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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/02/2025 TO: 17/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	2029 On 08-May-25			Bond Future	135.92	135.4037	135.9183	135.4037	5,933.00
17/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
17/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1932	2	2	2	0.00
17/02/2025	2029 On 07-August-25			Bond Future	138.61	138.0876	138.6127	138.0876	0.00
17/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1203	1	1	1	0.00
17/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2029 On 06-November-25			Bond Future	139.90	139.3605	139.8959	139.3605	68.00
17/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	106	0	0	0	0.00
17/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2029 On 05-February-26			Bond Future	142.62	142.0733	142.6196	142.0733	0.00
17/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2510	2	3	2	0.00
17/02/2025	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
17/02/2025	2029 On 07-May-26			Bond Future	143.85	143.2927	143.8491	143.2927	0.00
17/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2029	1	2	1	0.00
17/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2030 On 08-May-25			Bond Future	9.20	97.9090	97.7378	97.9090	62,432.00
17/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2851	3	3	3	0.00
17/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1519	2	2	2	680.00
17/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1010	1	1	1	300.00
17/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1744	2	2	2	0.00
17/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	295	0	0	0	300.00
17/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	932	1	1	1	800.00
17/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3036	3	3	3	0.00
17/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	261	0	0	0	800.00
17/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10504	11	11	11	0.00
17/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5306	5	5	5	2,280.00
17/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	554	1	1	1	1,320.00
17/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9161	9	9	9	0.00
17/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4056	4	4	4	1,640.00
17/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
17/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	85	0	0	0	0.00
17/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	593	1	1	1	0.00
17/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
17/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	28	0	0	0	0.00
17/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	989	1	1	1	0.00
17/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	184	0	0	0	800.00
17/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2169	2	2	2	0.00
17/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	920	1	1	1	0.00
17/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	494	0	0	0	300.00
17/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2053	2	2	2	0.00
17/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1457	1	1	1	0.00
17/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	211	0	0	0	0.00
17/02/2025	2030 On 07-August-25			Bond Future	9.29	95.8158	95.6415	95.8158	47,294.00
17/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6195	6	6	6	0.00
17/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9293	9	9	9	0.00
17/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4337	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
17/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	516	1	1	1	300.00
17/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1230	1	1	1	300.00
17/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2507	3	3	3	0.00
17/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	699	1	1	1	300.00
17/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1457	1	1	1	0.00
17/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2513	2	3	2	0.00
17/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7	0	0	0	1,054.00
17/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	280	0	0	0	0.00
17/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	84	0	0	0	0.00
17/02/2025	2030 On 06-November-25			Bond Future	9.38	97.6681	97.4908	97.6681	0.00
17/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1943	2	2	2	0.00
17/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1358	1	1	1	300.00
17/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3133	3	3	3	0.00
17/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	667	1	1	1	300.00
17/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1897	2	2	2	0.00
17/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	848	1	1	1	300.00
17/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2897	3	3	3	0.00
17/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1419	1	1	1	0.00
17/02/2025	2030 On 05-February-26			Bond Future	9.50	95.5377	95.3573	95.5377	0.00
17/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1835	2	2	2	0.00
17/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1857	2	2	2	0.00
17/02/2025	2030 On 07-May-26			Bond Future	9.66	97.3102	97.1268	97.3102	0.00
17/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1578	2	2	2	0.00
17/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2378	2	2	2	0.00
17/02/2025	2032 On 08-May-25			Bond Future	9.92	93.0179	92.7795	93.0179	127,686.00
17/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4660	5	5	5	0.00
17/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	377	0	0	0	300.00
17/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1241	1	1	1	300.00
17/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2333	3	2	3	0.00
17/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	399	0	0	0	800.00
17/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1290	1	1	1	800.00
17/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4899	5	5	5	0.00
17/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	163	0	0	0	800.00
17/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1273	1	1	1	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
17/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2743	3	3	3	0.00
17/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	663	1	1	1	300.00
17/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1317	1	1	1	0.00
17/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2817	3	3	3	0.00
17/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	185	0	0	0	0.00
17/02/2025	2032 On 07-August-25			Bond Future	10.01	94.8389	94.5961	94.8389	0.00
17/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8623	9	9	9	0.00
17/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1613	2	2	2	300.00
17/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3502	4	4	4	0.00
17/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	745	1	1	1	300.00
17/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2130	2	2	2	0.00
17/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	952	1	1	1	300.00
17/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3569	3	4	3	0.00
17/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	158	0	0	0	0.00
17/02/2025	2032 On 06-November-25			Bond Future	10.13	92.5109	92.2638	92.5109	0.00
17/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2969	3	3	3	0.00
17/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	919	1	1	1	300.00
17/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1734	2	2	2	300.00
17/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4345	5	4	5	0.00
17/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1090	1	1	1	300.00
17/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2731	3	3	3	0.00
17/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4162	4	4	4	0.00
17/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1701	2	2	2	0.00
17/02/2025	2032 On 05-February-26			Bond Future	10.25	94.2888	94.0372	94.2888	0.00
17/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2496	3	2	3	0.00
17/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2889	3	3	3	0.00
17/02/2025	2032 On 07-May-26			Bond Future	10.40	91.8786	91.6226	91.8786	0.00
17/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2321	2	2	2	0.00
17/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3402	3	3	3	0.00
17/02/2025	2033 On 08-May-25			Bond Future	129.27	129.0041	129.2738	129.0041	9,712.00
17/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1346	2	1	2	0.00
17/02/2025	2033 On 07-August-25			Bond Future	131.84	131.5612	131.8366	131.5612	0.00
17/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3187	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
17/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2033 On 06-November-25			Bond Future	132.89	132.6074	132.8882	132.6074	0.00
17/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
17/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	252	1	0	1	0.00
17/02/2025	2033 On 05-February-26			Bond Future	135.48	135.1890	135.4757	135.1890	0.00
17/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2596	2	3	2	0.00
17/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2033 On 07-May-26			Bond Future	136.47	136.1766	136.4685	136.1766	0.00
17/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1309	1	1	1	0.00
17/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2037 On 08-May-25			Bond Future	11.04	86.1910	85.9010	86.1910	63,679.00
17/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6739	7	7	7	0.00
17/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	506	1	1	1	300.00
17/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1602	2	2	2	300.00
17/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3215	3	3	3	0.00
17/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8158	8	8	8	15,000.00
17/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11660	12	12	12	7,500.00
17/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11889	12	12	12	7,500.00
17/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	10	0	0	0	0.00
17/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	11	0	0	0	0.00
17/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	101	0	0	0	0.00
17/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	849	1	1	1	300.00
17/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1821	2	2	2	0.00
17/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3667	3	4	3	0.00
17/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	189	0	0	0	0.00
17/02/2025	2037 On 07-August-25			Bond Future	11.16	83.6177	83.3222	83.6177	73,915.00
17/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9815	10	10	10	0.00
17/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6269	7	6	7	0.00
17/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3388	4	3	4	0.00
17/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1045	1	1	1	2,341.00
17/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1219	1	1	1	200.00
17/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4858	5	5	5	0.00
17/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2280	2	2	2	0.00
17/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	702	1	1	1	2,541.00

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17/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2083	2	2	2	300.00
17/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4897	5	5	5	0.00
17/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	955	1	1	1	300.00
17/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2960	3	3	3	0.00
17/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1230	1	1	1	300.00
17/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4746	5	5	5	0.00
17/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2760	3	3	3	2,541.00
17/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5456	5	5	5	0.00
17/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1244	1	1	1	2,541.00
17/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1922	2	2	2	2,541.00
17/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4539	4	5	4	0.00
17/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	840	1	1	1	2,541.00
17/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4181	4	4	4	0.00
17/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	265	0	0	0	0.00
17/02/2025	2037 On 06-November-25			Bond Future	11.27	85.2338	84.9329	85.2338	0.00
17/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4228	4	4	4	0.00
17/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1231	1	1	1	300.00
17/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2326	2	2	2	300.00
17/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6144	6	6	6	0.00
17/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1465	1	1	1	300.00
17/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3852	4	4	4	0.00
17/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5645	5	6	5	0.00
17/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2302	2	2	2	0.00
17/02/2025	2037 On 05-February-26			Bond Future	11.40	82.6134	82.3069	82.6134	0.00
17/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3225	3	3	3	0.00
17/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6611	7	7	7	0.00
17/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2472	3	2	3	1,970.00
17/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2125	2	2	2	1,970.00
17/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5247	5	5	5	0.00
17/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4332	4	4	4	0.00
17/02/2025	2037 On 07-May-26			Bond Future	11.55	84.1445	83.8327	84.1445	0.00
17/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3463	4	3	4	0.00
17/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4712	5	5	5	0.00
17/02/2025	2038 On 08-May-25			Bond Future	140.60	140.5392	140.6030	140.5392	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
17/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	923	1	1	1	0.00
17/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2038 On 07-August-25			Bond Future	141.27	141.2063	141.2715	141.2063	0.00
17/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1712	2	2	2	0.00
17/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2038 On 06-November-25			Bond Future	144.04	143.9707	144.0376	143.9707	0.00
17/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	158	0	0	0	0.00
17/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2038 On 05-February-26			Bond Future	144.68	144.6144	144.6821	144.6144	0.00
17/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1482	1	1	1	0.00
17/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2038 On 07-May-26			Bond Future	147.41	147.3360	147.4056	147.3360	0.00
17/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2876	3	3	3	0.00
17/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2040 On 08-May-25			Bond Future	11.34	86.1904	85.9097	86.1904	31,815.00
17/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7602	8	8	8	0.00
17/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8202	8	8	8	15,000.00
17/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11551	12	12	12	7,500.00
17/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11890	12	12	12	7,500.00
17/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	20	0	0	0	0.00
17/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	152	0	0	0	0.00
17/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	24	0	0	0	0.00
17/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	192	0	0	0	0.00
17/02/2025	2040 On 07-August-25			Bond Future	11.46	83.3664	83.0804	83.3664	37,840.00
17/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10377	11	10	11	0.00
17/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	318	0	0	0	0.00
17/02/2025	2040 On 06-November-25			Bond Future	11.58	84.9776	84.6863	84.9776	0.00
17/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4275	4	4	4	0.00
17/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2762	3	3	3	0.00
17/02/2025	2040 On 05-February-26			Bond Future	11.71	82.1016	81.8049	82.1016	0.00
17/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3430	4	3	4	0.00
17/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4746	5	5	5	0.00
17/02/2025	2040 On 07-May-26			Bond Future	11.86	83.6226	83.3208	83.6226	0.00
17/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3964	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
17/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5069	5	5	5	0.00
17/02/2025	2044 On 08-May-25			Bond Future	11.49	81.8443	81.5239	81.8443	72,418.00
17/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7421	8	7	8	0.00
17/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2487	3	2	3	0.00
17/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	520	1	1	1	2,490.00
17/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5833	6	6	6	0.00
17/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2918	3	3	3	0.00
17/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1475	2	1	2	9,000.00
17/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	420	1	0	1	9,000.00
17/02/2025	2044 On 08-May-25		Call	Bond Future	0.01	0.0000	0.0000	0.0000	0.00
17/02/2025	2044 On 08-May-25		Put	Bond Future	18476.12	18.1557	18.4761	18.1557	0.00
17/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4657	4	5	4	0.00
17/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1248	1	1	1	9,000.00
17/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2380	2	2	2	0.00
17/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	403	0	0	0	2,490.00
17/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1494	1	1	1	2,490.00
17/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4277	4	4	4	0.00
17/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	221	0	0	0	0.00
17/02/2025	2044 On 07-August-25			Bond Future	11.61	79.0605	78.7341	79.0605	16.00
17/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10094	10	10	10	0.00
17/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	398	0	0	0	0.00
17/02/2025	2044 On 06-November-25			Bond Future	11.72	80.5883	80.2559	80.5883	0.00
17/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4026	4	4	4	0.00
17/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3058	3	3	3	0.00
17/02/2025	2044 On 05-February-26			Bond Future	11.84	77.7532	77.4145	77.7532	0.00
17/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3430	4	3	4	0.00
17/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5168	5	5	5	0.00
17/02/2025	2044 On 07-May-26			Bond Future	11.99	79.1934	78.8488	79.1934	0.00
17/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4090	4	4	4	0.00
17/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5193	5	5	5	0.00
17/02/2025	2046 On 08-May-25			Bond Future	120.68	119.7913	120.6839	119.7913	19,628.00
17/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1286	2	1	2	0.00
17/02/2025	2046 On 07-August-25			Bond Future	123.08	122.1656	123.0763	122.1656	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
17/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	4386	3	4	3	0.00
17/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2046 On 06-November-25			Bond Future	123.24	122.3088	123.2371	122.3088	0.00
17/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
17/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	2173	3	2	3	0.00
17/02/2025	2046 On 05-February-26			Bond Future	125.64	124.6890	125.6356	124.6890	0.00
17/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	3986	3	4	3	0.00
17/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2046 On 07-May-26			Bond Future	125.71	124.7472	125.7110	124.7472	0.00
17/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	761	0	1	0	0.00
17/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2050 On 08-May-25			Bond Future	121.96	121.0581	121.9614	121.0581	16,345.00
17/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	801	0	1	0	0.00
17/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2050 On 07-August-25			Bond Future	122.02	121.0975	122.0188	121.0975	0.00
17/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	2129	1	2	1	0.00
17/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2050 On 06-November-25			Bond Future	124.41	123.4682	124.4079	123.4682	0.00
17/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
17/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	12	1	0	1	0.00
17/02/2025	2050 On 05-February-26			Bond Future	124.42	123.4654	124.4229	123.4654	0.00
17/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	1603	1	2	1	0.00
17/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
17/02/2025	2050 On 07-May-26			Bond Future	126.76	125.7885	126.7647	125.7885	0.00
17/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	2695	2	3	2	0.00
17/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
17/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
17/02/2025	AL37 On 08-May-25			Index Future	1093.17	1095.0120	1093.1660	1095.0120	0.00
17/02/2025	AL37 On 07-August-25			Index Future	1114.58	1116.4540	1114.5810	1116.4540	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
17/02/2025	AL37 On 06-November-25			Index Future	1136.16	1138.0620	1136.1630	1138.0620	0.00
17/02/2025	AL37 On 05-February-26			Index Future	1158.05	1159.9720	1158.0460	1159.9720	0.00
17/02/2025	AL37 On 07-May-26			Index Future	1179.64	1181.5900	1179.6400	1181.5900	0.00
17/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
17/02/2025	AL7T On 08-May-25			Index Future	1307.09	1310.7650	1307.0920	1310.7650	0.00
17/02/2025	AL7T On 07-August-25			Index Future	1332.70	1336.4310	1332.6980	1336.4310	0.00
17/02/2025	AL7T On 06-November-25			Index Future	1358.50	1362.2960	1358.5030	1362.2960	0.00
17/02/2025	AL7T On 05-February-26			Index Future	1384.67	1388.5240	1384.6680	1388.5240	0.00
17/02/2025	AL7T On 07-May-26			Index Future	1410.49	1414.4010	1410.4890	1414.4010	0.00
17/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
17/02/2025	ALBI On 08-May-25			Index Future	1124.32	1127.2160	1124.3180	1127.2160	94.00
17/02/2025	ALBI On 07-August-25			Index Future	1146.34	1149.2890	1146.3430	1149.2890	0.00
17/02/2025	ALBI On 06-November-25			Index Future	1168.54	1171.5320	1168.5400	1171.5320	0.00
17/02/2025	ALBI On 05-February-26			Index Future	1191.05	1194.0860	1191.0460	1194.0860	0.00
17/02/2025	ALBI On 07-May-26			Index Future	1213.26	1216.3400	1213.2560	1216.3400	0.00
17/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C202 On 07-December-33			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
17/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	ES33 On 08-May-25			Bond Future	11.31	81.1941	80.9623	81.1941	0.00
17/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6190	6	6	6	0.00
17/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/02/2025	ES33 On 07-August-25			Bond Future	11.45	82.8032	82.5671	82.8032	0.00
17/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8763	9	9	9	0.00
17/02/2025	ES33 On 07-August-25	13.56	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
17/02/2025	ES33 On 06-November-25			Bond Future	11.61	80.6273	80.3868	80.6273	0.00
17/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1737	2	2	2	0.00
17/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/02/2025	ES33 On 05-February-26			Bond Future	11.78	82.1948	81.9500	82.1948	0.00
17/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
17/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1246	1	1	1	0.00
17/02/2025	ES33 On 07-May-26			Bond Future	11.98	79.9423	79.6931	79.9423	0.00
17/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
17/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1187	1	1	1	0.00
17/02/2025	ES42 On 08-May-25			Bond Future	11.85	76.4056	76.1412	76.4056	0.00
17/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7510	8	8	8	0.00
17/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/02/2025	ES42 On 07-August-25			Bond Future	11.97	77.9193	77.6499	77.9193	0.00
17/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9378	10	9	10	0.00
17/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/02/2025	ES42 On 06-November-25			Bond Future	12.11	75.1785	74.9041	75.1785	0.00
17/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1570	2	2	2	0.00
17/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/02/2025	ES42 On 05-February-26			Bond Future	12.25	76.6386	76.3590	76.6386	0.00
17/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
17/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2241	2	2	2	0.00
17/02/2025	ES42 On 07-May-26			Bond Future	12.40	73.8117	73.5272	73.8117	0.00
17/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
17/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1114	1	1	1	0.00
17/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
17/02/2025	GOVI On 08-May-25			GOVI	1107.23	1110.0350	1107.2340	1110.0350	632.00
17/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	852340	88	85	88	0.00
17/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/02/2025	GOVI On 07-August-25			GOVI	1128.92	1131.7710	1128.9240	1131.7710	0.00
17/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1179240	121	118	121	0.00
17/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/02/2025	GOVI On 06-November-25			GOVI	1150.78	1153.6750	1150.7840	1153.6750	0.00
17/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	387840	42	39	42	0.00
17/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	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
17/02/2025	GOVI On 05-February-26			GOVI	1172.95	1175.8850	1172.9480	1175.8850	0.00
17/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	229480	26	23	26	0.00
17/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
17/02/2025	GOVI On 07-May-26			GOVI	1194.82	1197.8000	1194.8200	1197.8000	0.00
17/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	178200	21	18	21	0.00
17/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
17/02/2025	IGOV On 08-May-25			Index Future	379.70	378.4350	379.6950	378.4350	887.00
17/02/2025	IGOV On 07-August-25			Index Future	387.22	385.9360	387.2240	385.9360	0.00
17/02/2025	IGOV On 06-November-25			Index Future	394.81	393.4950	394.8120	393.4950	0.00
17/02/2025	IGOV On 05-February-26			Index Future	402.50	401.1580	402.5040	401.1580	0.00
17/02/2025	IGOV On 07-May-26			Index Future	410.10	408.7200	410.0960	408.7200	0.00
17/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
17/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
17/02/2025	R033 On 08-May-25			Bond Future	10.12	100.8362	100.5083	100.8362	9,365.00
17/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2116	2	2	2	0.00
17/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1010	1	1	1	0.00
17/02/2025	R033 On 07-August-25			Bond Future	10.22	102.8103	102.4761	102.8103	0.00
17/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2461	3	2	3	0.00
17/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1907	2	2	2	0.00
17/02/2025	R033 On 06-November-25			Bond Future	10.34	99.7535	99.4132	99.7535	0.00
17/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2562	3	3	3	0.00
17/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2605	2	3	2	0.00
17/02/2025	R033 On 05-February-26			Bond Future	10.47	101.6701	101.3236	101.6701	0.00
17/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3204	3	3	3	0.00
17/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3090	3	3	3	0.00
17/02/2025	R033 On 07-May-26			Bond Future	10.62	98.5124	98.1598	98.5124	0.00
17/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2792	3	3	3	0.00
17/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3920	4	4	4	0.00
17/02/2025	R035 On 08-May-25			Bond Future	10.61	91.6145	91.3313	91.6145	78,173.00
17/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6367	7	6	7	0.00
17/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	430	1	0	1	300.00
17/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1464	2	1	2	300.00
17/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2948	3	3	3	0.00
17/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5991	6	6	6	0.00
17/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1093	1	1	1	150.00
17/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2715	3	3	3	0.00
17/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10707	11	11	11	0.00
17/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4881	5	5	5	400.00
17/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13656	14	14	14	0.00
17/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	400.00
17/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	22	0	0	0	400.00
17/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	317	0	0	0	0.00
17/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	857	1	1	1	150.00
17/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2059	2	2	2	0.00
17/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	193	0	0	0	150.00
17/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	766	1	1	1	300.00
17/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3464	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
17/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1642	2	2	2	0.00
17/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	163	0	0	0	0.00
17/02/2025	R035 On 07-August-25			Bond Future	10.72	93.4085	93.1199	93.4085	0.00
17/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9987	10	10	10	0.00
17/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	866	1	1	1	300.00
17/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1930	2	2	2	300.00
17/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4455	5	4	5	0.00
17/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4302	5	4	5	0.00
17/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1200	1	1	1	8,500.00
17/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1146	1	1	1	300.00
17/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2683	3	3	3	0.00
17/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4434	4	4	4	0.00
17/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	239	0	0	0	0.00
17/02/2025	R035 On 06-November-25			Bond Future	10.84	90.7089	90.4151	90.7089	0.00
17/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3953	4	4	4	0.00
17/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4750	5	5	5	0.00
17/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1135	1	1	1	300.00
17/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2141	2	2	2	300.00
17/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5632	6	6	6	0.00
17/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3157	3	3	3	250.00
17/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6709	7	7	7	0.00
17/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4822	5	5	5	0.00
17/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	896	1	1	1	2,000.00
17/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1752	2	2	2	2,000.00
17/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4067	4	4	4	0.00
17/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6024	6	6	6	0.00
17/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1637	2	2	2	250.00
17/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2560	2	3	2	0.00
17/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1039	1	1	1	250.00
17/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1341	1	1	1	300.00
17/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3526	3	4	3	0.00
17/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5294	5	5	5	0.00
17/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1667	2	2	2	2,000.00
17/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2049	2	2	2	0.00
17/02/2025	R035 On 05-February-26			Bond Future	10.97	92.4527	92.1535	92.4527	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
17/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3019	3	3	3	0.00
17/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3960	4	4	4	0.00
17/02/2025	R035 On 07-May-26			Bond Future	11.11	89.6635	89.3590	89.6635	0.00
17/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3101	3	3	3	0.00
17/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4402	4	4	4	0.00
17/02/2025	R038 On 08-May-25			Bond Future	11.09	100.1087	99.7693	100.1087	9,244.00
17/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2429	3	2	3	0.00
17/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1457	1	1	1	0.00
17/02/2025	R038 On 07-August-25			Bond Future	11.21	102.0684	101.7226	102.0684	0.00
17/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2909	3	3	3	0.00
17/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2707	3	3	3	0.00
17/02/2025	R038 On 06-November-25			Bond Future	11.34	98.5557	98.2035	98.5557	0.00
17/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3139	3	3	3	0.00
17/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2350	3	2	3	1,770.00
17/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7541	8	8	8	0.00
17/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1444	1	1	1	1,770.00
17/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4674	4	5	4	0.00
17/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3755	4	4	4	0.00
17/02/2025	R038 On 05-February-26			Bond Future	11.47	100.4489	100.0903	100.4489	0.00
17/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4216	4	4	4	0.00
17/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4411	4	4	4	0.00
17/02/2025	R038 On 07-May-26			Bond Future	11.62	96.8264	96.4614	96.8264	0.00
17/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3976	4	4	4	0.00
17/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5364	5	5	5	0.00
17/02/2025	R053 On 08-May-25			Bond Future	11.40	103.7090	103.2328	103.7090	22,674.00
17/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9903	10	10	10	0.00
17/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	237	0	0	0	0.00
17/02/2025	R053 On 07-August-25			Bond Future	11.50	105.7391	105.2539	105.7391	0.00
17/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12991	13	13	13	0.00
17/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	571	1	1	1	0.00
17/02/2025	R053 On 06-November-25			Bond Future	11.61	101.9190	101.4247	101.9190	0.00
17/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5121	5	5	5	0.00
17/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3911	4	4	4	0.00
17/02/2025	R053 On 05-February-26			Bond Future	11.73	103.8767	103.3732	103.8767	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
17/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4263	5	4	5	0.00
17/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6223	6	6	6	0.00
17/02/2025	R053 On 07-May-26			Bond Future	11.86	99.9403	99.4279	99.9403	0.00
17/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5130	5	5	5	0.00
17/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6477	6	6	6	0.00
17/02/2025	R186 On 08-May-25			Bond Future	8.38	107.2996	107.2310	107.2996	157,863.00
17/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	342	0	0	0	0.00
17/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	209	0	0	0	0.00
17/02/2025	R186 On 07-August-25			Bond Future	8.47	104.0912	104.0216	104.0912	0.00
17/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1626	2	2	2	0.00
17/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1114	1	1	1	1,983.00
17/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2293	2	2	2	0.00
17/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	46	0	0	0	1,983.00
17/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	160	0	0	0	0.00
17/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	91	0	0	0	0.00
17/02/2025	R186 On 06-November-25			Bond Future	8.62	106.1038	106.0332	106.1038	447.00
17/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	181	0	0	0	0.00
17/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	699	1	1	1	0.00
17/02/2025	R186 On 05-February-26			Bond Future	8.88	102.8357	102.7640	102.8357	0.00
17/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	246	0	0	0	0.00
17/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	615	1	1	1	0.00
17/02/2025	R186 On 07-May-26			Bond Future	9.47	104.7433	104.6708	104.7433	0.00
17/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	156	0	0	0	0.00
17/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	615	1	1	1	0.00
17/02/2025	R202 On 08-May-25			Bond Future	272.31	272.2282	272.3060	272.2282	1,359.00
17/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
17/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	4	0	0	0	0.00
17/02/2025	R202 On 07-August-25			Bond Future	272.48	272.4048	272.4843	272.4048	0.00
17/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	884	1	1	1	0.00
17/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R202 On 06-November-25			Bond Future	277.82	277.7379	277.8200	277.7379	0.00
17/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2180	2	2	2	0.00
17/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R202 On 05-February-26			Bond Future	277.91	277.8230	277.9055	277.8230	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
17/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	85	0	0	0	0.00
17/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R202 On 07-May-26			Bond Future	283.14	283.0516	283.1368	283.0516	0.00
17/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5587	6	6	6	0.00
17/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R209 On 08-May-25			Bond Future	10.84	72.0706	71.8161	72.0706	28,749.00
17/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5222	5	5	5	0.00
17/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	186	0	0	0	0.00
17/02/2025	R209 On 07-August-25			Bond Future	10.94	73.4815	73.2222	73.4815	0.00
17/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8219	8	8	8	0.00
17/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	275	0	0	0	0.00
17/02/2025	R209 On 06-November-25			Bond Future	11.05	71.7495	71.4855	71.7495	0.00
17/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3271	3	3	3	0.00
17/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2215	2	2	2	0.00
17/02/2025	R209 On 05-February-26			Bond Future	11.17	73.1285	72.8595	73.1285	0.00
17/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2669	3	3	3	0.00
17/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3821	4	4	4	0.00
17/02/2025	R209 On 07-May-26			Bond Future	11.31	71.3342	71.0605	71.3342	0.00
17/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3019	3	3	3	0.00
17/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4128	4	4	4	0.00
17/02/2025	R210 On 08-May-25			Bond Future	245.20	244.7898	245.1996	244.7898	1,744.00
17/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
17/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2830	3	3	3	0.00
17/02/2025	R210 On 07-August-25			Bond Future	250.06	249.6417	250.0603	249.6417	0.00
17/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1620	1	2	1	0.00
17/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R210 On 06-November-25			Bond Future	251.55	251.1209	251.5476	251.1209	0.00
17/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
17/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	592	1	1	1	0.00
17/02/2025	R210 On 05-February-26			Bond Future	256.44	256.0087	256.4445	256.0087	0.00
17/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	3344	3	3	3	0.00
17/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R210 On 07-May-26			Bond Future	257.80	257.3598	257.8030	257.3598	0.00
17/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	2403	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
17/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/02/2025	R213 On 08-May-25			Bond Future	9.59	90.2545	90.0880	90.2545	101,769.00
17/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3863	4	4	4	0.00
17/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	164	0	0	0	0.00
17/02/2025	R213 On 07-August-25			Bond Future	9.67	92.0218	91.8523	92.0218	17.00
17/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7508	8	8	8	0.00
17/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	123	0	0	0	0.00
17/02/2025	R213 On 06-November-25			Bond Future	9.78	90.2477	90.0751	90.2477	179.00
17/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2504	3	3	3	0.00
17/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1499	1	1	1	0.00
17/02/2025	R213 On 05-February-26			Bond Future	9.91	91.9832	91.8075	91.9832	0.00
17/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2144	2	2	2	0.00
17/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2207	2	2	2	0.00
17/02/2025	R213 On 07-May-26			Bond Future	10.05	90.1385	89.9599	90.1385	0.00
17/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1862	2	2	2	0.00
17/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2747	3	3	3	0.00
17/02/2025	R214 On 08-May-25			Bond Future	11.25	66.8089	66.5662	66.8089	16,369.00
17/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5925	6	6	6	0.00
17/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	174	0	0	0	0.00
17/02/2025	R214 On 07-August-25			Bond Future	11.35	68.1171	67.8698	68.1171	0.00
17/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8112	8	8	8	0.00
17/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	329	0	0	0	0.00
17/02/2025	R214 On 06-November-25			Bond Future	11.46	66.1343	65.8824	66.1343	0.00
17/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3340	4	3	4	0.00
17/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2390	2	2	2	0.00
17/02/2025	R214 On 05-February-26			Bond Future	11.57	67.4057	67.1491	67.4057	0.00
17/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2649	3	3	3	0.00
17/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4275	4	4	4	0.00
17/02/2025	R214 On 07-May-26			Bond Future	11.70	65.3572	65.0961	65.3572	0.00
17/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3376	4	3	4	0.00
17/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4224	4	4	4	0.00
17/02/2025	R248 On 08-May-25			Bond Future	11.43	80.4705	80.1379	80.4705	269,120.00
17/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7293	8	7	8	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
17/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	211	0	0	0	0.00
17/02/2025	R248 On 07-August-25			Bond Future	11.53	82.0462	81.7074	82.0462	0.00
17/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10108	10	10	10	0.00
17/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	434	0	0	0	0.00
17/02/2025	R248 On 06-November-25			Bond Future	11.64	79.1902	78.8451	79.1902	0.00
17/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3774	4	4	4	0.00
17/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3171	3	3	3	0.00
17/02/2025	R248 On 05-February-26			Bond Future	11.77	80.7123	80.3608	80.7123	0.00
17/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3248	3	3	3	0.00
17/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5195	5	5	5	0.00
17/02/2025	R248 On 07-May-26			Bond Future	11.89	77.7679	77.4101	77.7679	0.00
17/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4067	4	4	4	0.00
17/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5137	5	5	5	0.00
17/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00