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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/02/2025 TO: 21/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/02/2025	2029 On 08-May-25			Bond Future	136.45		136.4877	136.4528	136.4877	5,933.00
21/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
21/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1397		1	1	1	0.00
21/02/2025	2029 On 07-August-25			Bond Future	139.17		139.1954	139.1667	139.1954	0.00
21/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1757		2	2	2	0.00
21/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
21/02/2025	2029 On 06-November-25			Bond Future	140.47		140.4915	140.4658	140.4915	68.00
21/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	676		1	1	1	0.00
21/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
21/02/2025	2029 On 05-February-26			Bond Future	143.20		143.2289	143.2010	143.2289	0.00
21/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	3091		3	3	3	0.00
21/02/2025	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
21/02/2025	2029 On 07-May-26			Bond Future	144.45	144.4705	144.4476	144.4705	0.00
21/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2628	3	3	3	0.00
21/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2030 On 08-May-25			Bond Future	9.23	97.5425	97.6144	97.5425	64,765.00
21/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2706	3	3	3	0.00
21/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	448	0	0	0	1,320.00
21/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1374	1	1	1	680.00
21/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	877	1	1	1	300.00
21/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1597	2	2	2	0.00
21/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	218	0	0	0	300.00
21/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	189	0	0	0	800.00
21/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	803	1	1	1	800.00
21/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2892	3	3	3	0.00
21/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9037	9	9	9	0.00
21/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3919	4	4	4	1,640.00
21/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10380	10	10	10	0.00
21/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5176	5	5	5	2,280.00
21/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
21/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	22	0	0	0	0.00
21/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
21/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	71	0	0	0	0.00
21/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	163	0	0	0	800.00
21/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	983	1	1	1	0.00
21/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2221	2	2	2	0.00
21/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	911	1	1	1	0.00
21/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	471	1	0	1	300.00
21/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2099	2	2	2	0.00
21/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	572	1	1	1	0.00
21/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1474	2	1	2	0.00
21/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	189	0	0	0	0.00
21/02/2025	2030 On 07-August-25			Bond Future	9.32	95.4436	95.5219	95.4436	47,294.00
21/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6057	6	6	6	0.00
21/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4182	4	4	4	1,054.00
21/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9171	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	411	0	0	0	300.00
21/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1080	1	1	1	300.00
21/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2341	2	2	2	0.00
21/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	652	1	1	1	300.00
21/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1428	2	1	2	0.00
21/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2527	3	3	3	0.00
21/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	5	0	0	0	1,054.00
21/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	244	0	0	0	0.00
21/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	66	0	0	0	0.00
21/02/2025	2030 On 06-November-25			Bond Future	9.42	97.2906	97.3729	97.2906	0.00
21/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1790	2	2	2	0.00
21/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1218	1	1	1	300.00
21/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	2971	3	3	3	0.00
21/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	560	1	1	1	300.00
21/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1876	2	2	2	0.00
21/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	804	1	1	1	300.00
21/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2907	3	3	3	0.00
21/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1384	1	1	1	0.00
21/02/2025	2030 On 05-February-26			Bond Future	9.53	95.1546	95.2374	95.1546	0.00
21/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1690	2	2	2	0.00
21/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1832	2	2	2	0.00
21/02/2025	2030 On 07-May-26			Bond Future	9.70	96.9222	97.0103	96.9222	0.00
21/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1388	1	1	1	0.00
21/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2305	2	2	2	0.00
21/02/2025	2032 On 08-May-25			Bond Future	9.95	92.5142	92.6077	92.5142	127,240.00
21/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4464	4	4	4	0.00
21/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	250	0	0	0	300.00
21/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1041	1	1	1	300.00
21/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2119	2	2	2	0.00
21/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1088	1	1	1	800.00
21/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4705	5	5	5	0.00
21/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	267	0	0	0	800.00
21/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1243	1	1	1	0.00
21/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	141	0	0	0	800.00

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21/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2783	3	3	3	0.00
21/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	621	1	1	1	300.00
21/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1289	1	1	1	0.00
21/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2862	3	3	3	0.00
21/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	161	0	0	0	0.00
21/02/2025	2032 On 07-August-25			Bond Future	10.05	94.3269	94.4270	94.3269	0.00
21/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8418	8	8	8	0.00
21/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1380	1	1	1	300.00
21/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3247	3	3	3	0.00
21/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	575	1	1	1	300.00
21/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2066	2	2	2	0.00
21/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	867	1	1	1	300.00
21/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3567	4	4	4	0.00
21/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	122	0	0	0	0.00
21/02/2025	2032 On 06-November-25			Bond Future	10.17	91.9909	92.0952	91.9909	0.00
21/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2719	3	3	3	0.00
21/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	749	1	1	1	300.00
21/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1511	2	2	2	300.00
21/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4094	4	4	4	0.00
21/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1008	1	1	1	300.00
21/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2677	3	3	3	0.00
21/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4160	4	4	4	0.00
21/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1620	2	2	2	0.00
21/02/2025	2032 On 05-February-26			Bond Future	10.29	93.7604	93.8657	93.7604	0.00
21/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2247	2	2	2	0.00
21/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2812	3	3	3	0.00
21/02/2025	2032 On 07-May-26			Bond Future	10.45	91.3426	91.4535	91.3426	0.00
21/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2094	2	2	2	0.00
21/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3344	4	3	4	0.00
21/02/2025	2033 On 08-May-25			Bond Future	129.66	129.7817	129.6639	129.7817	9,712.00
21/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
21/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	956	1	1	1	0.00
21/02/2025	2033 On 07-August-25			Bond Future	132.24	132.3565	132.2427	132.3565	0.00
21/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3593	4	4	4	0.00

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21/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2033 On 06-November-25			Bond Future	133.31	133.4197	133.3070	133.4197	0.00
21/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	167	0	0	0	0.00
21/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2033 On 05-February-26			Bond Future	135.90	136.0193	135.9030	136.0193	0.00
21/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	3023	3	3	3	0.00
21/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2033 On 07-May-26			Bond Future	136.91	137.0230	136.9095	137.0230	0.00
21/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1749	2	2	2	0.00
21/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2037 On 08-May-25			Bond Future	11.09	85.4354	85.6113	85.4354	60,638.00
21/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6415	6	6	6	0.00
21/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	345	0	0	0	300.00
21/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1317	1	1	1	300.00
21/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2881	3	3	3	0.00
21/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11366	11	11	11	7,500.00
21/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11595	11	12	11	7,500.00
21/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7845	8	8	8	15,000.00
21/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	7	0	0	0	0.00
21/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	77	0	0	0	0.00
21/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	6	0	0	0	0.00
21/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	805	1	1	1	300.00
21/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1826	2	2	2	0.00
21/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3796	4	4	4	0.00
21/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	156	0	0	0	0.00
21/02/2025	2037 On 07-August-25			Bond Future	11.21	82.8486	83.0323	82.8486	73,915.00
21/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9485	9	9	9	0.00
21/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	5865	6	6	6	0.00
21/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	2975	3	3	3	0.00
21/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	764	1	1	1	2,341.00
21/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	916	1	1	1	200.00
21/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4443	5	4	5	0.00
21/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	1896	2	2	2	0.00
21/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	478	1	0	1	2,541.00

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21/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1709	2	2	2	300.00
21/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4482	5	4	5	0.00
21/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	686	1	1	1	300.00
21/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2876	3	3	3	0.00
21/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1106	1	1	1	300.00
21/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4768	5	5	5	0.00
21/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2667	3	3	3	2,541.00
21/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5521	6	6	6	0.00
21/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1119	1	1	1	2,541.00
21/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4168	4	4	4	0.00
21/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1799	2	2	2	2,541.00
21/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4547	5	5	5	0.00
21/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	726	1	1	1	2,541.00
21/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	225	0	0	0	0.00
21/02/2025	2037 On 06-November-25			Bond Future	11.33	84.4515	84.6409	84.4515	0.00
21/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	3851	4	4	4	0.00
21/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	977	1	1	1	300.00
21/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	1995	2	2	2	300.00
21/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5760	6	6	6	0.00
21/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1373	2	1	2	300.00
21/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3813	4	4	4	0.00
21/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5683	6	6	6	0.00
21/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2216	2	2	2	0.00
21/02/2025	2037 On 05-February-26			Bond Future	11.46	81.8175	82.0096	81.8175	0.00
21/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2782	3	3	3	0.00
21/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6135	6	6	6	0.00
21/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2065	2	2	2	1,970.00
21/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1947	2	2	2	1,970.00
21/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5138	6	5	6	0.00
21/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4186	5	4	5	0.00
21/02/2025	2037 On 07-May-26			Bond Future	11.61	83.3357	83.5347	83.3357	0.00
21/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3123	3	3	3	0.00
21/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4670	5	5	5	0.00
21/02/2025	2038 On 08-May-25			Bond Future	141.35	141.4501	141.3492	141.4501	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
21/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1669	2	2	2	0.00
21/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2038 On 07-August-25			Bond Future	142.04	142.1362	142.0403	142.1362	0.00
21/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2480	3	2	3	0.00
21/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2038 On 06-November-25			Bond Future	144.83	144.9215	144.8273	144.9215	0.00
21/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	947	1	1	1	0.00
21/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2038 On 05-February-26			Bond Future	145.49	145.5829	145.4850	145.5829	0.00
21/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2285	2	2	2	0.00
21/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2038 On 07-May-26			Bond Future	148.23	148.3261	148.2321	148.3261	0.00
21/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3702	4	4	4	0.00
21/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2040 On 08-May-25			Bond Future	11.34	85.4081	85.9166	85.4081	32,065.00
21/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7535	7	8	7	0.00
21/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8147	8	8	8	15,000.00
21/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11546	11	12	11	7,500.00
21/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11887	11	12	11	7,500.00
21/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	10	0	0	0	0.00
21/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	90	0	0	0	0.00
21/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	13	0	0	0	0.00
21/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	118	0	0	0	0.00
21/02/2025	2040 On 07-August-25			Bond Future	11.46	82.5702	83.0929	82.5702	45,234.00
21/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10318	10	10	10	0.00
21/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	247	0	0	0	0.00
21/02/2025	2040 On 06-November-25			Bond Future	11.58	84.1675	84.7026	84.1675	0.00
21/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4059	4	4	4	0.00
21/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2530	3	3	3	0.00
21/02/2025	2040 On 05-February-26			Bond Future	11.71	81.2773	81.8218	81.2773	0.00
21/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3180	3	3	3	0.00
21/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4479	5	4	5	0.00
21/02/2025	2040 On 07-May-26			Bond Future	11.86	82.7850	83.3429	82.7850	0.00
21/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3746	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
21/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4829	5	5	5	0.00
21/02/2025	2044 On 08-May-25			Bond Future	11.50	81.0423	81.4974	81.0423	72,418.00
21/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7332	7	7	7	0.00
21/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5715	5	6	5	0.00
21/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2304	2	2	2	0.00
21/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	398	0	0	0	2,490.00
21/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2740	3	3	3	0.00
21/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1297	1	1	1	9,000.00
21/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	312	0	0	0	9,000.00
21/02/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
21/02/2025	2044 On 08-May-25		Put	Bond Future	18502.63	18.9577	18.5026	18.9577	0.00
21/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4575	5	5	5	0.00
21/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1097	1	1	1	9,000.00
21/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2228	3	2	3	0.00
21/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1338	2	1	2	2,490.00
21/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4181	5	4	5	0.00
21/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	311	0	0	0	2,490.00
21/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	159	0	0	0	0.00
21/02/2025	2044 On 07-August-25			Bond Future	11.61	78.2441	78.7122	78.2441	16.00
21/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9991	10	10	10	0.00
21/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	317	0	0	0	0.00
21/02/2025	2044 On 06-November-25			Bond Future	11.72	79.7577	80.2370	79.7577	0.00
21/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3773	4	4	4	0.00
21/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2825	3	3	3	0.00
21/02/2025	2044 On 05-February-26			Bond Future	11.85	76.9080	77.3954	76.9080	0.00
21/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3066	3	3	3	0.00
21/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4823	5	5	5	0.00
21/02/2025	2044 On 07-May-26			Bond Future	11.99	78.3344	78.8341	78.3344	0.00
21/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3841	4	4	4	0.00
21/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4959	5	5	5	0.00
21/02/2025	2046 On 08-May-25			Bond Future	121.54	121.5440	121.5351	121.5440	19,628.00
21/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
21/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	435	0	0	0	0.00
21/02/2025	2046 On 07-August-25			Bond Future	123.95	123.9552	123.9522	123.9552	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
21/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5262	5	5	5	0.00
21/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2046 On 06-November-25			Bond Future	124.13	124.1339	124.1338	124.1339	0.00
21/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
21/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1276	1	1	1	0.00
21/02/2025	2046 On 05-February-26			Bond Future	126.55	126.5519	126.5503	126.5519	0.00
21/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4900	5	5	5	0.00
21/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2046 On 07-May-26			Bond Future	126.65	126.6438	126.6466	126.6438	0.00
21/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1697	2	2	2	0.00
21/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2050 On 08-May-25			Bond Future	123.13	123.1430	123.1265	123.1430	16,345.00
21/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1967	2	2	2	0.00
21/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2050 On 07-August-25			Bond Future	123.21	123.2242	123.2138	123.2242	0.00
21/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3324	3	3	3	0.00
21/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2050 On 06-November-25			Bond Future	125.63	125.6390	125.6315	125.6390	0.00
21/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1211	1	1	1	0.00
21/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2050 On 05-February-26			Bond Future	125.67	125.6771	125.6678	125.6771	0.00
21/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2848	3	3	3	0.00
21/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
21/02/2025	2050 On 07-May-26			Bond Future	128.04	128.0449	128.0403	128.0449	0.00
21/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3970	4	4	4	0.00
21/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
21/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	AL37 On 08-May-25			Index Future	1091.55	1090.6920	1091.5510	1090.6920	0.00
21/02/2025	AL37 On 07-August-25			Index Future	1113.00	1112.0670	1112.9980	1112.0670	0.00
21/02/2025	AL37 On 06-November-25			Index Future	1134.59	1133.6100	1134.5860	1133.6100	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
21/02/2025	AL37 On 05-February-26			Index Future	1156.44	1155.4540	1156.4350	1155.4540	0.00
21/02/2025	AL37 On 07-May-26			Index Future	1178.06	1177.0120	1178.0550	1177.0120	0.00
21/02/2025	AL7T On 08-May-25			Index Future	1303.14	1301.3100	1303.1360	1301.3100	0.00
21/02/2025	AL7T On 07-August-25			Index Future	1328.74	1326.8130	1328.7400	1326.8130	0.00
21/02/2025	AL7T On 06-November-25			Index Future	1354.51	1352.5160	1354.5140	1352.5160	0.00
21/02/2025	AL7T On 05-February-26			Index Future	1380.60	1378.5780	1380.5980	1378.5780	0.00
21/02/2025	AL7T On 07-May-26			Index Future	1406.41	1404.3000	1406.4080	1404.3000	0.00
21/02/2025	ALBI On 08-May-25			Index Future	1122.67	1119.7560	1122.6690	1119.7560	94.00
21/02/2025	ALBI On 07-August-25			Index Future	1144.73	1141.7000	1144.7270	1141.7000	0.00
21/02/2025	ALBI On 06-November-25			Index Future	1166.93	1163.8180	1166.9310	1163.8180	0.00
21/02/2025	ALBI On 05-February-26			Index Future	1189.40	1186.2430	1189.4030	1186.2430	0.00
21/02/2025	ALBI On 07-May-26			Index Future	1211.64	1208.3760	1211.6390	1208.3760	0.00
21/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	ES33 On 08-May-25			Bond Future	11.35	80.6425	80.7612	80.6425	0.00
21/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5989	6	6	6	0.00
21/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
21/02/2025	ES33 On 07-August-25			Bond Future	11.49	82.2422	82.3674	82.2422	0.00
21/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8563	8	9	8	0.00
21/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
21/02/2025	ES33 On 06-November-25			Bond Future	11.65	80.0569	80.1866	80.0569	0.00
21/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1536	1	2	1	0.00
21/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	ES33 On 05-February-26			Bond Future	11.83	81.6148	81.7462	81.6148	0.00
21/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
21/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1449	2	1	2	0.00
21/02/2025	ES33 On 07-May-26			Bond Future	12.03	79.3533	79.4903	79.3533	0.00
21/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
21/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1390	2	1	2	0.00
21/02/2025	ES42 On 08-May-25			Bond Future	11.86	75.6711	76.0915	75.6711	0.00
21/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7461	7	7	7	0.00
21/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
21/02/2025	ES42 On 07-August-25			Bond Future	11.98	77.1717	77.6044	77.1717	0.00
21/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9332	9	9	9	0.00
21/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
21/02/2025	ES42 On 06-November-25			Bond Future	12.11	74.4177	74.8609	74.4177	0.00
21/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1527	1	2	1	0.00
21/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
21/02/2025	ES42 On 05-February-26			Bond Future	12.25	75.8643	76.3153	75.8643	0.00
21/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
21/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2284	3	2	3	0.00
21/02/2025	ES42 On 07-May-26			Bond Future	12.41	73.0249	73.4874	73.0249	0.00
21/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
21/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1154	2	1	2	0.00
21/02/2025	GOVI On 08-May-25			GOVI	1105.56	1102.8500	1105.5600	1102.8500	649.00
21/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	835600	81	84	81	0.00
21/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
21/02/2025	GOVI On 07-August-25			GOVI	1127.28	1124.4630	1127.2810	1124.4630	0.00
21/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1162810	113	116	113	0.00
21/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
21/02/2025	GOVI On 06-November-25			GOVI	1149.15	1146.2460	1149.1470	1146.2460	0.00
21/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	371470	34	37	34	0.00
21/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
21/02/2025	GOVI On 05-February-26			GOVI	1171.28	1168.3330	1171.2760	1168.3330	0.00
21/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	212760	18	21	18	0.00
21/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
21/02/2025	GOVI On 07-May-26			GOVI	1193.17	1190.1320	1193.1740	1190.1320	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
21/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	161740	13	16	13	0.00
21/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
21/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2025	IGOV On 08-May-25			Index Future	381.97	382.1290	381.9740	382.1290	890.00
21/02/2025	IGOV On 07-August-25			Index Future	389.57	389.7100	389.5710	389.7100	0.00
21/02/2025	IGOV On 06-November-25			Index Future	397.22	397.3490	397.2180	397.3490	0.00
21/02/2025	IGOV On 05-February-26			Index Future	404.96	405.0940	404.9560	405.0940	0.00
21/02/2025	IGOV On 07-May-26			Index Future	412.61	412.7400	412.6140	412.7400	0.00
21/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
21/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
21/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
21/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/02/2025	R033 On 08-May-25			Bond Future	10.14	100.3168	100.4244	100.3168	9,365.00
21/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	1931	2	2	2	0.00
21/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	908	1	1	1	0.00
21/02/2025	R033 On 07-August-25			Bond Future	10.24	102.2823	102.3973	102.2823	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
21/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2242	2	2	2	0.00
21/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1767	2	2	2	0.00
21/02/2025	R033 On 06-November-25			Bond Future	10.35	99.2173	99.3371	99.2173	0.00
21/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2341	2	2	2	0.00
21/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2459	3	2	3	0.00
21/02/2025	R033 On 05-February-26			Bond Future	10.48	101.1254	101.2464	101.1254	0.00
21/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	2949	3	3	3	0.00
21/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2912	3	3	3	0.00
21/02/2025	R033 On 07-May-26			Bond Future	10.63	97.9600	98.0871	97.9600	0.00
21/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2566	3	3	3	0.00
21/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3767	4	4	4	0.00
21/02/2025	R035 On 08-May-25			Bond Future	10.67	90.8749	90.9883	90.8749	78,276.00
21/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	5998	6	6	6	0.00
21/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	267	0	0	0	300.00
21/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1155	1	1	1	300.00
21/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2579	3	3	3	0.00
21/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5620	6	6	6	0.00
21/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2350	2	2	2	0.00
21/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	819	1	1	1	150.00
21/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13312	13	13	13	0.00
21/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10357	10	10	10	0.00
21/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4504	4	5	4	400.00
21/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	15	0	0	0	400.00
21/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	283	0	0	0	0.00
21/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	2	0	0	0	400.00
21/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	835	1	1	1	150.00
21/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2128	2	2	2	0.00
21/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	165	0	0	0	150.00
21/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	740	1	1	1	300.00
21/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3643	4	4	4	0.00
21/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1677	2	2	2	0.00
21/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	137	0	0	0	0.00
21/02/2025	R035 On 07-August-25			Bond Future	10.78	92.6559	92.7760	92.6559	0.00
21/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9608	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	640	1	1	1	300.00
21/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1604	2	2	2	300.00
21/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4059	4	4	4	0.00
21/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	3907	4	4	4	0.00
21/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1149	1	1	1	8,500.00
21/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1093	1	1	1	300.00
21/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2701	3	3	3	0.00
21/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4552	5	5	5	0.00
21/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	203	0	0	0	0.00
21/02/2025	R035 On 06-November-25			Bond Future	10.90	89.9434	90.0682	89.9434	0.00
21/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3559	4	4	4	0.00
21/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4343	4	4	4	0.00
21/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	886	1	1	1	300.00
21/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1808	2	2	2	300.00
21/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5219	5	5	5	0.00
21/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	2780	3	3	3	250.00
21/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6297	6	6	6	0.00
21/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4414	4	4	4	0.00
21/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	678	1	1	1	2,000.00
21/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1445	2	1	2	2,000.00
21/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4107	4	4	4	0.00
21/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6153	6	6	6	0.00
21/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1576	2	2	2	250.00
21/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2529	3	3	3	0.00
21/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	973	1	1	1	250.00
21/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1276	1	1	1	300.00
21/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3539	4	4	4	0.00
21/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5392	6	5	6	0.00
21/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1607	2	2	2	2,000.00
21/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2001	2	2	2	0.00
21/02/2025	R035 On 05-February-26			Bond Future	11.04	91.6741	91.8002	91.6741	0.00
21/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2632	3	3	3	0.00
21/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3926	4	4	4	0.00
21/02/2025	R035 On 07-May-26			Bond Future	11.18	88.8725	89.0045	88.8725	0.00
21/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2741	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
21/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4396	5	4	5	0.00
21/02/2025	R038 On 08-May-25			Bond Future	11.14	99.2600	99.4664	99.2600	9,244.00
21/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2079	2	2	2	0.00
21/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1410	2	1	2	0.00
21/02/2025	R038 On 07-August-25			Bond Future	11.26	101.2048	101.4204	101.2048	0.00
21/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2542	3	3	3	0.00
21/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2642	3	3	3	0.00
21/02/2025	R038 On 06-November-25			Bond Future	11.38	97.6774	97.8997	97.6774	0.00
21/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2737	3	3	3	0.00
21/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	1980	2	2	2	1,770.00
21/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7110	7	7	7	0.00
21/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1317	2	1	2	1,770.00
21/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4607	5	5	5	0.00
21/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3657	4	4	4	0.00
21/02/2025	R038 On 05-February-26			Bond Future	11.52	99.5555	99.7810	99.5555	0.00
21/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	3777	4	4	4	0.00
21/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4281	5	4	5	0.00
21/02/2025	R038 On 07-May-26			Bond Future	11.67	95.9187	96.1522	95.9187	0.00
21/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3583	4	4	4	0.00
21/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5280	6	5	6	0.00
21/02/2025	R053 On 08-May-25			Bond Future	11.40	102.5830	103.2385	102.5830	22,674.00
21/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9832	9	10	9	0.00
21/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	161	0	0	0	0.00
21/02/2025	R053 On 07-August-25			Bond Future	11.50	104.5929	105.2665	104.5929	0.00
21/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12881	12	13	12	0.00
21/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	449	1	0	1	0.00
21/02/2025	R053 On 06-November-25			Bond Future	11.61	100.7525	101.4420	100.7525	0.00
21/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4795	5	5	5	0.00
21/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3567	4	4	4	0.00
21/02/2025	R053 On 05-February-26			Bond Future	11.73	102.6897	103.3912	102.6897	0.00
21/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	3921	4	4	4	0.00
21/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5863	7	6	7	0.00
21/02/2025	R053 On 07-May-26			Bond Future	11.85	98.7336	99.4523	98.7336	0.00
21/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4787	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6109	7	6	7	0.00
21/02/2025	R186 On 08-May-25			Bond Future	8.39	107.1595	107.2119	107.1595	158,345.00
21/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	318	0	0	0	0.00
21/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	205	0	0	0	0.00
21/02/2025	R186 On 07-August-25			Bond Future	8.48	103.9502	104.0090	103.9502	0.00
21/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1607	2	2	2	0.00
21/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1094	1	1	1	1,983.00
21/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2277	2	2	2	0.00
21/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	43	0	0	0	1,983.00
21/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	152	0	0	0	0.00
21/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	85	0	0	0	0.00
21/02/2025	R186 On 06-November-25			Bond Future	8.63	105.9620	106.0247	105.9620	447.00
21/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	169	0	0	0	0.00
21/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	695	1	1	1	0.00
21/02/2025	R186 On 05-February-26			Bond Future	8.89	102.6931	102.7557	102.6931	0.00
21/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	234	0	0	0	0.00
21/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	610	1	1	1	0.00
21/02/2025	R186 On 07-May-26			Bond Future	9.48	104.6006	104.6685	104.6006	0.00
21/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	150	0	0	0	0.00
21/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	611	1	1	1	0.00
21/02/2025	R202 On 08-May-25			Bond Future	272.64	274.0977	272.6430	274.0977	2,169.00
21/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	333	2	0	2	0.00
21/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R202 On 07-August-25			Bond Future	272.87	274.3135	272.8667	274.3135	0.00
21/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1267	3	1	3	0.00
21/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R202 On 06-November-25			Bond Future	278.22	279.6893	278.2211	279.6893	0.00
21/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2581	4	3	4	0.00
21/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R202 On 05-February-26			Bond Future	278.33	279.8106	278.3339	279.8106	0.00
21/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	514	2	1	2	0.00
21/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R202 On 07-May-26			Bond Future	283.59	285.0832	283.5893	285.0832	0.00
21/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6039	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R209 On 08-May-25			Bond Future	10.88	71.4570	71.5852	71.4570	28,728.00
21/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	4956	5	5	5	0.00
21/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	150	0	0	0	0.00
21/02/2025	R209 On 07-August-25			Bond Future	10.99	72.8572	72.9915	72.8572	0.00
21/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	7945	8	8	8	0.00
21/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	232	0	0	0	0.00
21/02/2025	R209 On 06-November-25			Bond Future	11.10	71.1145	71.2533	71.1145	0.00
21/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	2875	3	3	3	0.00
21/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2050	2	2	2	0.00
21/02/2025	R209 On 05-February-26			Bond Future	11.22	72.4825	72.6232	72.4825	0.00
21/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2345	2	2	2	0.00
21/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3734	4	4	4	0.00
21/02/2025	R209 On 07-May-26			Bond Future	11.36	70.6779	70.8240	70.6779	0.00
21/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2658	3	3	3	0.00
21/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4004	4	4	4	0.00
21/02/2025	R210 On 08-May-25			Bond Future	244.69	246.1624	244.6945	246.1624	3,195.00
21/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
21/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3336	2	3	2	0.00
21/02/2025	R210 On 07-August-25			Bond Future	249.56	251.0457	249.5609	251.0457	0.00
21/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1121	3	1	3	0.00
21/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R210 On 06-November-25			Bond Future	251.07	252.5547	251.0668	252.5547	0.00
21/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
21/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1073	0	1	0	0.00
21/02/2025	R210 On 05-February-26			Bond Future	255.96	257.4749	255.9550	257.4749	0.00
21/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2855	4	3	4	0.00
21/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R210 On 07-May-26			Bond Future	257.33	258.8528	257.3339	258.8528	0.00
21/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1934	3	2	3	0.00
21/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
21/02/2025	R213 On 08-May-25			Bond Future	9.62	89.8536	89.9346	89.8536	101,742.00
21/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3688	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
21/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	143	0	0	0	0.00
21/02/2025	R213 On 07-August-25			Bond Future	9.71	91.6145	91.7016	91.6145	17.00
21/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7326	7	7	7	0.00
21/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	92	0	0	0	0.00
21/02/2025	R213 On 06-November-25			Bond Future	9.82	89.8342	89.9252	89.8342	0.00
21/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2292	2	2	2	0.00
21/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1437	2	1	2	0.00
21/02/2025	R213 On 05-February-26			Bond Future	9.95	91.5633	91.6550	91.5633	0.00
21/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	1941	2	2	2	0.00
21/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2156	2	2	2	0.00
21/02/2025	R213 On 07-May-26			Bond Future	10.10	89.7129	89.8097	89.7129	0.00
21/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1717	2	2	2	0.00
21/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2752	3	3	3	0.00
21/02/2025	R214 On 08-May-25			Bond Future	11.26	66.1302	66.5130	66.1302	16,369.00
21/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5823	6	6	6	0.00
21/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	125	0	0	0	0.00
21/02/2025	R214 On 07-August-25			Bond Future	11.36	67.4262	67.8198	67.4262	0.00
21/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7994	8	8	8	0.00
21/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	261	0	0	0	0.00
21/02/2025	R214 On 06-November-25			Bond Future	11.46	65.4312	65.8341	65.4312	0.00
21/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3106	3	3	3	0.00
21/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2204	3	2	3	0.00
21/02/2025	R214 On 05-February-26			Bond Future	11.58	66.6902	67.1001	66.6902	0.00
21/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2395	2	2	2	0.00
21/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4070	5	4	5	0.00
21/02/2025	R214 On 07-May-26			Bond Future	11.71	64.6298	65.0500	64.6298	0.00
21/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3146	3	3	3	0.00
21/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4039	4	4	4	0.00
21/02/2025	R248 On 08-May-25			Bond Future	11.43	79.6702	80.1416	79.6702	269,120.00
21/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7231	7	7	7	0.00
21/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	146	0	0	0	0.00
21/02/2025	R248 On 07-August-25			Bond Future	11.53	81.2316	81.7161	81.2316	0.00
21/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10023	10	10	10	0.00
21/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	341	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
21/02/2025	R248 On 06-November-25			Bond Future	11.64	78.3613	78.8574	78.3613	0.00
21/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3518	3	4	3	0.00
21/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2903	3	3	3	0.00
21/02/2025	R248 On 05-February-26			Bond Future	11.76	79.8689	80.3735	79.8689	0.00
21/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	2973	3	3	3	0.00
21/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4907	5	5	5	0.00
21/02/2025	R248 On 07-May-26			Bond Future	11.89	76.9105	77.4277	76.9105	0.00
21/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3811	4	4	4	0.00
21/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4863	5	5	5	0.00
21/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00