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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/02/2025 TO: 19/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/02/2025	2029 On 08-May-25			Bond Future	136.66		136.2226	136.6598	136.2226	5,933.00
19/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
19/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1190		2	1	2	0.00
19/02/2025	2029 On 07-August-25			Bond Future	139.37		138.9234	139.3704	138.9234	0.00
19/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1960		2	2	2	0.00
19/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
19/02/2025	2029 On 06-November-25			Bond Future	140.67		140.2135	140.6697	140.2135	68.00
19/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	880		0	1	0	0.00
19/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
19/02/2025	2029 On 05-February-26			Bond Future	143.41		142.9438	143.4101	142.9438	0.00
19/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	3300		3	3	3	0.00
19/02/2025	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
19/02/2025	2029 On 07-May-26			Bond Future	144.65	144.1801	144.6550	144.1801	0.00
19/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2835	2	3	2	0.00
19/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2030 On 08-May-25			Bond Future	9.24	97.7799	97.5775	97.7799	63,832.00
19/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2708	3	3	3	0.00
19/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1404	2	1	2	680.00
19/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	917	1	1	1	300.00
19/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1623	2	2	2	0.00
19/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	252	0	0	0	300.00
19/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	843	1	1	1	800.00
19/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2890	3	3	3	0.00
19/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	222	0	0	0	800.00
19/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10343	11	10	11	0.00
19/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5148	5	5	5	2,280.00
19/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	489	1	0	1	1,320.00
19/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9001	9	9	9	0.00
19/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3902	4	4	4	1,640.00
19/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
19/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	92	0	0	0	0.00
19/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	639	1	1	1	0.00
19/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
19/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	31	0	0	0	0.00
19/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1060	1	1	1	0.00
19/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	199	0	0	0	800.00
19/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2290	2	2	2	0.00
19/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	987	1	1	1	0.00
19/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	534	0	1	0	300.00
19/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2171	2	2	2	0.00
19/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1552	1	2	1	0.00
19/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	228	0	0	0	0.00
19/02/2025	2030 On 07-August-25			Bond Future	9.33	95.6846	95.4792	95.6846	47,294.00
19/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6039	6	6	6	0.00
19/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9131	9	9	9	0.00
19/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4193	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
19/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	468	1	0	1	300.00
19/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1146	1	1	1	300.00
19/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2387	3	2	3	0.00
19/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	741	1	1	1	300.00
19/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1536	1	2	1	0.00
19/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2627	2	3	2	0.00
19/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	8	0	0	0	1,054.00
19/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	298	0	0	0	0.00
19/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	90	0	0	0	0.00
19/02/2025	2030 On 06-November-25			Bond Future	9.43	97.5350	97.3265	97.5350	0.00
19/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1846	2	2	2	0.00
19/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1278	1	1	1	300.00
19/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3012	3	3	3	0.00
19/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	617	1	1	1	300.00
19/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1982	2	2	2	0.00
19/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	892	1	1	1	300.00
19/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3011	3	3	3	0.00
19/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1486	1	1	1	0.00
19/02/2025	2030 On 05-February-26			Bond Future	9.55	95.4027	95.1910	95.4027	0.00
19/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1747	2	2	2	0.00
19/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1935	2	2	2	0.00
19/02/2025	2030 On 07-May-26			Bond Future	9.71	97.1734	96.9589	97.1734	0.00
19/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1500	2	1	2	0.00
19/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2468	2	2	2	0.00
19/02/2025	2032 On 08-May-25			Bond Future	9.96	92.8330	92.5816	92.8330	127,686.00
19/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4475	5	4	5	0.00
19/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	325	0	0	0	300.00
19/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1129	1	1	1	300.00
19/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2182	2	2	2	0.00
19/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	344	0	0	0	800.00
19/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1175	1	1	1	800.00
19/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4712	5	5	5	0.00
19/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	174	0	0	0	800.00
19/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1357	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
19/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2886	3	3	3	0.00
19/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	709	1	1	1	300.00
19/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1403	1	1	1	0.00
19/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2963	3	3	3	0.00
19/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	198	0	0	0	0.00
19/02/2025	2032 On 07-August-25			Bond Future	10.06	94.6509	94.3953	94.6509	0.00
19/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8430	9	8	9	0.00
19/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1510	2	2	2	300.00
19/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3351	4	3	4	0.00
19/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	683	1	1	1	300.00
19/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2228	2	2	2	0.00
19/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1002	1	1	1	300.00
19/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3707	4	4	4	0.00
19/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	166	0	0	0	0.00
19/02/2025	2032 On 06-November-25			Bond Future	10.17	92.3200	92.0603	92.3200	0.00
19/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2839	3	3	3	0.00
19/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	856	1	1	1	300.00
19/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1638	2	2	2	300.00
19/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4192	4	4	4	0.00
19/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1140	1	1	1	300.00
19/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2839	3	3	3	0.00
19/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4302	4	4	4	0.00
19/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1775	2	2	2	0.00
19/02/2025	2032 On 05-February-26			Bond Future	10.30	94.0947	93.8309	94.0947	0.00
19/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2388	3	2	3	0.00
19/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2988	3	3	3	0.00
19/02/2025	2032 On 07-May-26			Bond Future	10.46	91.6816	91.4140	91.6816	0.00
19/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2221	2	2	2	0.00
19/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3511	3	4	3	0.00
19/02/2025	2033 On 08-May-25			Bond Future	129.51	129.1697	129.5116	129.1697	9,712.00
19/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1108	1	1	1	0.00
19/02/2025	2033 On 07-August-25			Bond Future	132.08	131.7309	132.0806	131.7309	0.00
19/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3431	3	3	3	0.00

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19/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2033 On 06-November-25			Bond Future	133.14	132.7811	133.1381	132.7811	0.00
19/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
19/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	2	0	0	0	0.00
19/02/2025	2033 On 05-February-26			Bond Future	135.73	135.3668	135.7319	135.3668	0.00
19/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2852	2	3	2	0.00
19/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2033 On 07-May-26			Bond Future	136.73	136.3583	136.7300	136.3583	0.00
19/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1570	1	2	1	0.00
19/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2037 On 08-May-25			Bond Future	11.10	86.0266	85.5751	86.0266	63,678.00
19/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6431	7	6	7	0.00
19/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	423	1	0	1	300.00
19/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1426	2	1	2	300.00
19/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2967	3	3	3	0.00
19/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7842	8	8	8	15,000.00
19/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11335	12	11	12	7,500.00
19/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11564	12	12	12	7,500.00
19/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	11	0	0	0	0.00
19/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	12	0	0	0	0.00
19/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	110	0	0	0	0.00
19/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	927	1	1	1	300.00
19/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1971	2	2	2	0.00
19/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3910	4	4	4	0.00
19/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	207	0	0	0	0.00
19/02/2025	2037 On 07-August-25			Bond Future	11.21	83.4505	82.9909	83.4505	73,915.00
19/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9503	10	10	10	0.00
19/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	5995	6	6	6	0.00
19/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3176	3	3	3	0.00
19/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	939	1	1	1	2,341.00
19/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1102	1	1	1	200.00
19/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4609	5	5	5	0.00
19/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2108	2	2	2	0.00
19/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	622	1	1	1	2,541.00

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19/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1920	2	2	2	300.00
19/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4647	5	5	5	0.00
19/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	856	1	1	1	300.00
19/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3129	3	3	3	0.00
19/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1312	1	1	1	300.00
19/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4979	5	5	5	0.00
19/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2920	3	3	3	2,541.00
19/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5707	5	6	5	0.00
19/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1326	1	1	1	2,541.00
19/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2041	2	2	2	2,541.00
19/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4765	4	5	4	0.00
19/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	898	1	1	1	2,541.00
19/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4395	4	4	4	0.00
19/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	285	0	0	0	0.00
19/02/2025	2037 On 06-November-25			Bond Future	11.34	85.0640	84.5962	85.0640	0.00
19/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4012	4	4	4	0.00
19/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1128	1	1	1	300.00
19/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2171	2	2	2	300.00
19/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5889	6	6	6	0.00
19/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1547	1	2	1	300.00
19/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4034	4	4	4	0.00
19/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5878	6	6	6	0.00
19/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2422	2	2	2	0.00
19/02/2025	2037 On 05-February-26			Bond Future	11.47	82.4408	81.9648	82.4408	0.00
19/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3054	3	3	3	0.00
19/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6365	7	6	7	0.00
19/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2326	3	2	3	1,970.00
19/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2221	2	2	2	1,970.00
19/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5443	5	5	5	0.00
19/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4503	4	5	4	0.00
19/02/2025	2037 On 07-May-26			Bond Future	11.62	83.9693	83.4854	83.9693	0.00
19/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3291	4	3	4	0.00
19/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4888	5	5	5	0.00
19/02/2025	2038 On 08-May-25			Bond Future	141.61	141.5718	141.6129	141.5718	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
19/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1933	2	2	2	0.00
19/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2038 On 07-August-25			Bond Future	142.30	142.2598	142.3020	142.2598	0.00
19/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2742	3	3	3	0.00
19/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2038 On 06-November-25			Bond Future	145.09	145.0458	145.0901	145.0458	0.00
19/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1210	1	1	1	0.00
19/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2038 On 05-February-26			Bond Future	145.75	145.7105	145.7547	145.7105	0.00
19/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2555	3	3	3	0.00
19/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2038 On 07-May-26			Bond Future	148.50	148.4540	148.5006	148.4540	0.00
19/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3971	4	4	4	0.00
19/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2040 On 08-May-25			Bond Future	11.38	86.0774	85.6857	86.0774	31,815.00
19/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7385	8	7	8	0.00
19/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7983	8	8	8	15,000.00
19/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11327	12	11	12	7,500.00
19/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11666	12	12	12	7,500.00
19/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	20	0	0	0	0.00
19/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	157	0	0	0	0.00
19/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	25	0	0	0	0.00
19/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	199	0	0	0	0.00
19/02/2025	2040 On 07-August-25			Bond Future	11.50	83.2517	82.8529	83.2517	45,234.00
19/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10161	11	10	11	0.00
19/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	330	0	0	0	0.00
19/02/2025	2040 On 06-November-25			Bond Future	11.62	84.8611	84.4554	84.8611	0.00
19/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4127	4	4	4	0.00
19/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2845	3	3	3	0.00
19/02/2025	2040 On 05-February-26			Bond Future	11.75	81.9834	81.5706	81.9834	0.00
19/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3309	4	3	4	0.00
19/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4859	5	5	5	0.00
19/02/2025	2040 On 07-May-26			Bond Future	11.90	83.5029	83.0834	83.5029	0.00
19/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3839	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
19/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5182	5	5	5	0.00
19/02/2025	2044 On 08-May-25			Bond Future	11.53	81.7280	81.2613	81.7280	72,418.00
19/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7170	8	7	8	0.00
19/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2310	3	2	3	0.00
19/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	451	1	0	1	2,490.00
19/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5593	6	6	6	0.00
19/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2727	3	3	3	0.00
19/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1340	2	1	2	9,000.00
19/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	361	0	0	0	9,000.00
19/02/2025	2044 On 08-May-25		Call	Bond Future	0.01	0.0000	0.0000	0.0000	0.00
19/02/2025	2044 On 08-May-25		Put	Bond Future	18738.69	18.2720	18.7387	18.2720	0.00
19/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4861	4	5	4	0.00
19/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1320	1	1	1	9,000.00
19/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2508	2	3	2	0.00
19/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	426	0	0	0	2,490.00
19/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1580	1	2	1	2,490.00
19/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4471	4	4	4	0.00
19/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	233	0	0	0	0.00
19/02/2025	2044 On 07-August-25			Bond Future	11.65	78.9423	78.4672	78.9423	16.00
19/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9845	10	10	10	0.00
19/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	416	0	0	0	0.00
19/02/2025	2044 On 06-November-25			Bond Future	11.76	80.4685	79.9849	80.4685	0.00
19/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3861	4	4	4	0.00
19/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3164	3	3	3	0.00
19/02/2025	2044 On 05-February-26			Bond Future	11.89	77.6314	77.1393	77.6314	0.00
19/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3293	4	3	4	0.00
19/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5306	5	5	5	0.00
19/02/2025	2044 On 07-May-26			Bond Future	12.03	79.0701	78.5697	79.0701	0.00
19/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3944	4	4	4	0.00
19/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5326	5	5	5	0.00
19/02/2025	2046 On 08-May-25			Bond Future	122.47	121.4017	122.4725	121.4017	19,628.00
19/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	502	0	1	0	0.00
19/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	1	0	1	0.00
19/02/2025	2046 On 07-August-25			Bond Future	124.90	123.8087	124.9017	123.8087	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
19/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	6212	5	6	5	0.00
19/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2046 On 06-November-25			Bond Future	125.10	123.9847	125.0991	123.9847	0.00
19/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	311	1	0	1	0.00
19/02/2025	2046 On 05-February-26			Bond Future	127.54	126.3983	127.5353	126.3983	0.00
19/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	5885	5	6	5	0.00
19/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2046 On 07-May-26			Bond Future	127.65	126.4889	127.6458	126.4889	0.00
19/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	2696	2	3	2	0.00
19/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2050 On 08-May-25			Bond Future	123.36	122.9767	123.3595	122.9767	16,345.00
19/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	2200	2	2	2	0.00
19/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2050 On 07-August-25			Bond Future	123.44	123.0543	123.4450	123.0543	0.00
19/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3555	3	4	3	0.00
19/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2050 On 06-November-25			Bond Future	125.86	125.4640	125.8638	125.4640	0.00
19/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1444	1	1	1	0.00
19/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2050 On 05-February-26			Bond Future	125.91	125.5001	125.9064	125.5001	0.00
19/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	3086	3	3	3	0.00
19/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
19/02/2025	2050 On 07-May-26			Bond Future	128.28	127.8625	128.2780	127.8625	0.00
19/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	4208	4	4	4	0.00
19/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
19/02/2025	AL37 On 08-May-25			Index Future	1091.20	1093.6420	1091.1960	1093.6420	0.00
19/02/2025	AL37 On 07-August-25			Index Future	1112.58	1115.0690	1112.5780	1115.0690	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
19/02/2025	AL37 On 06-November-25			Index Future	1134.13	1136.6630	1134.1280	1136.6630	0.00
19/02/2025	AL37 On 05-February-26			Index Future	1155.98	1158.5590	1155.9780	1158.5590	0.00
19/02/2025	AL37 On 07-May-26			Index Future	1177.54	1180.1670	1177.5420	1180.1670	0.00
19/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
19/02/2025	AL7T On 08-May-25			Index Future	1303.09	1308.6010	1303.0910	1308.6010	0.00
19/02/2025	AL7T On 07-August-25			Index Future	1328.63	1334.2400	1328.6250	1334.2400	0.00
19/02/2025	AL7T On 06-November-25			Index Future	1354.36	1360.0790	1354.3590	1360.0790	0.00
19/02/2025	AL7T On 05-February-26			Index Future	1380.45	1386.2780	1380.4520	1386.2780	0.00
19/02/2025	AL7T On 07-May-26			Index Future	1406.20	1412.1330	1406.2040	1412.1330	0.00
19/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
19/02/2025	ALBI On 08-May-25			Index Future	1121.35	1125.7170	1121.3480	1125.7170	94.00
19/02/2025	ALBI On 07-August-25			Index Future	1143.32	1147.7730	1143.3210	1147.7730	0.00
19/02/2025	ALBI On 06-November-25			Index Future	1165.47	1170.0010	1165.4660	1170.0010	0.00
19/02/2025	ALBI On 05-February-26			Index Future	1187.92	1192.5390	1187.9200	1192.5390	0.00
19/02/2025	ALBI On 07-May-26			Index Future	1210.08	1214.7810	1210.0800	1214.7810	0.00
19/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	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
19/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	ES33 On 08-May-25			Bond Future	11.35	81.0889	80.7537	81.0889	0.00
19/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5982	6	6	6	0.00
19/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/02/2025	ES33 On 07-August-25			Bond Future	11.49	82.6964	82.3553	82.6964	0.00
19/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8551	9	9	9	0.00
19/02/2025	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
19/02/2025	ES33 On 06-November-25			Bond Future	11.65	80.5189	80.1719	80.5189	0.00
19/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1522	2	2	2	0.00
19/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/02/2025	ES33 On 05-February-26			Bond Future	11.83	82.0849	81.7318	82.0849	0.00
19/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
19/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1464	1	1	1	0.00
19/02/2025	ES33 On 07-May-26			Bond Future	12.03	79.8309	79.4722	79.8309	0.00
19/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
19/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1408	1	1	1	0.00
19/02/2025	ES42 On 08-May-25			Bond Future	11.89	76.3002	75.9023	76.3002	0.00
19/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7271	8	7	8	0.00
19/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/02/2025	ES42 On 07-August-25			Bond Future	12.02	77.8123	77.4072	77.8123	0.00
19/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9135	10	9	10	0.00
19/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/02/2025	ES42 On 06-November-25			Bond Future	12.15	75.0698	74.6576	75.0698	0.00
19/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1324	2	1	2	0.00
19/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/02/2025	ES42 On 05-February-26			Bond Future	12.29	76.5282	76.1087	76.5282	0.00
19/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
19/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2491	2	2	2	0.00
19/02/2025	ES42 On 07-May-26			Bond Future	12.45	73.7000	73.2735	73.7000	0.00
19/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
19/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1368	1	1	1	0.00
19/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
19/02/2025	GOVI On 08-May-25			GOVI	1104.34	1108.5600	1104.3410	1108.5600	632.00
19/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	823410	87	82	87	0.00
19/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/02/2025	GOVI On 07-August-25			GOVI	1125.98	1130.2790	1125.9810	1130.2790	0.00
19/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1149810	119	115	119	0.00
19/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/02/2025	GOVI On 06-November-25			GOVI	1147.79	1152.1680	1147.7900	1152.1680	0.00
19/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	357900	40	36	40	0.00
19/02/2025	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
19/02/2025	GOVI On 05-February-26			GOVI	1169.90	1174.3630	1169.9030	1174.3630	0.00
19/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	199030	24	20	24	0.00
19/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/02/2025	GOVI On 07-May-26			GOVI	1191.73	1196.2660	1191.7270	1196.2660	0.00
19/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	147270	19	15	19	0.00
19/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
19/02/2025	IGOV On 08-May-25			Index Future	382.73	381.3210	382.7250	381.3210	887.00
19/02/2025	IGOV On 07-August-25			Index Future	390.32	388.8840	390.3160	388.8840	0.00
19/02/2025	IGOV On 06-November-25			Index Future	397.97	396.5050	397.9670	396.5050	0.00
19/02/2025	IGOV On 05-February-26			Index Future	405.72	404.2310	405.7230	404.2310	0.00
19/02/2025	IGOV On 07-May-26			Index Future	413.38	411.8570	413.3780	411.8570	0.00
19/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/02/2025	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
19/02/2025	R033 On 08-May-25			Bond Future	10.15	100.5975	100.3384	100.5975	9,365.00
19/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	1993	2	2	2	0.00
19/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1057	1	1	1	0.00
19/02/2025	R033 On 07-August-25			Bond Future	10.26	102.5674	102.3041	102.5674	0.00
19/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2354	3	2	3	0.00
19/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1973	2	2	2	0.00
19/02/2025	R033 On 06-November-25			Bond Future	10.37	99.5066	99.2391	99.5066	0.00
19/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2465	3	2	3	0.00
19/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2681	3	3	3	0.00
19/02/2025	R033 On 05-February-26			Bond Future	10.50	101.4191	101.1473	101.4191	0.00
19/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3104	3	3	3	0.00
19/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3167	3	3	3	0.00
19/02/2025	R033 On 07-May-26			Bond Future	10.66	98.2575	97.9819	98.2575	0.00
19/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2703	3	3	3	0.00
19/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4009	4	4	4	0.00
19/02/2025	R035 On 08-May-25			Bond Future	10.66	91.4534	91.0404	91.4534	78,173.00
19/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6091	6	6	6	0.00
19/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	360	0	0	0	300.00
19/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1306	2	1	2	300.00
19/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2727	3	3	3	0.00
19/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5718	6	6	6	0.00
19/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	960	1	1	1	150.00
19/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2500	3	3	3	0.00
19/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10418	11	10	11	0.00
19/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4619	5	5	5	400.00
19/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13366	14	13	14	0.00
19/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	400.00
19/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	24	0	0	0	400.00
19/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	346	0	0	0	0.00
19/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	933	1	1	1	150.00
19/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2217	2	2	2	0.00
19/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	210	0	0	0	150.00
19/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	835	1	1	1	300.00
19/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3684	3	4	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
19/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1776	2	2	2	0.00
19/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	178	0	0	0	0.00
19/02/2025	R035 On 07-August-25			Bond Future	10.77	93.2447	92.8244	93.2447	0.00
19/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9707	10	10	10	0.00
19/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	779	1	1	1	300.00
19/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1784	2	2	2	300.00
19/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4233	5	4	5	0.00
19/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4083	4	4	4	0.00
19/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1277	1	1	1	8,500.00
19/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1219	1	1	1	300.00
19/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2832	3	3	3	0.00
19/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4642	4	5	4	0.00
19/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	255	0	0	0	0.00
19/02/2025	R035 On 06-November-25			Bond Future	10.89	90.5425	90.1149	90.5425	0.00
19/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3759	4	4	4	0.00
19/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4538	5	5	5	0.00
19/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1043	1	1	1	300.00
19/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2003	2	2	2	300.00
19/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5405	6	5	6	0.00
19/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2984	3	3	3	250.00
19/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6467	7	6	7	0.00
19/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4609	5	5	5	0.00
19/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	819	1	1	1	2,000.00
19/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1630	2	2	2	2,000.00
19/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4245	4	4	4	0.00
19/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6248	6	6	6	0.00
19/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1724	2	2	2	250.00
19/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2687	2	3	2	0.00
19/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1097	1	1	1	250.00
19/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1414	1	1	1	300.00
19/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3688	3	4	3	0.00
19/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5503	5	6	5	0.00
19/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1755	2	2	2	2,000.00
19/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2155	2	2	2	0.00
19/02/2025	R035 On 05-February-26			Bond Future	11.03	92.2837	91.8486	92.2837	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
19/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2866	3	3	3	0.00
19/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4112	4	4	4	0.00
19/02/2025	R035 On 07-May-26			Bond Future	11.18	89.4920	89.0499	89.4920	0.00
19/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2951	3	3	3	0.00
19/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4561	4	5	4	0.00
19/02/2025	R038 On 08-May-25			Bond Future	11.15	99.9167	99.4234	99.9167	9,244.00
19/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2206	3	2	3	0.00
19/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1580	1	2	1	0.00
19/02/2025	R038 On 07-August-25			Bond Future	11.26	101.8733	101.3711	101.8733	0.00
19/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2712	3	3	3	0.00
19/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2861	3	3	3	0.00
19/02/2025	R038 On 06-November-25			Bond Future	11.39	98.3574	97.8466	98.3574	0.00
19/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2955	3	3	3	0.00
19/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2195	2	2	2	1,770.00
19/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7260	8	7	8	0.00
19/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1521	1	2	1	1,770.00
19/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4876	5	5	5	0.00
19/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3928	4	4	4	0.00
19/02/2025	R038 On 05-February-26			Bond Future	11.53	100.2475	99.7276	100.2475	0.00
19/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4020	4	4	4	0.00
19/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4577	4	5	4	0.00
19/02/2025	R038 On 07-May-26			Bond Future	11.68	96.6219	96.0936	96.6219	0.00
19/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3793	4	4	4	0.00
19/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5549	5	6	5	0.00
19/02/2025	R053 On 08-May-25			Bond Future	11.44	103.5071	102.8778	103.5071	22,674.00
19/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9562	10	10	10	0.00
19/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	251	0	0	0	0.00
19/02/2025	R053 On 07-August-25			Bond Future	11.54	105.5339	104.8931	105.5339	0.00
19/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12657	13	13	13	0.00
19/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	598	1	1	1	0.00
19/02/2025	R053 On 06-November-25			Bond Future	11.66	101.7104	101.0583	101.7104	0.00
19/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4900	5	5	5	0.00
19/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4056	4	4	4	0.00
19/02/2025	R053 On 05-February-26			Bond Future	11.77	103.6647	103.0010	103.6647	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
19/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4077	4	4	4	0.00
19/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6410	6	6	6	0.00
19/02/2025	R053 On 07-May-26			Bond Future	11.91	99.7252	99.0504	99.7252	0.00
19/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4934	5	5	5	0.00
19/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6658	6	7	6	0.00
19/02/2025	R186 On 08-May-25			Bond Future	8.43	107.2149	107.1582	107.2149	157,923.00
19/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	298	0	0	0	0.00
19/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	238	0	0	0	0.00
19/02/2025	R186 On 07-August-25			Bond Future	8.53	104.0055	103.9485	104.0055	0.00
19/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1561	2	2	2	0.00
19/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1056	1	1	1	1,983.00
19/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2224	2	2	2	0.00
19/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	50	0	0	0	1,983.00
19/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	175	0	0	0	0.00
19/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	99	0	0	0	0.00
19/02/2025	R186 On 06-November-25			Bond Future	8.69	106.0170	105.9600	106.0170	447.00
19/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	159	0	0	0	0.00
19/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	750	1	1	1	0.00
19/02/2025	R186 On 05-February-26			Bond Future	8.97	102.7479	102.6907	102.7479	0.00
19/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	220	0	0	0	0.00
19/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	661	1	1	1	0.00
19/02/2025	R186 On 07-May-26			Bond Future	9.60	104.6548	104.5977	104.6548	0.00
19/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	134	0	0	0	0.00
19/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	667	1	1	1	0.00
19/02/2025	R202 On 08-May-25			Bond Future	274.12	273.3854	274.1207	273.3854	2,169.00
19/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1811	1	2	1	0.00
19/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R202 On 07-August-25			Bond Future	274.34	273.5855	274.3364	273.5855	0.00
19/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	2736	2	3	2	0.00
19/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R202 On 06-November-25			Bond Future	279.71	278.9436	279.7119	278.9436	0.00
19/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	4072	3	4	3	0.00
19/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R202 On 05-February-26			Bond Future	279.83	279.0524	279.8335	279.0524	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
19/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	2014	1	2	1	0.00
19/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R202 On 07-May-26			Bond Future	285.11	284.3066	285.1055	284.3066	0.00
19/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	7556	7	8	7	0.00
19/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R209 On 08-May-25			Bond Future	10.88	71.9516	71.5801	71.9516	28,728.00
19/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5001	5	5	5	0.00
19/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	200	0	0	0	0.00
19/02/2025	R209 On 07-August-25			Bond Future	10.99	73.3605	72.9824	73.3605	0.00
19/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	7995	8	8	8	0.00
19/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	291	0	0	0	0.00
19/02/2025	R209 On 06-November-25			Bond Future	11.10	71.6267	71.2420	71.6267	0.00
19/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3121	3	3	3	0.00
19/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2308	2	2	2	0.00
19/02/2025	R209 On 05-February-26			Bond Future	11.22	73.0037	72.6122	73.0037	0.00
19/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2546	3	3	3	0.00
19/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3946	4	4	4	0.00
19/02/2025	R209 On 07-May-26			Bond Future	11.36	71.2077	70.8097	71.2077	0.00
19/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2893	3	3	3	0.00
19/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4254	4	4	4	0.00
19/02/2025	R210 On 08-May-25			Bond Future	246.04	245.1760	246.0426	245.1760	2,488.00
19/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1987	3	2	3	0.00
19/02/2025	R210 On 07-August-25			Bond Future	250.92	250.0370	250.9228	250.0370	0.00
19/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2483	2	2	2	0.00
19/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R210 On 06-November-25			Bond Future	252.43	251.5255	252.4289	251.5255	0.00
19/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	289	0	0	0	0.00
19/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	1	0	1	0.00
19/02/2025	R210 On 05-February-26			Bond Future	257.35	256.4226	257.3458	256.4226	0.00
19/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4246	3	4	3	0.00
19/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R210 On 07-May-26			Bond Future	258.72	257.7821	258.7212	257.7821	468.00
19/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3321	2	3	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
19/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/02/2025	R213 On 08-May-25			Bond Future	9.63	90.1345	89.9130	90.1345	101,769.00
19/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3700	4	4	4	0.00
19/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	177	0	0	0	0.00
19/02/2025	R213 On 07-August-25			Bond Future	9.72	91.9000	91.6749	91.9000	17.00
19/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7337	8	7	8	0.00
19/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	130	0	0	0	0.00
19/02/2025	R213 On 06-November-25			Bond Future	9.83	90.1240	89.8954	90.1240	179.00
19/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2392	3	2	3	0.00
19/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1566	1	2	1	0.00
19/02/2025	R213 On 05-February-26			Bond Future	9.96	91.8577	91.6254	91.8577	0.00
19/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2047	2	2	2	0.00
19/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2292	2	2	2	0.00
19/02/2025	R213 On 07-May-26			Bond Future	10.11	90.0113	89.7758	90.0113	0.00
19/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1775	2	2	2	0.00
19/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2844	3	3	3	0.00
19/02/2025	R214 On 08-May-25			Bond Future	11.29	66.7098	66.3426	66.7098	16,369.00
19/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5712	6	6	6	0.00
19/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	184	0	0	0	0.00
19/02/2025	R214 On 07-August-25			Bond Future	11.39	68.0165	67.6426	68.0165	0.00
19/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7901	8	8	8	0.00
19/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	345	0	0	0	0.00
19/02/2025	R214 On 06-November-25			Bond Future	11.50	66.0321	65.6515	66.0321	0.00
19/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3198	3	3	3	0.00
19/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2479	2	2	2	0.00
19/02/2025	R214 On 05-February-26			Bond Future	11.62	67.3019	66.9146	67.3019	0.00
19/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2535	3	3	3	0.00
19/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4396	4	4	4	0.00
19/02/2025	R214 On 07-May-26			Bond Future	11.74	65.2520	64.8582	65.2520	0.00
19/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3252	3	3	3	0.00
19/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4337	4	4	4	0.00
19/02/2025	R248 On 08-May-25			Bond Future	11.48	80.3489	79.8304	80.3489	269,120.00
19/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7001	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
19/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	227	0	0	0	0.00
19/02/2025	R248 On 07-August-25			Bond Future	11.58	81.9227	81.3947	81.9227	0.00
19/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9819	10	10	10	0.00
19/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	458	0	0	0	0.00
19/02/2025	R248 On 06-November-25			Bond Future	11.69	79.0648	78.5273	79.0648	0.00
19/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3589	4	4	4	0.00
19/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3304	3	3	3	0.00
19/02/2025	R248 On 05-February-26			Bond Future	11.82	80.5850	80.0378	80.5850	0.00
19/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3093	3	3	3	0.00
19/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5363	5	5	5	0.00
19/02/2025	R248 On 07-May-26			Bond Future	11.95	77.6387	77.0823	77.6387	0.00
19/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3897	4	4	4	0.00
19/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5295	5	5	5	0.00
19/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00