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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/02/2025 TO: 18/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/02/2025	2029 On 08-May-25			Bond Future	136.22		135.9183	136.2226	135.9183	5,933.00
18/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
18/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1627		2	2	2	0.00
18/02/2025	2029 On 07-August-25			Bond Future	138.92		138.6127	138.9234	138.6127	0.00
18/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1513		1	2	1	0.00
18/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
18/02/2025	2029 On 06-November-25			Bond Future	140.21		139.8959	140.2135	139.8959	68.00
18/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	424		0	0	0	0.00
18/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
18/02/2025	2029 On 05-February-26			Bond Future	142.94		142.6196	142.9438	142.6196	0.00
18/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2834		3	3	3	0.00
18/02/2025	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
18/02/2025	2029 On 07-May-26			Bond Future	144.18	143.8491	144.1801	143.8491	0.00
18/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2360	2	2	2	0.00
18/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2030 On 08-May-25			Bond Future	9.18	97.7378	97.7799	97.7378	62,432.00
18/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2883	3	3	3	0.00
18/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1540	2	2	2	680.00
18/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1026	1	1	1	300.00
18/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1768	2	2	2	0.00
18/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	300	0	0	0	300.00
18/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	947	1	1	1	800.00
18/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3068	3	3	3	0.00
18/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	265	0	0	0	800.00
18/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10546	11	11	11	0.00
18/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5346	5	5	5	2,280.00
18/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	564	1	1	1	1,320.00
18/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9203	9	9	9	0.00
18/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4093	4	4	4	1,640.00
18/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
18/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	80	0	0	0	0.00
18/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	573	1	1	1	0.00
18/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
18/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	26	0	0	0	0.00
18/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	962	1	1	1	0.00
18/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	174	0	0	0	800.00
18/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2131	2	2	2	0.00
18/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	894	1	1	1	0.00
18/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	476	0	0	0	300.00
18/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2016	2	2	2	0.00
18/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1425	1	1	1	0.00
18/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	201	0	0	0	0.00
18/02/2025	2030 On 07-August-25			Bond Future	9.27	95.6415	95.6846	95.6415	47,294.00
18/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6235	6	6	6	0.00
18/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9336	9	9	9	0.00
18/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4372	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
18/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	525	1	1	1	300.00
18/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1247	1	1	1	300.00
18/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2534	3	3	3	0.00
18/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	682	1	1	1	300.00
18/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1431	1	1	1	0.00
18/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2479	3	2	3	0.00
18/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7	0	0	0	1,054.00
18/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	272	0	0	0	0.00
18/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	81	0	0	0	0.00
18/02/2025	2030 On 06-November-25			Bond Future	9.37	97.4908	97.5350	97.4908	0.00
18/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1964	2	2	2	0.00
18/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1375	1	1	1	300.00
18/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3161	3	3	3	0.00
18/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	678	1	1	1	300.00
18/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1870	2	2	2	0.00
18/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	832	1	1	1	300.00
18/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2863	3	3	3	0.00
18/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1396	1	1	1	0.00
18/02/2025	2030 On 05-February-26			Bond Future	9.48	95.3573	95.4027	95.3573	0.00
18/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1856	2	2	2	0.00
18/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1832	2	2	2	0.00
18/02/2025	2030 On 07-May-26			Bond Future	9.64	97.1268	97.1734	97.1268	0.00
18/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1596	2	2	2	0.00
18/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2350	2	2	2	0.00
18/02/2025	2032 On 08-May-25			Bond Future	9.90	92.7795	92.8330	92.7795	127,686.00
18/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4704	5	5	5	0.00
18/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	383	0	0	0	300.00
18/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1260	1	1	1	300.00
18/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2363	2	2	2	0.00
18/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	405	0	0	0	800.00
18/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1309	1	1	1	800.00
18/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4944	5	5	5	0.00
18/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	155	0	0	0	800.00
18/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1239	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
18/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2696	3	3	3	0.00
18/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	639	1	1	1	300.00
18/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1283	1	1	1	0.00
18/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2770	3	3	3	0.00
18/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	176	0	0	0	0.00
18/02/2025	2032 On 07-August-25			Bond Future	10.00	94.5961	94.6509	94.5961	0.00
18/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8672	9	9	9	0.00
18/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1633	2	2	2	300.00
18/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3536	4	4	4	0.00
18/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	756	1	1	1	300.00
18/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2096	2	2	2	0.00
18/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	931	1	1	1	300.00
18/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3525	4	4	4	0.00
18/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	153	0	0	0	0.00
18/02/2025	2032 On 06-November-25			Bond Future	10.11	92.2638	92.3200	92.2638	0.00
18/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2998	3	3	3	0.00
18/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	932	1	1	1	300.00
18/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1755	2	2	2	300.00
18/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4382	4	4	4	0.00
18/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1070	1	1	1	300.00
18/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2696	3	3	3	0.00
18/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4119	4	4	4	0.00
18/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1674	2	2	2	0.00
18/02/2025	2032 On 05-February-26			Bond Future	10.24	94.0372	94.0947	94.0372	0.00
18/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2520	2	3	2	0.00
18/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2856	3	3	3	0.00
18/02/2025	2032 On 07-May-26			Bond Future	10.39	91.6226	91.6816	91.6226	0.00
18/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2345	2	2	2	0.00
18/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3367	3	3	3	0.00
18/02/2025	2033 On 08-May-25			Bond Future	129.17	129.2738	129.1697	129.2738	9,712.00
18/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1450	1	1	1	0.00
18/02/2025	2033 On 07-August-25			Bond Future	131.73	131.8366	131.7309	131.8366	0.00
18/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3081	3	3	3	0.00

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18/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2033 On 06-November-25			Bond Future	132.78	132.8882	132.7811	132.8882	0.00
18/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
18/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	359	0	0	0	0.00
18/02/2025	2033 On 05-February-26			Bond Future	135.37	135.4757	135.3668	135.4757	0.00
18/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2487	3	2	3	0.00
18/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2033 On 07-May-26			Bond Future	136.36	136.4685	136.3583	136.4685	0.00
18/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1198	1	1	1	0.00
18/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2037 On 08-May-25			Bond Future	11.02	85.9010	86.0266	85.9010	63,679.00
18/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6850	7	7	7	0.00
18/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	527	1	1	1	300.00
18/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1653	2	2	2	300.00
18/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3295	3	3	3	0.00
18/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8275	8	8	8	15,000.00
18/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11784	12	12	12	7,500.00
18/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12013	12	12	12	7,500.00
18/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	9	0	0	0	0.00
18/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	10	0	0	0	0.00
18/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	92	0	0	0	0.00
18/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	803	1	1	1	300.00
18/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1747	2	2	2	0.00
18/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3563	4	4	4	0.00
18/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	175	0	0	0	0.00
18/02/2025	2037 On 07-August-25			Bond Future	11.13	83.3222	83.4505	83.3222	73,915.00
18/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9930	10	10	10	0.00
18/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6366	6	6	6	0.00
18/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3458	3	3	3	0.00
18/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1077	1	1	1	2,341.00
18/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1255	1	1	1	200.00
18/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4944	5	5	5	0.00
18/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2335	2	2	2	0.00
18/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	726	1	1	1	2,541.00

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18/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2135	2	2	2	300.00
18/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4983	5	5	5	0.00
18/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	985	1	1	1	300.00
18/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2884	3	3	3	0.00
18/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1188	1	1	1	300.00
18/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4648	5	5	5	0.00
18/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2687	3	3	3	2,541.00
18/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5351	5	5	5	0.00
18/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1202	1	1	1	2,541.00
18/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1864	2	2	2	2,541.00
18/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4442	5	4	5	0.00
18/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	809	1	1	1	2,541.00
18/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4088	4	4	4	0.00
18/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	252	0	0	0	0.00
18/02/2025	2037 On 06-November-25			Bond Future	11.25	84.9329	85.0640	84.9329	0.00
18/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4303	4	4	4	0.00
18/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1265	1	1	1	300.00
18/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2378	2	2	2	300.00
18/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6235	6	6	6	0.00
18/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1425	1	1	1	300.00
18/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3774	4	4	4	0.00
18/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5547	6	6	6	0.00
18/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2245	2	2	2	0.00
18/02/2025	2037 On 05-February-26			Bond Future	11.38	82.3069	82.4408	82.3069	0.00
18/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3284	3	3	3	0.00
18/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6700	7	7	7	0.00
18/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2521	2	3	2	1,970.00
18/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2080	2	2	2	1,970.00
18/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5162	5	5	5	0.00
18/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4257	4	4	4	0.00
18/02/2025	2037 On 07-May-26			Bond Future	11.53	83.8327	83.9693	83.8327	0.00
18/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3524	3	4	3	0.00
18/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4636	5	5	5	0.00
18/02/2025	2038 On 08-May-25			Bond Future	141.57	140.6030	141.5718	140.6030	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
18/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1892	1	2	1	0.00
18/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2038 On 07-August-25			Bond Future	142.26	141.2715	142.2598	141.2715	0.00
18/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2700	2	3	2	0.00
18/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2038 On 06-November-25			Bond Future	145.05	144.0376	145.0458	144.0376	0.00
18/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1166	0	1	0	0.00
18/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2038 On 05-February-26			Bond Future	145.71	144.6821	145.7105	144.6821	0.00
18/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2510	1	3	1	0.00
18/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2038 On 07-May-26			Bond Future	148.45	147.4056	148.4540	147.4056	0.00
18/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3924	3	4	3	0.00
18/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2040 On 08-May-25			Bond Future	11.32	85.9097	86.0774	85.9097	31,815.00
18/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7752	8	8	8	0.00
18/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8356	8	8	8	15,000.00
18/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11715	12	12	12	7,500.00
18/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12055	12	12	12	7,500.00
18/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	17	0	0	0	0.00
18/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	138	0	0	0	0.00
18/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	21	0	0	0	0.00
18/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	175	0	0	0	0.00
18/02/2025	2040 On 07-August-25			Bond Future	11.44	83.0804	83.2517	83.0804	37,840.00
18/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10530	10	11	10	0.00
18/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	301	0	0	0	0.00
18/02/2025	2040 On 06-November-25			Bond Future	11.55	84.6863	84.8611	84.6863	0.00
18/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4372	4	4	4	0.00
18/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2685	3	3	3	0.00
18/02/2025	2040 On 05-February-26			Bond Future	11.68	81.8049	81.9834	81.8049	0.00
18/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3510	3	4	3	0.00
18/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4647	5	5	5	0.00
18/02/2025	2040 On 07-May-26			Bond Future	11.83	83.3208	83.5029	83.3208	0.00
18/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	4049	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
18/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4972	5	5	5	0.00
18/02/2025	2044 On 08-May-25			Bond Future	11.46	81.5239	81.7280	81.5239	72,418.00
18/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7603	7	8	7	0.00
18/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2597	2	3	2	0.00
18/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	556	1	1	1	2,490.00
18/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6002	6	6	6	0.00
18/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3039	3	3	3	0.00
18/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1554	1	2	1	9,000.00
18/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	451	0	0	0	9,000.00
18/02/2025	2044 On 08-May-25		Call	Bond Future	0.01	0.0000	0.0000	0.0000	0.00
18/02/2025	2044 On 08-May-25		Put	Bond Future	18272.01	18.4761	18.2720	18.4761	0.00
18/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4484	5	4	5	0.00
18/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1165	1	1	1	9,000.00
18/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2255	2	2	2	0.00
18/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	368	0	0	0	2,490.00
18/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1401	1	1	1	2,490.00
18/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4109	4	4	4	0.00
18/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	200	0	0	0	0.00
18/02/2025	2044 On 07-August-25			Bond Future	11.57	78.7341	78.9423	78.7341	16.00
18/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10279	10	10	10	0.00
18/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	374	0	0	0	0.00
18/02/2025	2044 On 06-November-25			Bond Future	11.69	80.2559	80.4685	80.2559	0.00
18/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4140	4	4	4	0.00
18/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2960	3	3	3	0.00
18/02/2025	2044 On 05-February-26			Bond Future	11.81	77.4145	77.6314	77.4145	0.00
18/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3525	3	4	3	0.00
18/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5046	5	5	5	0.00
18/02/2025	2044 On 07-May-26			Bond Future	11.95	78.8488	79.0701	78.8488	0.00
18/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4194	4	4	4	0.00
18/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5076	5	5	5	0.00
18/02/2025	2046 On 08-May-25			Bond Future	121.40	120.6839	121.4017	120.6839	19,628.00
18/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	568	1	1	1	0.00
18/02/2025	2046 On 07-August-25			Bond Future	123.81	123.0763	123.8087	123.0763	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
18/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5119	4	5	4	0.00
18/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2046 On 06-November-25			Bond Future	123.98	123.2371	123.9847	123.2371	0.00
18/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
18/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1425	2	1	2	0.00
18/02/2025	2046 On 05-February-26			Bond Future	126.40	125.6356	126.3983	125.6356	0.00
18/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4748	4	5	4	0.00
18/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2046 On 07-May-26			Bond Future	126.49	125.7110	126.4889	125.7110	0.00
18/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1539	1	2	1	0.00
18/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2050 On 08-May-25			Bond Future	122.98	121.9614	122.9767	121.9614	16,345.00
18/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1817	1	2	1	0.00
18/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2050 On 07-August-25			Bond Future	123.05	122.0188	123.0543	122.0188	0.00
18/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3164	2	3	2	0.00
18/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2050 On 06-November-25			Bond Future	125.46	124.4079	125.4640	124.4079	0.00
18/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1044	0	1	0	0.00
18/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2050 On 05-February-26			Bond Future	125.50	124.4229	125.5001	124.4229	0.00
18/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2680	2	3	2	0.00
18/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
18/02/2025	2050 On 07-May-26			Bond Future	127.86	126.7647	127.8625	126.7647	0.00
18/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3792	3	4	3	0.00
18/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
18/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
18/02/2025	AL37 On 08-May-25			Index Future	1093.64	1093.1660	1093.6420	1093.1660	0.00
18/02/2025	AL37 On 07-August-25			Index Future	1115.07	1114.5810	1115.0690	1114.5810	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
18/02/2025	AL37 On 06-November-25			Index Future	1136.66	1136.1630	1136.6630	1136.1630	0.00
18/02/2025	AL37 On 05-February-26			Index Future	1158.56	1158.0460	1158.5590	1158.0460	0.00
18/02/2025	AL37 On 07-May-26			Index Future	1180.17	1179.6400	1180.1670	1179.6400	0.00
18/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
18/02/2025	AL7T On 08-May-25			Index Future	1308.60	1307.0920	1308.6010	1307.0920	0.00
18/02/2025	AL7T On 07-August-25			Index Future	1334.24	1332.6980	1334.2400	1332.6980	0.00
18/02/2025	AL7T On 06-November-25			Index Future	1360.08	1358.5030	1360.0790	1358.5030	0.00
18/02/2025	AL7T On 05-February-26			Index Future	1386.28	1384.6680	1386.2780	1384.6680	0.00
18/02/2025	AL7T On 07-May-26			Index Future	1412.13	1410.4890	1412.1330	1410.4890	0.00
18/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
18/02/2025	ALBI On 08-May-25			Index Future	1125.72	1124.3180	1125.7170	1124.3180	94.00
18/02/2025	ALBI On 07-August-25			Index Future	1147.77	1146.3430	1147.7730	1146.3430	0.00
18/02/2025	ALBI On 06-November-25			Index Future	1170.00	1168.5400	1170.0010	1168.5400	0.00
18/02/2025	ALBI On 05-February-26			Index Future	1192.54	1191.0460	1192.5390	1191.0460	0.00
18/02/2025	ALBI On 07-May-26			Index Future	1214.78	1213.2560	1214.7810	1213.2560	0.00
18/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	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
18/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	ES33 On 08-May-25			Bond Future	11.28	80.9623	81.0889	80.9623	0.00
18/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6317	6	6	6	0.00
18/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/02/2025	ES33 On 07-August-25			Bond Future	11.42	82.5671	82.6964	82.5671	0.00
18/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8892	9	9	9	0.00
18/02/2025	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
18/02/2025	ES33 On 06-November-25			Bond Future	11.58	80.3868	80.5189	80.3868	0.00
18/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1869	2	2	2	0.00
18/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/02/2025	ES33 On 05-February-26			Bond Future	11.75	81.9500	82.0849	81.9500	0.00
18/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
18/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1111	1	1	1	0.00
18/02/2025	ES33 On 07-May-26			Bond Future	11.94	79.6931	79.8309	79.6931	0.00
18/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
18/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1050	1	1	1	0.00
18/02/2025	ES42 On 08-May-25			Bond Future	11.82	76.1412	76.3002	76.1412	0.00
18/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7669	8	8	8	0.00
18/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/02/2025	ES42 On 07-August-25			Bond Future	11.95	77.6499	77.8123	77.6499	0.00
18/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9540	9	10	9	0.00
18/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/02/2025	ES42 On 06-November-25			Bond Future	12.08	74.9041	75.0698	74.9041	0.00
18/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1736	2	2	2	0.00
18/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/02/2025	ES42 On 05-February-26			Bond Future	12.22	76.3590	76.5282	76.3590	0.00
18/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
18/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2072	2	2	2	0.00
18/02/2025	ES42 On 07-May-26			Bond Future	12.37	73.5272	73.7000	73.5272	0.00
18/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
18/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	941	1	1	1	0.00
18/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
18/02/2025	GOVI On 08-May-25			GOVI	1108.56	1107.2340	1108.5600	1107.2340	632.00
18/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	865600	85	87	85	0.00
18/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/02/2025	GOVI On 07-August-25			GOVI	1130.28	1128.9240	1130.2790	1128.9240	0.00
18/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1192790	118	119	118	0.00
18/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/02/2025	GOVI On 06-November-25			GOVI	1152.17	1150.7840	1152.1680	1150.7840	0.00
18/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	401680	39	40	39	0.00
18/02/2025	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
18/02/2025	GOVI On 05-February-26			GOVI	1174.36	1172.9480	1174.3630	1172.9480	0.00
18/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	243630	23	24	23	0.00
18/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
18/02/2025	GOVI On 07-May-26			GOVI	1196.27	1194.8200	1196.2660	1194.8200	0.00
18/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	192660	18	19	18	0.00
18/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
18/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
18/02/2025	IGOV On 08-May-25			Index Future	381.32	379.6950	381.3210	379.6950	887.00
18/02/2025	IGOV On 07-August-25			Index Future	388.88	387.2240	388.8840	387.2240	0.00
18/02/2025	IGOV On 06-November-25			Index Future	396.51	394.8120	396.5050	394.8120	0.00
18/02/2025	IGOV On 05-February-26			Index Future	404.23	402.5040	404.2310	402.5040	0.00
18/02/2025	IGOV On 07-May-26			Index Future	411.86	410.0960	411.8570	410.0960	0.00
18/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
18/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/02/2025	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
18/02/2025	R033 On 08-May-25			Bond Future	10.10	100.5083	100.5975	100.5083	9,365.00
18/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2163	2	2	2	0.00
18/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	967	1	1	1	0.00
18/02/2025	R033 On 07-August-25			Bond Future	10.21	102.4761	102.5674	102.4761	0.00
18/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2505	2	3	2	0.00
18/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1860	2	2	2	0.00
18/02/2025	R033 On 06-November-25			Bond Future	10.32	99.4132	99.5066	99.4132	0.00
18/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2605	3	3	3	0.00
18/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2554	3	3	3	0.00
18/02/2025	R033 On 05-February-26			Bond Future	10.45	101.3236	101.4191	101.3236	0.00
18/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3250	3	3	3	0.00
18/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3040	3	3	3	0.00
18/02/2025	R033 On 07-May-26			Bond Future	10.60	98.1598	98.2575	98.1598	0.00
18/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2833	3	3	3	0.00
18/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3864	4	4	4	0.00
18/02/2025	R035 On 08-May-25			Bond Future	10.59	91.3313	91.4534	91.3313	78,173.00
18/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6476	6	6	6	0.00
18/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	450	0	0	0	300.00
18/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1514	1	2	1	300.00
18/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3027	3	3	3	0.00
18/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6098	6	6	6	0.00
18/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1134	1	1	1	150.00
18/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2790	3	3	3	0.00
18/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10827	11	11	11	0.00
18/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4980	5	5	5	400.00
18/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13778	14	14	14	0.00
18/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	2	0	0	0	400.00
18/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	20	0	0	0	400.00
18/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	294	0	0	0	0.00
18/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	810	1	1	1	150.00
18/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1978	2	2	2	0.00
18/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	178	0	0	0	150.00
18/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	723	1	1	1	300.00
18/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3361	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
18/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1571	2	2	2	0.00
18/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	150	0	0	0	0.00
18/02/2025	R035 On 07-August-25			Bond Future	10.69	93.1199	93.2447	93.1199	0.00
18/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10100	10	10	10	0.00
18/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	895	1	1	1	300.00
18/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1981	2	2	2	300.00
18/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4539	4	5	4	0.00
18/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4384	4	4	4	0.00
18/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1158	1	1	1	8,500.00
18/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1104	1	1	1	300.00
18/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2609	3	3	3	0.00
18/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4337	4	4	4	0.00
18/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	227	0	0	0	0.00
18/02/2025	R035 On 06-November-25			Bond Future	10.81	90.4151	90.5425	90.4151	0.00
18/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4027	4	4	4	0.00
18/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4831	5	5	5	0.00
18/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1167	1	1	1	300.00
18/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2192	2	2	2	300.00
18/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5720	6	6	6	0.00
18/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3222	3	3	3	250.00
18/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6805	7	7	7	0.00
18/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4904	5	5	5	0.00
18/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	923	1	1	1	2,000.00
18/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1796	2	2	2	2,000.00
18/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3984	4	4	4	0.00
18/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5924	6	6	6	0.00
18/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1592	2	2	2	250.00
18/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2497	3	2	3	0.00
18/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1007	1	1	1	250.00
18/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1302	1	1	1	300.00
18/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3449	4	3	4	0.00
18/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5198	5	5	5	0.00
18/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1621	2	2	2	2,000.00
18/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1995	2	2	2	0.00
18/02/2025	R035 On 05-February-26			Bond Future	10.94	92.1535	92.2837	92.1535	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
18/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3076	3	3	3	0.00
18/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3887	4	4	4	0.00
18/02/2025	R035 On 07-May-26			Bond Future	11.09	89.3590	89.4920	89.3590	0.00
18/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3159	3	3	3	0.00
18/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4327	4	4	4	0.00
18/02/2025	R038 On 08-May-25			Bond Future	11.07	99.7693	99.9167	99.7693	9,244.00
18/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2505	2	3	2	0.00
18/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1386	1	1	1	0.00
18/02/2025	R038 On 07-August-25			Bond Future	11.19	101.7226	101.8733	101.7226	0.00
18/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2981	3	3	3	0.00
18/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2628	3	3	3	0.00
18/02/2025	R038 On 06-November-25			Bond Future	11.31	98.2035	98.3574	98.2035	0.00
18/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3209	3	3	3	0.00
18/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2408	2	2	2	1,770.00
18/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7652	8	8	8	0.00
18/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1402	1	1	1	1,770.00
18/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4578	5	5	5	0.00
18/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3671	4	4	4	0.00
18/02/2025	R038 On 05-February-26			Bond Future	11.45	100.0903	100.2475	100.0903	0.00
18/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4291	4	4	4	0.00
18/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4329	4	4	4	0.00
18/02/2025	R038 On 07-May-26			Bond Future	11.60	96.4614	96.6219	96.4614	0.00
18/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4048	4	4	4	0.00
18/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5275	5	5	5	0.00
18/02/2025	R053 On 08-May-25			Bond Future	11.37	103.2328	103.5071	103.2328	22,674.00
18/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10152	10	10	10	0.00
18/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	212	0	0	0	0.00
18/02/2025	R053 On 07-August-25			Bond Future	11.47	105.2539	105.5339	105.2539	0.00
18/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13237	13	13	13	0.00
18/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	537	1	1	1	0.00
18/02/2025	R053 On 06-November-25			Bond Future	11.58	101.4247	101.7104	101.4247	0.00
18/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5276	5	5	5	0.00
18/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3780	4	4	4	0.00
18/02/2025	R053 On 05-February-26			Bond Future	11.69	103.3732	103.6647	103.3732	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
18/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4392	4	4	4	0.00
18/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6061	6	6	6	0.00
18/02/2025	R053 On 07-May-26			Bond Future	11.82	99.4279	99.7252	99.4279	0.00
18/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5271	5	5	5	0.00
18/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6321	6	6	6	0.00
18/02/2025	R186 On 08-May-25			Bond Future	8.39	107.2310	107.2149	107.2310	157,863.00
18/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	331	0	0	0	0.00
18/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	214	0	0	0	0.00
18/02/2025	R186 On 07-August-25			Bond Future	8.48	104.0216	104.0055	104.0216	0.00
18/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1611	2	2	2	0.00
18/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1101	1	1	1	1,983.00
18/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2277	2	2	2	0.00
18/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	47	0	0	0	1,983.00
18/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	162	0	0	0	0.00
18/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	93	0	0	0	0.00
18/02/2025	R186 On 06-November-25			Bond Future	8.63	106.0332	106.0170	106.0332	447.00
18/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	176	0	0	0	0.00
18/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	709	1	1	1	0.00
18/02/2025	R186 On 05-February-26			Bond Future	8.90	102.7640	102.7479	102.7640	0.00
18/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	240	0	0	0	0.00
18/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	624	1	1	1	0.00
18/02/2025	R186 On 07-May-26			Bond Future	9.50	104.6708	104.6548	104.6708	0.00
18/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	151	0	0	0	0.00
18/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	626	1	1	1	0.00
18/02/2025	R202 On 08-May-25			Bond Future	273.39	272.3060	273.3854	272.3060	1,359.00
18/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1075	0	1	0	0.00
18/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R202 On 07-August-25			Bond Future	273.59	272.4843	273.5855	272.4843	0.00
18/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1986	1	2	1	0.00
18/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R202 On 06-November-25			Bond Future	278.94	277.8200	278.9436	277.8200	0.00
18/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	3304	2	3	2	0.00
18/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R202 On 05-February-26			Bond Future	279.05	277.9055	279.0524	277.9055	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
18/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	1232	0	1	0	0.00
18/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R202 On 07-May-26			Bond Future	284.31	283.1368	284.3066	283.1368	0.00
18/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6757	6	7	6	0.00
18/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R209 On 08-May-25			Bond Future	10.81	71.8161	71.9516	71.8161	28,749.00
18/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5341	5	5	5	0.00
18/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	169	0	0	0	0.00
18/02/2025	R209 On 07-August-25			Bond Future	10.91	73.2222	73.3605	73.2222	0.00
18/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8342	8	8	8	0.00
18/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	260	0	0	0	0.00
18/02/2025	R209 On 06-November-25			Bond Future	11.02	71.4855	71.6267	71.4855	0.00
18/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3349	3	3	3	0.00
18/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2151	2	2	2	0.00
18/02/2025	R209 On 05-February-26			Bond Future	11.14	72.8595	73.0037	72.8595	0.00
18/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2732	3	3	3	0.00
18/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3740	4	4	4	0.00
18/02/2025	R209 On 07-May-26			Bond Future	11.27	71.0605	71.2077	71.0605	0.00
18/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3085	3	3	3	0.00
18/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4048	4	4	4	0.00
18/02/2025	R210 On 08-May-25			Bond Future	245.18	245.1996	245.1760	245.1996	1,744.00
18/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
18/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2854	3	3	3	0.00
18/02/2025	R210 On 07-August-25			Bond Future	250.04	250.0603	250.0370	250.0603	0.00
18/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1597	2	2	2	0.00
18/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R210 On 06-November-25			Bond Future	251.53	251.5476	251.5255	251.5476	0.00
18/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
18/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	614	1	1	1	0.00
18/02/2025	R210 On 05-February-26			Bond Future	256.42	256.4445	256.4226	256.4445	0.00
18/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	3323	3	3	3	0.00
18/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R210 On 07-May-26			Bond Future	257.78	257.8030	257.7821	257.8030	0.00
18/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	2382	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
18/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
18/02/2025	R213 On 08-May-25			Bond Future	9.57	90.0880	90.1345	90.0880	101,769.00
18/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3901	4	4	4	0.00
18/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	156	0	0	0	0.00
18/02/2025	R213 On 07-August-25			Bond Future	9.66	91.8523	91.9000	91.8523	17.00
18/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7551	8	8	8	0.00
18/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	118	0	0	0	0.00
18/02/2025	R213 On 06-November-25			Bond Future	9.77	90.0751	90.1240	90.0751	179.00
18/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2529	3	3	3	0.00
18/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1475	1	1	1	0.00
18/02/2025	R213 On 05-February-26			Bond Future	9.89	91.8075	91.8577	91.8075	0.00
18/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2166	2	2	2	0.00
18/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2179	2	2	2	0.00
18/02/2025	R213 On 07-May-26			Bond Future	10.04	89.9599	90.0113	89.9599	0.00
18/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1883	2	2	2	0.00
18/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2716	3	3	3	0.00
18/02/2025	R214 On 08-May-25			Bond Future	11.22	66.5662	66.7098	66.5662	16,369.00
18/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6053	6	6	6	0.00
18/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	158	0	0	0	0.00
18/02/2025	R214 On 07-August-25			Bond Future	11.32	67.8698	68.0165	67.8698	0.00
18/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8241	8	8	8	0.00
18/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	311	0	0	0	0.00
18/02/2025	R214 On 06-November-25			Bond Future	11.43	65.8824	66.0321	65.8824	0.00
18/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3421	3	3	3	0.00
18/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2321	2	2	2	0.00
18/02/2025	R214 On 05-February-26			Bond Future	11.54	67.1491	67.3019	67.1491	0.00
18/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2713	3	3	3	0.00
18/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4186	4	4	4	0.00
18/02/2025	R214 On 07-May-26			Bond Future	11.67	65.0961	65.2520	65.0961	0.00
18/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3449	3	3	3	0.00
18/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4141	4	4	4	0.00
18/02/2025	R248 On 08-May-25			Bond Future	11.40	80.1379	80.3489	80.1379	269,120.00
18/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7482	7	7	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
18/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	190	0	0	0	0.00
18/02/2025	R248 On 07-August-25			Bond Future	11.50	81.7074	81.9227	81.7074	0.00
18/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10297	10	10	10	0.00
18/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	408	0	0	0	0.00
18/02/2025	R248 On 06-November-25			Bond Future	11.61	78.8451	79.0648	78.8451	0.00
18/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3890	4	4	4	0.00
18/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3067	3	3	3	0.00
18/02/2025	R248 On 05-February-26			Bond Future	11.73	80.3608	80.5850	80.3608	0.00
18/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3345	3	3	3	0.00
18/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5067	5	5	5	0.00
18/02/2025	R248 On 07-May-26			Bond Future	11.86	77.4101	77.6387	77.4101	0.00
18/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4175	4	4	4	0.00
18/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5017	5	5	5	0.00
18/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00