On 06-November-25			Bond Future	9.73	90.1502	90.2651	90.1502	0.00
25/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2482	2	2	2	0.00
25/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1286	1	1	1	0.00
25/02/2025	R213 On 05-February-26			Bond Future	9.85	91.8845	92.0019	91.8845	0.00
25/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2105	2	2	2	0.00
25/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	1974	2	2	2	0.00
25/02/2025	R213 On 07-May-26			Bond Future	9.99	90.0439	90.1638	90.0439	0.00
25/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1866	2	2	2	0.00
25/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2547	3	3	3	0.00
25/02/2025	R214 On 08-May-25			Bond Future	11.19	66.8494	66.8828	66.8494	16,369.00
25/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6158	6	6	6	0.00
25/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	90	0	0	0	0.00
25/02/2025	R214 On 07-August-25			Bond Future	11.28	68.1629	68.1972	68.1629	0.00
25/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8329	8	8	8	0.00
25/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	219	0	0	0	0.00
25/02/2025	R214 On 06-November-25			Bond Future	11.39	66.1841	66.2192	66.1841	0.00
25/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3311	3	3	3	0.00
25/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2025	2	2	2	0.00
25/02/2025	R214 On 05-February-26			Bond Future	11.51	67.4570	67.4930	67.4570	0.00
25/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2554	3	3	3	0.00
25/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3836	4	4	4	0.00
25/02/2025	R214 On 07-May-26			Bond Future	11.63	65.4139	65.4508	65.4139	0.00
25/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3329	3	3	3	0.00
25/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3821	4	4	4	0.00
25/02/2025	R248 On 08-May-25			Bond Future	11.36	80.6244	80.6318	80.6244	269,120.00
25/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7678	8	8	8	0.00
25/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	103	0	0	0	0.00
25/02/2025	R248 On 07-August-25			Bond Future	11.45	82.2087	82.2163	82.2087	0.00
25/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10467	10	10	10	0.00
25/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	285	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
25/02/2025	R248 On 06-November-25			Bond Future	11.56	79.3596	79.3677	79.3596	0.00
25/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3781	4	4	4	0.00
25/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2656	3	3	3	0.00
25/02/2025	R248 On 05-February-26			Bond Future	11.68	80.8857	80.8942	80.8857	0.00
25/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3188	3	3	3	0.00
25/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4601	5	5	5	0.00
25/02/2025	R248 On 07-May-26			Bond Future	11.80	77.9497	77.9587	77.9497	0.00
25/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4056	4	4	4	0.00
25/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4577	5	5	5	0.00
25/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00