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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/02/2025 TO: 20/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/02/2025	2029 On 08-May-25			Bond Future	136.49		136.6598	136.4877	136.6598	5,933.00
20/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
20/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1362		1	1	1	0.00
20/02/2025	2029 On 07-August-25			Bond Future	139.20		139.3704	139.1954	139.3704	0.00
20/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1785		2	2	2	0.00
20/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
20/02/2025	2029 On 06-November-25			Bond Future	140.49		140.6697	140.4915	140.6697	68.00
20/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	702		1	1	1	0.00
20/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
20/02/2025	2029 On 05-February-26			Bond Future	143.23		143.4101	143.2289	143.4101	0.00
20/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	3119		3	3	3	0.00
20/02/2025	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
20/02/2025	2029 On 07-May-26			Bond Future	144.47	144.6550	144.4705	144.6550	0.00
20/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2650	3	3	3	0.00
20/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2030 On 08-May-25			Bond Future	9.25	97.5775	97.5425	97.5775	63,771.00
20/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2675	3	3	3	0.00
20/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1377	1	1	1	680.00
20/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	893	1	1	1	300.00
20/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1594	2	2	2	0.00
20/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	241	0	0	0	300.00
20/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	821	1	1	1	800.00
20/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2856	3	3	3	0.00
20/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	212	0	0	0	800.00
20/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10308	10	10	10	0.00
20/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5113	5	5	5	2,280.00
20/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	472	0	0	0	1,320.00
20/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	8965	9	9	9	0.00
20/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3867	4	4	4	1,640.00
20/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
20/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	92	0	0	0	0.00
20/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	647	1	1	1	0.00
20/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
20/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	30	0	0	0	0.00
20/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1072	1	1	1	0.00
20/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	200	0	0	0	800.00
20/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2315	2	2	2	0.00
20/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	999	1	1	1	0.00
20/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	539	1	1	1	300.00
20/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2195	2	2	2	0.00
20/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1570	2	2	2	0.00
20/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	230	0	0	0	0.00
20/02/2025	2030 On 07-August-25			Bond Future	9.34	95.4792	95.4436	95.4792	47,294.00
20/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6004	6	6	6	0.00
20/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9096	9	9	9	0.00
20/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4160	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
20/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	456	0	0	0	300.00
20/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1125	1	1	1	300.00
20/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2359	2	2	2	0.00
20/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	748	1	1	1	300.00
20/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1551	2	2	2	0.00
20/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2650	3	3	3	0.00
20/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	8	0	0	0	1,054.00
20/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	301	0	0	0	0.00
20/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	91	0	0	0	0.00
20/02/2025	2030 On 06-November-25			Bond Future	9.44	97.3265	97.2906	97.3265	0.00
20/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1823	2	2	2	0.00
20/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1259	1	1	1	300.00
20/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	2984	3	3	3	0.00
20/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	605	1	1	1	300.00
20/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1999	2	2	2	0.00
20/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	900	1	1	1	300.00
20/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3035	3	3	3	0.00
20/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1500	1	1	1	0.00
20/02/2025	2030 On 05-February-26			Bond Future	9.56	95.1910	95.1546	95.1910	0.00
20/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1726	2	2	2	0.00
20/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1950	2	2	2	0.00
20/02/2025	2030 On 07-May-26			Bond Future	9.73	96.9589	96.9222	96.9589	0.00
20/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1482	1	1	1	0.00
20/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2487	2	2	2	0.00
20/02/2025	2032 On 08-May-25			Bond Future	9.97	92.5816	92.5142	92.5816	127,440.00
20/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4411	4	4	4	0.00
20/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	307	0	0	0	300.00
20/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1090	1	1	1	300.00
20/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2129	2	2	2	0.00
20/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	325	0	0	0	800.00
20/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1135	1	1	1	800.00
20/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4648	5	5	5	0.00
20/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	177	0	0	0	800.00
20/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1384	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
20/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2935	3	3	3	0.00
20/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	723	1	1	1	300.00
20/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1431	1	1	1	0.00
20/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	3012	3	3	3	0.00
20/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	201	0	0	0	0.00
20/02/2025	2032 On 07-August-25			Bond Future	10.07	94.3953	94.3269	94.3953	0.00
20/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8364	8	8	8	0.00
20/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1474	2	1	2	300.00
20/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3299	3	3	3	0.00
20/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	661	1	1	1	300.00
20/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2261	2	2	2	0.00
20/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1018	1	1	1	300.00
20/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3754	4	4	4	0.00
20/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	169	0	0	0	0.00
20/02/2025	2032 On 06-November-25			Bond Future	10.19	92.0603	91.9909	92.0603	0.00
20/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2795	3	3	3	0.00
20/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	834	1	1	1	300.00
20/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1605	2	2	2	300.00
20/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4139	4	4	4	0.00
20/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1157	1	1	1	300.00
20/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2875	3	3	3	0.00
20/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4350	4	4	4	0.00
20/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1800	2	2	2	0.00
20/02/2025	2032 On 05-February-26			Bond Future	10.32	93.8309	93.7604	93.8309	0.00
20/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2351	2	2	2	0.00
20/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	3021	3	3	3	0.00
20/02/2025	2032 On 07-May-26			Bond Future	10.47	91.4140	91.3426	91.4140	0.00
20/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2187	2	2	2	0.00
20/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3548	4	4	4	0.00
20/02/2025	2033 On 08-May-25			Bond Future	129.78	129.5116	129.7817	129.5116	9,712.00
20/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	838	1	1	1	0.00
20/02/2025	2033 On 07-August-25			Bond Future	132.36	132.0806	132.3565	132.0806	0.00
20/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3706	3	4	3	0.00

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20/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2033 On 06-November-25			Bond Future	133.42	133.1381	133.4197	133.1381	0.00
20/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	280	0	0	0	0.00
20/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2033 On 05-February-26			Bond Future	136.02	135.7319	136.0193	135.7319	0.00
20/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	3139	3	3	3	0.00
20/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2033 On 07-May-26			Bond Future	137.02	136.7300	137.0230	136.7300	0.00
20/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1863	2	2	2	0.00
20/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2037 On 08-May-25			Bond Future	11.12	85.5751	85.4354	85.5751	63,678.00
20/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6299	6	6	6	0.00
20/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	389	0	0	0	300.00
20/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1352	1	1	1	300.00
20/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2861	3	3	3	0.00
20/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7706	8	8	8	15,000.00
20/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11196	11	11	11	7,500.00
20/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11424	12	11	12	7,500.00
20/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	11	0	0	0	0.00
20/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	13	0	0	0	0.00
20/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	114	0	0	0	0.00
20/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	961	1	1	1	300.00
20/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2037	2	2	2	0.00
20/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	4016	4	4	4	0.00
20/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	215	0	0	0	0.00
20/02/2025	2037 On 07-August-25			Bond Future	11.24	82.9909	82.8486	82.9909	73,915.00
20/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9370	10	9	10	0.00
20/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	5877	6	6	6	0.00
20/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3086	3	3	3	0.00
20/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	896	1	1	1	2,341.00
20/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1054	1	1	1	200.00
20/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4502	5	5	5	0.00
20/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2035	2	2	2	0.00
20/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	589	1	1	1	2,541.00

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20/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1851	2	2	2	300.00
20/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4540	5	5	5	0.00
20/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	815	1	1	1	300.00
20/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3202	3	3	3	0.00
20/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1347	1	1	1	300.00
20/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	5080	5	5	5	0.00
20/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2989	3	3	3	2,541.00
20/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5817	6	6	6	0.00
20/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1362	1	1	1	2,541.00
20/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2093	2	2	2	2,541.00
20/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4863	5	5	5	0.00
20/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	922	1	1	1	2,541.00
20/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4489	4	4	4	0.00
20/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	294	0	0	0	0.00
20/02/2025	2037 On 06-November-25			Bond Future	11.36	84.5962	84.4515	84.5962	0.00
20/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	3920	4	4	4	0.00
20/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1085	1	1	1	300.00
20/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2105	2	2	2	300.00
20/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5780	6	6	6	0.00
20/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1582	2	2	2	300.00
20/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4112	4	4	4	0.00
20/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5980	6	6	6	0.00
20/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2475	2	2	2	0.00
20/02/2025	2037 On 05-February-26			Bond Future	11.49	81.9648	81.8175	81.9648	0.00
20/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2982	3	3	3	0.00
20/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6259	6	6	6	0.00
20/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2264	2	2	2	1,970.00
20/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2263	2	2	2	1,970.00
20/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5529	5	6	5	0.00
20/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4578	5	5	5	0.00
20/02/2025	2037 On 07-May-26			Bond Future	11.65	83.4854	83.3357	83.4854	0.00
20/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3218	3	3	3	0.00
20/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4964	5	5	5	0.00
20/02/2025	2038 On 08-May-25			Bond Future	141.45	141.6129	141.4501	141.6129	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
20/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1770	2	2	2	0.00
20/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2038 On 07-August-25			Bond Future	142.14	142.3020	142.1362	142.3020	0.00
20/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2576	3	3	3	0.00
20/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2038 On 06-November-25			Bond Future	144.92	145.0901	144.9215	145.0901	0.00
20/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	1042	1	1	1	0.00
20/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2038 On 05-February-26			Bond Future	145.58	145.7547	145.5829	145.7547	0.00
20/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2383	3	2	3	0.00
20/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2038 On 07-May-26			Bond Future	148.33	148.5006	148.3261	148.5006	0.00
20/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3796	4	4	4	0.00
20/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2040 On 08-May-25			Bond Future	11.43	85.6857	85.4081	85.6857	31,815.00
20/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7125	7	7	7	0.00
20/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7720	8	8	8	15,000.00
20/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11052	11	11	11	7,500.00
20/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11391	12	11	12	7,500.00
20/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	22	0	0	0	0.00
20/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	171	0	0	0	0.00
20/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	27	0	0	0	0.00
20/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	216	0	0	0	0.00
20/02/2025	2040 On 07-August-25			Bond Future	11.55	82.8529	82.5702	82.8529	45,234.00
20/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	9900	10	10	10	0.00
20/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	352	0	0	0	0.00
20/02/2025	2040 On 06-November-25			Bond Future	11.67	84.4554	84.1675	84.4554	0.00
20/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	3956	4	4	4	0.00
20/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2962	3	3	3	0.00
20/02/2025	2040 On 05-February-26			Bond Future	11.80	81.5706	81.2773	81.5706	0.00
20/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3169	3	3	3	0.00
20/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	5012	5	5	5	0.00
20/02/2025	2040 On 07-May-26			Bond Future	11.96	83.0834	82.7850	83.0834	0.00
20/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3693	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
20/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5334	5	5	5	0.00
20/02/2025	2044 On 08-May-25			Bond Future	11.57	81.2613	81.0423	81.2613	72,418.00
20/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	6965	7	7	7	0.00
20/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2174	2	2	2	0.00
20/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	403	0	0	0	2,490.00
20/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5400	6	5	6	0.00
20/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2580	3	3	3	0.00
20/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1240	1	1	1	9,000.00
20/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	321	0	0	0	9,000.00
20/02/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
20/02/2025	2044 On 08-May-25		Put	Bond Future	18957.66	18.7387	18.9577	18.7387	0.00
20/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	5039	5	5	5	0.00
20/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1392	1	1	1	9,000.00
20/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2627	3	3	3	0.00
20/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	451	0	0	0	2,490.00
20/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1663	2	2	2	2,490.00
20/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4642	4	5	4	0.00
20/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	247	0	0	0	0.00
20/02/2025	2044 On 07-August-25			Bond Future	11.69	78.4672	78.2441	78.4672	16.00
20/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9641	10	10	10	0.00
20/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	435	0	0	0	0.00
20/02/2025	2044 On 06-November-25			Bond Future	11.80	79.9849	79.7577	79.9849	0.00
20/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3729	4	4	4	0.00
20/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3260	3	3	3	0.00
20/02/2025	2044 On 05-February-26			Bond Future	11.93	77.1393	76.9080	77.1393	0.00
20/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3183	3	3	3	0.00
20/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5428	5	5	5	0.00
20/02/2025	2044 On 07-May-26			Bond Future	12.07	78.5697	78.3344	78.5697	0.00
20/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3827	4	4	4	0.00
20/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5444	5	5	5	0.00
20/02/2025	2046 On 08-May-25			Bond Future	121.54	122.4725	121.5440	122.4725	19,628.00
20/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	1	0	1	0.00
20/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	426	0	0	0	0.00
20/02/2025	2046 On 07-August-25			Bond Future	123.96	124.9017	123.9552	124.9017	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
20/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5265	6	5	6	0.00
20/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2046 On 06-November-25			Bond Future	124.13	125.0991	124.1339	125.0991	0.00
20/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
20/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1276	0	1	0	0.00
20/02/2025	2046 On 05-February-26			Bond Future	126.55	127.5353	126.5519	127.5353	0.00
20/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4902	6	5	6	0.00
20/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2046 On 07-May-26			Bond Future	126.64	127.6458	126.6438	127.6458	0.00
20/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1694	3	2	3	0.00
20/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2050 On 08-May-25			Bond Future	123.14	123.3595	123.1430	123.3595	16,345.00
20/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1983	2	2	2	0.00
20/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2050 On 07-August-25			Bond Future	123.22	123.4450	123.2242	123.4450	0.00
20/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3334	4	3	4	0.00
20/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2050 On 06-November-25			Bond Future	125.64	125.8638	125.6390	125.8638	0.00
20/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1219	1	1	1	0.00
20/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2050 On 05-February-26			Bond Future	125.68	125.9064	125.6771	125.9064	0.00
20/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2857	3	3	3	0.00
20/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
20/02/2025	2050 On 07-May-26			Bond Future	128.04	128.2780	128.0449	128.2780	0.00
20/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3975	4	4	4	0.00
20/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
20/02/2025	AL37 On 08-May-25			Index Future	1090.69	1091.1960	1090.6920	1091.1960	0.00
20/02/2025	AL37 On 07-August-25			Index Future	1112.07	1112.5780	1112.0670	1112.5780	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
20/02/2025	AL37 On 06-November-25			Index Future	1133.61	1134.1280	1133.6100	1134.1280	0.00
20/02/2025	AL37 On 05-February-26			Index Future	1155.45	1155.9780	1155.4540	1155.9780	0.00
20/02/2025	AL37 On 07-May-26			Index Future	1177.01	1177.5420	1177.0120	1177.5420	0.00
20/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
20/02/2025	AL7T On 08-May-25			Index Future	1301.31	1303.0910	1301.3100	1303.0910	0.00
20/02/2025	AL7T On 07-August-25			Index Future	1326.81	1328.6250	1326.8130	1328.6250	0.00
20/02/2025	AL7T On 06-November-25			Index Future	1352.52	1354.3590	1352.5160	1354.3590	0.00
20/02/2025	AL7T On 05-February-26			Index Future	1378.58	1380.4520	1378.5780	1380.4520	0.00
20/02/2025	AL7T On 07-May-26			Index Future	1404.30	1406.2040	1404.3000	1406.2040	0.00
20/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
20/02/2025	ALBI On 08-May-25			Index Future	1119.76	1121.3480	1119.7560	1121.3480	94.00
20/02/2025	ALBI On 07-August-25			Index Future	1141.70	1143.3210	1141.7000	1143.3210	0.00
20/02/2025	ALBI On 06-November-25			Index Future	1163.82	1165.4660	1163.8180	1165.4660	0.00
20/02/2025	ALBI On 05-February-26			Index Future	1186.24	1187.9200	1186.2430	1187.9200	0.00
20/02/2025	ALBI On 07-May-26			Index Future	1208.38	1210.0800	1208.3760	1210.0800	0.00
20/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	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
20/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	ES33 On 08-May-25			Bond Future	11.38	80.7537	80.6425	80.7537	0.00
20/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5871	6	6	6	0.00
20/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/02/2025	ES33 On 07-August-25			Bond Future	11.52	82.3553	82.2422	82.3553	0.00
20/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8438	9	8	9	0.00
20/02/2025	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
20/02/2025	ES33 On 06-November-25			Bond Future	11.68	80.1719	80.0569	80.1719	0.00
20/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1407	2	1	2	0.00
20/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/02/2025	ES33 On 05-February-26			Bond Future	11.86	81.7318	81.6148	81.7318	0.00
20/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
20/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1581	1	2	1	0.00
20/02/2025	ES33 On 07-May-26			Bond Future	12.06	79.4722	79.3533	79.4722	0.00
20/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
20/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1527	1	2	1	0.00
20/02/2025	ES42 On 08-May-25			Bond Future	11.93	75.9023	75.6711	75.9023	0.00
20/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7040	7	7	7	0.00
20/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/02/2025	ES42 On 07-August-25			Bond Future	12.06	77.4072	77.1717	77.4072	0.00
20/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8900	9	9	9	0.00
20/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/02/2025	ES42 On 06-November-25			Bond Future	12.19	74.6576	74.4177	74.6576	0.00
20/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1084	1	1	1	0.00
20/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/02/2025	ES42 On 05-February-26			Bond Future	12.34	76.1087	75.8643	76.1087	0.00
20/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
20/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2735	2	3	2	0.00
20/02/2025	ES42 On 07-May-26			Bond Future	12.50	73.2735	73.0249	73.2735	0.00
20/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
20/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1617	1	2	1	0.00
20/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
20/02/2025	GOVI On 08-May-25			GOVI	1102.85	1104.3410	1102.8500	1104.3410	632.00
20/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	808500	82	81	82	0.00
20/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/02/2025	GOVI On 07-August-25			GOVI	1124.46	1125.9810	1124.4630	1125.9810	0.00
20/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1134630	115	113	115	0.00
20/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/02/2025	GOVI On 06-November-25			GOVI	1146.25	1147.7900	1146.2460	1147.7900	0.00
20/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	342460	36	34	36	0.00
20/02/2025	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
20/02/2025	GOVI On 05-February-26			GOVI	1168.33	1169.9030	1168.3330	1169.9030	0.00
20/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	183330	20	18	20	0.00
20/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/02/2025	GOVI On 07-May-26			GOVI	1190.13	1191.7270	1190.1320	1191.7270	0.00
20/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	131320	15	13	15	0.00
20/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
20/02/2025	IGOV On 08-May-25			Index Future	382.13	382.7250	382.1290	382.7250	887.00
20/02/2025	IGOV On 07-August-25			Index Future	389.71	390.3160	389.7100	390.3160	0.00
20/02/2025	IGOV On 06-November-25			Index Future	397.35	397.9670	397.3490	397.9670	0.00
20/02/2025	IGOV On 05-February-26			Index Future	405.09	405.7230	405.0940	405.7230	0.00
20/02/2025	IGOV On 07-May-26			Index Future	412.74	413.3780	412.7400	413.3780	0.00
20/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
20/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/02/2025	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
20/02/2025	R033 On 08-May-25			Bond Future	10.16	100.3384	100.3168	100.3384	9,365.00
20/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	1971	2	2	2	0.00
20/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1056	1	1	1	0.00
20/02/2025	R033 On 07-August-25			Bond Future	10.26	102.3041	102.2823	102.3041	0.00
20/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2336	2	2	2	0.00
20/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1977	2	2	2	0.00
20/02/2025	R033 On 06-November-25			Bond Future	10.38	99.2391	99.2173	99.2391	0.00
20/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2449	2	2	2	0.00
20/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2687	3	3	3	0.00
20/02/2025	R033 On 05-February-26			Bond Future	10.51	101.1473	101.1254	101.1473	0.00
20/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3089	3	3	3	0.00
20/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3173	3	3	3	0.00
20/02/2025	R033 On 07-May-26			Bond Future	10.66	97.9819	97.9600	97.9819	0.00
20/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2689	3	3	3	0.00
20/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4017	4	4	4	0.00
20/02/2025	R035 On 08-May-25			Bond Future	10.69	91.0404	90.8749	91.0404	78,073.00
20/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	5935	6	6	6	0.00
20/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	324	0	0	0	300.00
20/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1222	1	1	1	300.00
20/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2604	3	3	3	0.00
20/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5564	6	6	6	0.00
20/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	890	1	1	1	150.00
20/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2383	3	2	3	0.00
20/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10254	10	10	10	0.00
20/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4473	5	4	5	400.00
20/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13200	13	13	13	0.00
20/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	400.00
20/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	25	0	0	0	400.00
20/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	365	0	0	0	0.00
20/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	981	1	1	1	150.00
20/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2312	2	2	2	0.00
20/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	222	0	0	0	150.00
20/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	879	1	1	1	300.00
20/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3814	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
20/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1857	2	2	2	0.00
20/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	187	0	0	0	0.00
20/02/2025	R035 On 07-August-25			Bond Future	10.80	92.8244	92.6559	92.8244	0.00
20/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9549	10	10	10	0.00
20/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	733	1	1	1	300.00
20/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1704	2	2	2	300.00
20/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4109	4	4	4	0.00
20/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	3961	4	4	4	0.00
20/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1323	1	1	1	8,500.00
20/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1264	1	1	1	300.00
20/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2921	3	3	3	0.00
20/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4764	5	5	5	0.00
20/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	265	0	0	0	0.00
20/02/2025	R035 On 06-November-25			Bond Future	10.93	90.1149	89.9434	90.1149	0.00
20/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3651	4	4	4	0.00
20/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4420	5	4	5	0.00
20/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	994	1	1	1	300.00
20/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1927	2	2	2	300.00
20/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5277	5	5	5	0.00
20/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2888	3	3	3	250.00
20/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6331	6	6	6	0.00
20/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4490	5	4	5	0.00
20/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	778	1	1	1	2,000.00
20/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1563	2	2	2	2,000.00
20/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4350	4	4	4	0.00
20/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6378	6	6	6	0.00
20/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1777	2	2	2	250.00
20/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2762	3	3	3	0.00
20/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1132	1	1	1	250.00
20/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1458	1	1	1	300.00
20/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3783	4	4	4	0.00
20/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5625	6	6	6	0.00
20/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1809	2	2	2	2,000.00
20/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2218	2	2	2	0.00
20/02/2025	R035 On 05-February-26			Bond Future	11.06	91.8486	91.6741	91.8486	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
20/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2782	3	3	3	0.00
20/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4202	4	4	4	0.00
20/02/2025	R035 On 07-May-26			Bond Future	11.21	89.0499	88.8725	89.0499	0.00
20/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2867	3	3	3	0.00
20/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4655	5	5	5	0.00
20/02/2025	R038 On 08-May-25			Bond Future	11.17	99.4234	99.2600	99.4234	9,244.00
20/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2103	2	2	2	0.00
20/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1641	2	2	2	0.00
20/02/2025	R038 On 07-August-25			Bond Future	11.29	101.3711	101.2048	101.3711	0.00
20/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2620	3	3	3	0.00
20/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2936	3	3	3	0.00
20/02/2025	R038 On 06-November-25			Bond Future	11.42	97.8466	97.6774	97.8466	0.00
20/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2869	3	3	3	0.00
20/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2124	2	2	2	1,770.00
20/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7128	7	7	7	0.00
20/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1558	2	2	2	1,770.00
20/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4973	5	5	5	0.00
20/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	4011	4	4	4	0.00
20/02/2025	R038 On 05-February-26			Bond Future	11.56	99.7276	99.5555	99.7276	0.00
20/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	3928	4	4	4	0.00
20/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4658	5	5	5	0.00
20/02/2025	R038 On 07-May-26			Bond Future	11.71	96.0936	95.9187	96.0936	0.00
20/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3707	4	4	4	0.00
20/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5638	6	6	6	0.00
20/02/2025	R053 On 08-May-25			Bond Future	11.48	102.8778	102.5830	102.8778	22,674.00
20/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9284	10	9	10	0.00
20/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	268	0	0	0	0.00
20/02/2025	R053 On 07-August-25			Bond Future	11.58	104.8931	104.5929	104.8931	0.00
20/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12384	13	12	13	0.00
20/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	625	1	1	1	0.00
20/02/2025	R053 On 06-November-25			Bond Future	11.69	101.0583	100.7525	101.0583	0.00
20/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4724	5	5	5	0.00
20/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4186	4	4	4	0.00
20/02/2025	R053 On 05-February-26			Bond Future	11.81	103.0010	102.6897	103.0010	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
20/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	3931	4	4	4	0.00
20/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6575	6	7	6	0.00
20/02/2025	R053 On 07-May-26			Bond Future	11.95	99.0504	98.7336	99.0504	0.00
20/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4776	5	5	5	0.00
20/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6818	7	7	7	0.00
20/02/2025	R186 On 08-May-25			Bond Future	8.43	107.1582	107.1595	107.1582	158,345.00
20/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	297	0	0	0	0.00
20/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	235	0	0	0	0.00
20/02/2025	R186 On 07-August-25			Bond Future	8.53	103.9485	103.9502	103.9485	0.00
20/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1561	2	2	2	0.00
20/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1056	1	1	1	1,983.00
20/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2225	2	2	2	0.00
20/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	49	0	0	0	1,983.00
20/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	173	0	0	0	0.00
20/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	98	0	0	0	0.00
20/02/2025	R186 On 06-November-25			Bond Future	8.69	105.9600	105.9620	105.9600	447.00
20/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	159	0	0	0	0.00
20/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	748	1	1	1	0.00
20/02/2025	R186 On 05-February-26			Bond Future	8.96	102.6907	102.6931	102.6907	0.00
20/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	220	0	0	0	0.00
20/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	659	1	1	1	0.00
20/02/2025	R186 On 07-May-26			Bond Future	9.59	104.5977	104.6006	104.5977	0.00
20/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	135	0	0	0	0.00
20/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	664	1	1	1	0.00
20/02/2025	R202 On 08-May-25			Bond Future	274.10	274.1207	274.0977	274.1207	2,169.00
20/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	1788	2	2	2	0.00
20/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R202 On 07-August-25			Bond Future	274.31	274.3364	274.3135	274.3364	0.00
20/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	2713	3	3	3	0.00
20/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R202 On 06-November-25			Bond Future	279.69	279.7119	279.6893	279.7119	0.00
20/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	4049	4	4	4	0.00
20/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R202 On 05-February-26			Bond Future	279.81	279.8335	279.8106	279.8335	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
20/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	1991	2	2	2	0.00
20/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R202 On 07-May-26			Bond Future	285.08	285.1055	285.0832	285.1055	0.00
20/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	7533	8	8	8	0.00
20/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R209 On 08-May-25			Bond Future	10.91	71.5801	71.4570	71.5801	28,728.00
20/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	4886	5	5	5	0.00
20/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	208	0	0	0	0.00
20/02/2025	R209 On 07-August-25			Bond Future	11.01	72.9824	72.8572	72.9824	0.00
20/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	7878	8	8	8	0.00
20/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	299	0	0	0	0.00
20/02/2025	R209 On 06-November-25			Bond Future	11.13	71.2420	71.1145	71.2420	0.00
20/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3044	3	3	3	0.00
20/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2359	2	2	2	0.00
20/02/2025	R209 On 05-February-26			Bond Future	11.25	72.6122	72.4825	72.6122	0.00
20/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2483	3	2	3	0.00
20/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	4013	4	4	4	0.00
20/02/2025	R209 On 07-May-26			Bond Future	11.39	70.8097	70.6779	70.8097	0.00
20/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2829	3	3	3	0.00
20/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4321	4	4	4	0.00
20/02/2025	R210 On 08-May-25			Bond Future	246.16	246.0426	246.1624	246.0426	3,195.00
20/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
20/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	1868	2	2	2	0.00
20/02/2025	R210 On 07-August-25			Bond Future	251.05	250.9228	251.0457	250.9228	0.00
20/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2606	2	3	2	0.00
20/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R210 On 06-November-25			Bond Future	252.55	252.4289	252.5547	252.4289	0.00
20/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	415	0	0	0	0.00
20/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R210 On 05-February-26			Bond Future	257.47	257.3458	257.4749	257.3458	0.00
20/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4375	4	4	4	0.00
20/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R210 On 07-May-26			Bond Future	258.85	258.7212	258.8528	258.7212	0.00
20/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3453	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
20/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/02/2025	R213 On 08-May-25			Bond Future	9.64	89.9130	89.8536	89.9130	101,769.00
20/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3644	4	4	4	0.00
20/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	180	0	0	0	0.00
20/02/2025	R213 On 07-August-25			Bond Future	9.73	91.6749	91.6145	91.6749	17.00
20/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7279	7	7	7	0.00
20/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	131	0	0	0	0.00
20/02/2025	R213 On 06-November-25			Bond Future	9.85	89.8954	89.8342	89.8954	0.00
20/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2353	2	2	2	0.00
20/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1588	2	2	2	0.00
20/02/2025	R213 On 05-February-26			Bond Future	9.97	91.6254	91.5633	91.6254	0.00
20/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2013	2	2	2	0.00
20/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2320	2	2	2	0.00
20/02/2025	R213 On 07-May-26			Bond Future	10.12	89.7758	89.7129	89.7758	0.00
20/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1745	2	2	2	0.00
20/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2877	3	3	3	0.00
20/02/2025	R214 On 08-May-25			Bond Future	11.33	66.3426	66.1302	66.3426	16,369.00
20/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5515	6	6	6	0.00
20/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	199	0	0	0	0.00
20/02/2025	R214 On 07-August-25			Bond Future	11.43	67.6426	67.4262	67.6426	0.00
20/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7704	8	8	8	0.00
20/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	365	0	0	0	0.00
20/02/2025	R214 On 06-November-25			Bond Future	11.54	65.6515	65.4312	65.6515	0.00
20/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3070	3	3	3	0.00
20/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2571	2	3	2	0.00
20/02/2025	R214 On 05-February-26			Bond Future	11.66	66.9146	66.6902	66.9146	0.00
20/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2433	3	2	3	0.00
20/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4518	4	5	4	0.00
20/02/2025	R214 On 07-May-26			Bond Future	11.79	64.8582	64.6298	64.8582	0.00
20/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3138	3	3	3	0.00
20/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4452	4	4	4	0.00
20/02/2025	R248 On 08-May-25			Bond Future	11.50	79.8304	79.6702	79.8304	269,120.00
20/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	6850	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
20/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	236	0	0	0	0.00
20/02/2025	R248 On 07-August-25			Bond Future	11.61	81.3947	81.2316	81.3947	0.00
20/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9669	10	10	10	0.00
20/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	472	0	0	0	0.00
20/02/2025	R248 On 06-November-25			Bond Future	11.72	78.5273	78.3613	78.5273	0.00
20/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3494	4	3	4	0.00
20/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3375	3	3	3	0.00
20/02/2025	R248 On 05-February-26			Bond Future	11.84	80.0378	79.8689	80.0378	0.00
20/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3014	3	3	3	0.00
20/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5453	5	5	5	0.00
20/02/2025	R248 On 07-May-26			Bond Future	11.97	77.0823	76.9105	77.0823	0.00
20/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3810	4	4	4	0.00
20/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5380	5	5	5	0.00
20/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00