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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/02/2025 TO: 26/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/02/2025	2029 On 08-May-25			Bond Future	136.22		136.3312	136.2212	136.3312	5,933.00
26/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
26/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1629		2	2	2	0.00
26/02/2025	2029 On 07-August-25			Bond Future	138.93		139.0432	138.9318	139.0432	0.00
26/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1522		2	2	2	0.00
26/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
26/02/2025	2029 On 06-November-25			Bond Future	140.23		140.3409	140.2300	140.3409	68.00
26/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	440		1	0	1	0.00
26/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
26/02/2025	2029 On 05-February-26			Bond Future	142.96		143.0745	142.9627	143.0745	0.00
26/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2853		3	3	3	0.00
26/02/2025	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
26/02/2025	2029 On 07-May-26			Bond Future	144.21	144.3198	144.2081	144.3198	0.00
26/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2388	2	2	2	0.00
26/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2030 On 08-May-25			Bond Future	9.09	98.0261	98.1129	98.0261	64,747.00
26/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3127	3	3	3	0.00
26/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	602	1	1	1	1,320.00
26/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1687	2	2	2	680.00
26/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1118	1	1	1	300.00
26/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1935	2	2	2	0.00
26/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	307	0	0	0	300.00
26/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	269	0	0	0	800.00
26/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1031	1	1	1	800.00
26/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3322	3	3	3	0.00
26/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9536	9	10	9	0.00
26/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4384	4	4	4	1,640.00
26/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10879	11	11	11	0.00
26/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5663	6	6	6	2,280.00
26/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
26/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	10	0	0	0	0.00
26/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
26/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	38	0	0	0	0.00
26/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	95	0	0	0	800.00
26/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	712	1	1	1	0.00
26/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1802	2	2	2	0.00
26/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	654	1	1	1	0.00
26/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	310	0	0	0	300.00
26/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1690	2	2	2	0.00
26/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	386	0	0	0	0.00
26/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1130	1	1	1	0.00
26/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	112	0	0	0	0.00
26/02/2025	2030 On 07-August-25			Bond Future	9.17	95.9420	96.0311	95.9420	47,294.00
26/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6544	6	7	6	0.00
26/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4621	5	5	5	1,054.00
26/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9678	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
26/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	533	1	1	1	300.00
26/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1314	1	1	1	300.00
26/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2695	3	3	3	0.00
26/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	496	1	0	1	300.00
26/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1152	1	1	1	0.00
26/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2140	2	2	2	0.00
26/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
26/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	175	0	0	0	0.00
26/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	43	0	0	0	0.00
26/02/2025	2030 On 06-November-25			Bond Future	9.26	97.8018	97.8934	97.8018	0.00
26/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2074	2	2	2	0.00
26/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1446	1	1	1	300.00
26/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3336	3	3	3	0.00
26/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	697	1	1	1	300.00
26/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1583	2	2	2	0.00
26/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	649	1	1	1	300.00
26/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2524	3	3	3	0.00
26/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1148	1	1	1	0.00
26/02/2025	2030 On 05-February-26			Bond Future	9.37	95.6751	95.7693	95.6751	0.00
26/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1954	2	2	2	0.00
26/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1564	2	2	2	0.00
26/02/2025	2030 On 07-May-26			Bond Future	9.51	97.4569	97.5541	97.4569	0.00
26/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1624	2	2	2	0.00
26/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	1997	2	2	2	0.00
26/02/2025	2032 On 08-May-25			Bond Future	9.82	93.0778	93.2381	93.0778	126,745.00
26/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	5027	5	5	5	0.00
26/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	352	0	0	0	300.00
26/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1327	1	1	1	300.00
26/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2546	2	3	2	0.00
26/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1382	1	1	1	800.00
26/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5276	5	5	5	0.00
26/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	375	0	0	0	800.00
26/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	907	1	1	1	0.00
26/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	81	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2260	2	2	2	0.00
26/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	417	0	0	0	300.00
26/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	944	1	1	1	0.00
26/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2333	2	2	2	0.00
26/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	94	0	0	0	0.00
26/02/2025	2032 On 07-August-25			Bond Future	9.91	94.9066	95.0707	94.9066	0.00
26/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	9024	9	9	9	0.00
26/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1660	2	2	2	300.00
26/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3696	4	4	4	0.00
26/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	726	1	1	1	300.00
26/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1703	2	2	2	0.00
26/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	672	1	1	1	300.00
26/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3075	3	3	3	0.00
26/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	85	0	0	0	0.00
26/02/2025	2032 On 06-November-25			Bond Future	10.02	92.5848	92.7529	92.5848	0.00
26/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3105	3	3	3	0.00
26/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	916	1	1	1	300.00
26/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1785	2	2	2	300.00
26/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4564	4	5	4	0.00
26/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	819	1	1	1	300.00
26/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2293	2	2	2	0.00
26/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3670	4	4	4	0.00
26/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1348	1	1	1	0.00
26/02/2025	2032 On 05-February-26			Bond Future	10.13	94.3652	94.5374	94.3652	0.00
26/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2564	2	3	2	0.00
26/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2457	3	2	3	0.00
26/02/2025	2032 On 07-May-26			Bond Future	10.28	91.9631	92.1396	91.9631	0.00
26/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2395	2	2	2	0.00
26/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	2959	3	3	3	0.00
26/02/2025	2033 On 08-May-25			Bond Future	129.43	129.4576	129.4320	129.4576	9,712.00
26/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1188	1	1	1	0.00
26/02/2025	2033 On 07-August-25			Bond Future	132.01	132.0328	132.0075	132.0328	0.00
26/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3357	3	3	3	0.00

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26/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2033 On 06-November-25			Bond Future	133.07	133.0940	133.0708	133.0940	0.00
26/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
26/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	69	0	0	0	0.00
26/02/2025	2033 On 05-February-26			Bond Future	135.66	135.6866	135.6641	135.6866	0.00
26/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2784	3	3	3	0.00
26/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2033 On 07-May-26			Bond Future	136.67	136.6902	136.6694	136.6902	0.00
26/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1509	2	2	2	0.00
26/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2037 On 08-May-25			Bond Future	10.93	86.1274	86.5049	86.1274	60,638.00
26/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	7238	7	7	7	0.00
26/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	498	0	0	0	300.00
26/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1714	2	2	2	300.00
26/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3498	3	3	3	0.00
26/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	12255	12	12	12	7,500.00
26/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12485	12	12	12	7,500.00
26/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8701	8	9	8	15,000.00
26/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	3	0	0	0	0.00
26/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	39	0	0	0	0.00
26/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	2	0	0	0	0.00
26/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	528	1	1	1	300.00
26/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1329	2	1	2	0.00
26/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3056	3	3	3	0.00
26/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	85	0	0	0	0.00
26/02/2025	2037 On 07-August-25			Bond Future	11.04	83.5589	83.9442	83.5589	74,415.00
26/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	10328	10	10	10	0.00
26/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6592	6	7	6	0.00
26/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3510	3	4	3	0.00
26/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	990	1	1	1	2,341.00
26/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1174	1	1	1	200.00
26/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	5093	5	5	5	0.00
26/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2310	2	2	2	0.00
26/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	638	1	1	1	2,541.00

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26/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2097	2	2	2	300.00
26/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5134	5	5	5	0.00
26/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	896	1	1	1	300.00
26/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2353	3	2	3	0.00
26/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	846	1	1	1	300.00
26/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4066	4	4	4	0.00
26/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2169	2	2	2	2,541.00
26/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	4770	5	5	5	0.00
26/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	857	1	1	1	2,541.00
26/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3514	4	4	4	0.00
26/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1422	2	1	2	2,541.00
26/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	3862	4	4	4	0.00
26/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	542	1	1	1	2,541.00
26/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	157	0	0	0	0.00
26/02/2025	2037 On 06-November-25			Bond Future	11.16	85.1782	85.5717	85.1782	0.00
26/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4408	4	4	4	0.00
26/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1215	1	1	1	300.00
26/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2377	2	2	2	300.00
26/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6433	6	6	6	0.00
26/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1115	1	1	1	300.00
26/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3265	3	3	3	0.00
26/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	4990	5	5	5	0.00
26/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1843	2	2	2	0.00
26/02/2025	2037 On 05-February-26			Bond Future	11.28	82.5577	82.9596	82.5577	0.00
26/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3211	3	3	3	0.00
26/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6790	7	7	7	0.00
26/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2421	2	2	2	1,970.00
26/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1652	2	2	2	1,970.00
26/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4544	5	5	5	0.00
26/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3665	4	4	4	0.00
26/02/2025	2037 On 07-May-26			Bond Future	11.43	84.0937	84.5041	84.0937	0.00
26/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3565	3	4	3	0.00
26/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4143	4	4	4	0.00
26/02/2025	2038 On 08-May-25			Bond Future	141.38	141.7814	141.3773	141.7814	2,962.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1697	2	2	2	0.00
26/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2038 On 07-August-25			Bond Future	142.07	142.4820	142.0724	142.4820	0.00
26/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2512	3	3	3	0.00
26/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2038 On 06-November-25			Bond Future	144.86	145.2787	144.8622	145.2787	0.00
26/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	982	1	1	1	0.00
26/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2038 On 05-February-26			Bond Future	145.52	145.9464	145.5240	145.9464	0.00
26/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	2324	3	2	3	0.00
26/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2038 On 07-May-26			Bond Future	148.27	148.7032	148.2745	148.7032	0.00
26/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3745	4	4	4	0.00
26/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2040 On 08-May-25			Bond Future	11.23	86.2198	86.6284	86.2198	31,835.00
26/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	8199	8	8	8	0.00
26/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8821	8	9	8	15,000.00
26/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	12251	12	12	12	7,500.00
26/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12593	12	13	12	7,500.00
26/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	5	0	0	0	0.00
26/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	52	0	0	0	0.00
26/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	6	0	0	0	0.00
26/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	70	0	0	0	0.00
26/02/2025	2040 On 07-August-25			Bond Future	11.34	83.4024	83.8195	83.4024	33,389.00
26/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10984	11	11	11	0.00
26/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	186	0	0	0	0.00
26/02/2025	2040 On 06-November-25			Bond Future	11.46	85.0185	85.4445	85.0185	0.00
26/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4482	4	4	4	0.00
26/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2211	2	2	2	0.00
26/02/2025	2040 On 05-February-26			Bond Future	11.58	82.1443	82.5792	82.1443	0.00
26/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3520	3	4	3	0.00
26/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4061	4	4	4	0.00
26/02/2025	2040 On 07-May-26			Bond Future	11.72	83.6721	84.1161	83.6721	0.00
26/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	4108	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
26/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4418	5	4	5	0.00
26/02/2025	2044 On 08-May-25			Bond Future	11.36	82.0368	82.3897	82.0368	72,418.00
26/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	8156	8	8	8	0.00
26/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6485	6	6	6	0.00
26/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2815	3	3	3	0.00
26/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	548	0	1	0	2,490.00
26/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3302	3	3	3	0.00
26/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1654	1	2	1	9,000.00
26/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	436	0	0	0	9,000.00
26/02/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
26/02/2025	2044 On 08-May-25		Put	Bond Future	17610.31	17.9632	17.6103	17.9632	0.00
26/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	3807	4	4	4	0.00
26/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	767	1	1	1	9,000.00
26/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1694	2	2	2	0.00
26/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	957	1	1	1	2,490.00
26/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3440	4	3	4	0.00
26/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	190	0	0	0	2,490.00
26/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	91	0	0	0	0.00
26/02/2025	2044 On 07-August-25			Bond Future	11.46	79.2626	79.6228	79.2626	16.00
26/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10817	10	11	10	0.00
26/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	232	0	0	0	0.00
26/02/2025	2044 On 06-November-25			Bond Future	11.57	80.7985	81.1664	80.7985	0.00
26/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4288	4	4	4	0.00
26/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2411	3	2	3	0.00
26/02/2025	2044 On 05-February-26			Bond Future	11.69	77.9683	78.3441	77.9683	0.00
26/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3486	3	3	3	0.00
26/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4295	4	4	4	0.00
26/02/2025	2044 On 07-May-26			Bond Future	11.82	79.4182	79.8020	79.4182	0.00
26/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4305	4	4	4	0.00
26/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4454	5	4	5	0.00
26/02/2025	2046 On 08-May-25			Bond Future	121.48	121.3207	121.4799	121.3207	19,654.00
26/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	490	1	0	1	0.00
26/02/2025	2046 On 07-August-25			Bond Future	123.90	123.7341	123.8972	123.7341	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
26/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5207	5	5	5	0.00
26/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2046 On 06-November-25			Bond Future	124.08	123.9129	124.0825	123.9129	0.00
26/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
26/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1328	1	1	1	0.00
26/02/2025	2046 On 05-February-26			Bond Future	126.50	126.3258	126.4998	126.3258	0.00
26/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4850	5	5	5	0.00
26/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2046 On 07-May-26			Bond Future	126.60	126.4192	126.5990	126.4192	0.00
26/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1649	1	2	1	0.00
26/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2050 On 08-May-25			Bond Future	123.08	122.9995	123.0796	122.9995	16,371.00
26/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1920	2	2	2	0.00
26/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2050 On 07-August-25			Bond Future	123.17	123.0848	123.1684	123.0848	0.00
26/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3278	3	3	3	0.00
26/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2050 On 06-November-25			Bond Future	125.59	125.5007	125.5869	125.5007	0.00
26/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1167	1	1	1	0.00
26/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2050 On 05-February-26			Bond Future	125.63	125.5361	125.6267	125.5361	0.00
26/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2807	3	3	3	0.00
26/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
26/02/2025	2050 On 07-May-26			Bond Future	128.00	127.9068	128.0008	127.9068	0.00
26/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3931	4	4	4	0.00
26/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	AL37 On 08-May-25			Index Future	1097.12	1095.2900	1097.1150	1095.2900	0.00
26/02/2025	AL37 On 07-August-25			Index Future	1118.68	1116.8180	1118.6810	1116.8180	0.00
26/02/2025	AL37 On 06-November-25			Index Future	1140.40	1138.4940	1140.3960	1138.4940	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
26/02/2025	AL37 On 05-February-26			Index Future	1162.37	1160.4310	1162.3720	1160.4310	0.00
26/02/2025	AL37 On 07-May-26			Index Future	1184.12	1182.1430	1184.1240	1182.1430	0.00
26/02/2025	AL7T On 08-May-25			Index Future	1315.01	1308.9630	1315.0050	1308.9630	0.00
26/02/2025	AL7T On 07-August-25			Index Future	1340.85	1334.6910	1340.8540	1334.6910	0.00
26/02/2025	AL7T On 06-November-25			Index Future	1366.88	1360.5950	1366.8830	1360.5950	0.00
26/02/2025	AL7T On 05-February-26			Index Future	1393.22	1386.8120	1393.2240	1386.8120	0.00
26/02/2025	AL7T On 07-May-26			Index Future	1419.30	1412.7580	1419.2950	1412.7580	0.00
26/02/2025	ALBI On 08-May-25			Index Future	1131.37	1127.0040	1131.3710	1127.0040	94.00
26/02/2025	ALBI On 07-August-25			Index Future	1153.61	1149.1560	1153.6100	1149.1560	0.00
26/02/2025	ALBI On 06-November-25			Index Future	1176.00	1171.4590	1176.0040	1171.4590	0.00
26/02/2025	ALBI On 05-February-26			Index Future	1198.67	1194.0310	1198.6660	1194.0310	0.00
26/02/2025	ALBI On 07-May-26			Index Future	1221.10	1216.3710	1221.0980	1216.3710	0.00
26/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/02/2025	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
26/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	ES33 On 08-May-25			Bond Future	11.16	81.3232	81.6559	81.3232	0.00
26/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6884	7	7	7	0.00
26/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
26/02/2025	ES33 On 07-August-25			Bond Future	11.29	82.9408	83.2806	82.9408	0.00
26/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9476	9	9	9	0.00
26/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
26/02/2025	ES33 On 06-November-25			Bond Future	11.44	80.7719	81.1191	80.7719	0.00
26/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2469	2	2	2	0.00
26/02/2025	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
26/02/2025	ES33 On 05-February-26			Bond Future	11.61	82.3434	82.6981	82.3434	0.00
26/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
26/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	497	1	0	1	0.00
26/02/2025	ES33 On 07-May-26			Bond Future	11.79	80.0994	80.4619	80.0994	0.00
26/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
26/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	419	1	0	1	0.00
26/02/2025	ES42 On 08-May-25			Bond Future	11.74	76.4998	76.8271	76.4998	0.00
26/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8196	8	8	8	0.00
26/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
26/02/2025	ES42 On 07-August-25			Bond Future	11.85	78.0211	78.3554	78.0211	0.00
26/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10083	10	10	10	0.00
26/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
26/02/2025	ES42 On 06-November-25			Bond Future	11.98	75.2863	75.6279	75.2863	0.00
26/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2294	2	2	2	0.00
26/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
26/02/2025	ES42 On 05-February-26			Bond Future	12.11	76.7495	77.0985	76.7495	0.00
26/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
26/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1501	2	2	2	0.00
26/02/2025	ES42 On 07-May-26			Bond Future	12.26	73.9303	74.2869	73.9303	0.00
26/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
26/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	355	1	0	1	0.00
26/02/2025	GOVI On 08-May-25			GOVI	1113.98	1109.7260	1113.9780	1109.7260	638.00
26/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	919780	88	92	88	0.00
26/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
26/02/2025	GOVI On 07-August-25			GOVI	1135.88	1131.5380	1135.8760	1131.5380	0.00
26/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1248760	121	125	121	0.00
26/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
26/02/2025	GOVI On 06-November-25			GOVI	1157.93	1153.5000	1157.9250	1153.5000	0.00
26/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	459250	42	46	42	0.00
26/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
26/02/2025	GOVI On 05-February-26			GOVI	1180.24	1175.7250	1180.2390	1175.7250	0.00
26/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	302390	26	30	26	0.00
26/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
26/02/2025	GOVI On 07-May-26			GOVI	1202.33	1197.7230	1202.3250	1197.7230	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
26/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	253250	21	25	21	0.00
26/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2025	IGOV On 08-May-25			Index Future	381.49	381.8930	381.4850	381.8930	895.00
26/02/2025	IGOV On 07-August-25			Index Future	389.08	389.4920	389.0760	389.4920	0.00
26/02/2025	IGOV On 06-November-25			Index Future	396.72	397.1420	396.7190	397.1420	0.00
26/02/2025	IGOV On 05-February-26			Index Future	404.45	404.8830	404.4520	404.8830	0.00
26/02/2025	IGOV On 07-May-26			Index Future	412.11	412.5450	412.1080	412.5450	0.00
26/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
26/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
26/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/02/2025	R033 On 08-May-25			Bond Future	9.98	101.0745	101.2590	101.0745	9,365.00
26/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2450	2	2	2	0.00
26/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	593	1	1	1	0.00
26/02/2025	R033 On 07-August-25			Bond Future	10.07	103.0605	103.2491	103.0605	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
26/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2708	3	3	3	0.00
26/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1381	1	1	1	0.00
26/02/2025	R033 On 06-November-25			Bond Future	10.18	100.0137	100.2070	100.0137	0.00
26/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2781	3	3	3	0.00
26/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2029	2	2	2	0.00
26/02/2025	R033 On 05-February-26			Bond Future	10.30	101.9367	102.1347	101.9367	0.00
26/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3408	3	3	3	0.00
26/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2483	3	2	3	0.00
26/02/2025	R033 On 07-May-26			Bond Future	10.44	98.7911	98.9940	98.7911	0.00
26/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2982	3	3	3	0.00
26/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3276	3	3	3	0.00
26/02/2025	R035 On 08-May-25			Bond Future	10.51	91.3753	91.9138	91.3753	77,956.00
26/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6856	6	7	6	0.00
26/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	415	0	0	0	300.00
26/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1572	1	2	1	300.00
26/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3224	3	3	3	0.00
26/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6466	6	6	6	0.00
26/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2968	3	3	3	0.00
26/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1153	1	1	1	150.00
26/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	14236	14	14	14	0.00
26/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	11274	11	11	11	0.00
26/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5303	5	5	5	400.00
26/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	6	0	0	0	400.00
26/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	156	0	0	0	0.00
26/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
26/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	527	1	1	1	150.00
26/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1537	2	2	2	0.00
26/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	86	0	0	0	150.00
26/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	460	1	0	1	300.00
26/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	2866	3	3	3	0.00
26/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1168	1	1	1	0.00
26/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	70	0	0	0	0.00
26/02/2025	R035 On 07-August-25			Bond Future	10.61	93.1709	93.7205	93.1709	0.00
26/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10487	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
26/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	858	1	1	1	300.00
26/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2010	2	2	2	300.00
26/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4727	4	5	4	0.00
26/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4564	4	5	4	0.00
26/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	861	1	1	1	8,500.00
26/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	817	1	1	1	300.00
26/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2163	2	2	2	0.00
26/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	3825	4	4	4	0.00
26/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	138	0	0	0	0.00
26/02/2025	R035 On 06-November-25			Bond Future	10.72	90.4713	91.0324	90.4713	0.00
26/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4143	4	4	4	0.00
26/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4987	5	5	5	0.00
26/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1129	1	1	1	300.00
26/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2205	2	2	2	300.00
26/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5918	5	6	5	0.00
26/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3292	3	3	3	250.00
26/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	7049	7	7	7	0.00
26/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5063	5	5	5	0.00
26/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	877	1	1	1	2,000.00
26/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1788	2	2	2	2,000.00
26/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3486	4	3	4	0.00
26/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5388	6	5	6	0.00
26/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1261	1	1	1	250.00
26/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2077	2	2	2	0.00
26/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	761	1	1	1	250.00
26/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1010	1	1	1	300.00
26/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	2972	3	3	3	0.00
26/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	4671	5	5	5	0.00
26/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1287	1	1	1	2,000.00
26/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1622	2	2	2	0.00
26/02/2025	R035 On 05-February-26			Bond Future	10.85	92.2116	92.7843	92.2116	0.00
26/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3079	3	3	3	0.00
26/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3390	4	3	4	0.00
26/02/2025	R035 On 07-May-26			Bond Future	10.99	89.4242	90.0087	89.4242	0.00
26/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3190	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
26/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	3841	4	4	4	0.00
26/02/2025	R038 On 08-May-25			Bond Future	10.98	100.1067	100.5504	100.1067	9,244.00
26/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2696	2	3	2	0.00
26/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	943	1	1	1	0.00
26/02/2025	R038 On 07-August-25			Bond Future	11.09	102.0736	102.5266	102.0736	0.00
26/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3101	3	3	3	0.00
26/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2095	2	2	2	0.00
26/02/2025	R038 On 06-November-25			Bond Future	11.21	98.5662	99.0289	98.5662	0.00
26/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3269	3	3	3	0.00
26/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2415	2	2	2	1,770.00
26/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7966	8	8	8	0.00
26/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1044	1	1	1	1,770.00
26/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	3913	4	4	4	0.00
26/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3060	3	3	3	0.00
26/02/2025	R038 On 05-February-26			Bond Future	11.34	100.4610	100.9335	100.4610	0.00
26/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4351	4	4	4	0.00
26/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3703	4	4	4	0.00
26/02/2025	R038 On 07-May-26			Bond Future	11.48	96.8457	97.3283	96.8457	0.00
26/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4126	4	4	4	0.00
26/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4647	5	5	5	0.00
26/02/2025	R053 On 08-May-25			Bond Future	11.26	103.9644	104.4390	103.9644	22,674.00
26/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10959	11	11	11	0.00
26/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	87	0	0	0	0.00
26/02/2025	R053 On 07-August-25			Bond Future	11.35	106.0072	106.4916	106.0072	0.00
26/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13985	14	14	14	0.00
26/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	328	0	0	0	0.00
26/02/2025	R053 On 06-November-25			Bond Future	11.46	102.1976	102.6925	102.1976	0.00
26/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5494	5	5	5	0.00
26/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3016	3	3	3	0.00
26/02/2025	R053 On 05-February-26			Bond Future	11.57	104.1619	104.6673	104.1619	0.00
26/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4499	4	4	4	0.00
26/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5165	5	5	5	0.00
26/02/2025	R053 On 07-May-26			Bond Future	11.69	100.2383	100.7544	100.2383	0.00
26/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5416	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
26/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5437	6	5	6	0.00
26/02/2025	R186 On 08-May-25			Bond Future	8.30	107.3436	107.3470	107.3436	158,345.00
26/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	393	0	0	0	0.00
26/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	144	0	0	0	0.00
26/02/2025	R186 On 07-August-25			Bond Future	8.37	104.1436	104.1477	104.1436	0.00
26/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1726	2	2	2	0.00
26/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1200	1	1	1	1,983.00
26/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2405	2	2	2	0.00
26/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	32	0	0	0	1,983.00
26/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	119	0	0	0	0.00
26/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	66	0	0	0	0.00
26/02/2025	R186 On 06-November-25			Bond Future	8.49	106.1626	106.1676	106.1626	447.00
26/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	211	0	0	0	0.00
26/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	594	1	1	1	0.00
26/02/2025	R186 On 05-February-26			Bond Future	8.71	102.8969	102.9030	102.8969	0.00
26/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	287	0	0	0	0.00
26/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	516	1	1	1	0.00
26/02/2025	R186 On 07-May-26			Bond Future	9.22	104.8131	104.8205	104.8131	0.00
26/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	197	0	0	0	0.00
26/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	506	1	1	1	0.00
26/02/2025	R202 On 08-May-25			Bond Future	272.75	272.8036	272.7519	272.8036	2,181.00
26/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	442	0	0	0	0.00
26/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R202 On 07-August-25			Bond Future	272.96	273.0088	272.9590	273.0088	0.00
26/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1359	1	1	1	0.00
26/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R202 On 06-November-25			Bond Future	278.32	278.3677	278.3196	278.3677	0.00
26/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2680	3	3	3	0.00
26/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R202 On 05-February-26			Bond Future	278.42	278.4626	278.4202	278.4626	0.00
26/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	600	1	1	1	0.00
26/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R202 On 07-May-26			Bond Future	283.68	283.7226	283.6824	283.7226	0.00
26/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6132	6	6	6	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
26/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R209 On 08-May-25			Bond Future	10.72	72.0364	72.3916	72.0364	28,728.00
26/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5691	5	6	5	0.00
26/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	80	0	0	0	0.00
26/02/2025	R209 On 07-August-25			Bond Future	10.82	73.4518	73.8144	73.4518	0.00
26/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8698	8	9	8	0.00
26/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	161	0	0	0	0.00
26/02/2025	R209 On 06-November-25			Bond Future	10.92	71.7230	72.0933	71.7230	0.00
26/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3353	3	3	3	0.00
26/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1689	2	2	2	0.00
26/02/2025	R209 On 05-February-26			Bond Future	11.04	73.1023	73.4804	73.1023	0.00
26/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2726	3	3	3	0.00
26/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3258	3	3	3	0.00
26/02/2025	R209 On 07-May-26			Bond Future	11.17	71.3127	71.6987	71.3127	0.00
26/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3058	3	3	3	0.00
26/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3530	4	4	4	0.00
26/02/2025	R210 On 08-May-25			Bond Future	246.01	246.0675	246.0080	246.0675	3,195.00
26/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
26/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2022	2	2	2	0.00
26/02/2025	R210 On 07-August-25			Bond Future	250.90	250.9623	250.9030	250.9623	0.00
26/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2463	3	2	3	0.00
26/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R210 On 06-November-25			Bond Future	252.42	252.4780	252.4232	252.4780	0.00
26/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	283	0	0	0	0.00
26/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R210 On 05-February-26			Bond Future	257.34	257.3952	257.3416	257.3952	0.00
26/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4242	4	4	4	0.00
26/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R210 On 07-May-26			Bond Future	258.73	258.7835	258.7334	258.7835	0.00
26/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3333	3	3	3	0.00
26/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/02/2025	R213 On 08-May-25			Bond Future	9.51	90.2607	90.3988	90.2607	101,742.00
26/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4097	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
26/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	88	0	0	0	0.00
26/02/2025	R213 On 07-August-25			Bond Future	9.59	92.0344	92.1758	92.0344	17.00
26/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7775	8	8	8	0.00
26/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	66	0	0	0	0.00
26/02/2025	R213 On 06-November-25			Bond Future	9.69	90.2651	90.4100	90.2651	0.00
26/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2568	2	3	2	0.00
26/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1228	1	1	1	0.00
26/02/2025	R213 On 05-February-26			Bond Future	9.81	92.0019	92.1504	92.0019	0.00
26/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2181	2	2	2	0.00
26/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	1900	2	2	2	0.00
26/02/2025	R213 On 07-May-26			Bond Future	9.95	90.1638	90.3161	90.1638	0.00
26/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1935	2	2	2	0.00
26/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2464	3	2	3	0.00
26/02/2025	R214 On 08-May-25			Bond Future	11.13	66.8828	67.1765	66.8828	16,369.00
26/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6435	6	6	6	0.00
26/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	73	0	0	0	0.00
26/02/2025	R214 On 07-August-25			Bond Future	11.23	68.1972	68.4970	68.1972	0.00
26/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8605	8	9	8	0.00
26/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	195	0	0	0	0.00
26/02/2025	R214 On 06-November-25			Bond Future	11.33	66.2192	66.5255	66.2192	0.00
26/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3492	3	3	3	0.00
26/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	1899	2	2	2	0.00
26/02/2025	R214 On 05-February-26			Bond Future	11.44	67.4930	67.8057	67.4930	0.00
26/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2695	3	3	3	0.00
26/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3664	4	4	4	0.00
26/02/2025	R214 On 07-May-26			Bond Future	11.56	65.4508	65.7701	65.4508	0.00
26/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3488	3	3	3	0.00
26/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3662	4	4	4	0.00
26/02/2025	R248 On 08-May-25			Bond Future	11.29	80.6318	81.0637	80.6318	269,120.00
26/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	8087	8	8	8	0.00
26/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	80	0	0	0	0.00
26/02/2025	R248 On 07-August-25			Bond Future	11.39	82.2163	82.6571	82.2163	0.00
26/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10872	10	11	10	0.00
26/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	249	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
26/02/2025	R248 On 06-November-25			Bond Future	11.49	79.3677	79.8178	79.3677	0.00
26/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	4039	4	4	4	0.00
26/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2464	3	2	3	0.00
26/02/2025	R248 On 05-February-26			Bond Future	11.61	80.8942	81.3535	80.8942	0.00
26/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3400	3	3	3	0.00
26/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4354	5	4	5	0.00
26/02/2025	R248 On 07-May-26			Bond Future	11.73	77.9587	78.4276	77.9587	0.00
26/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4293	4	4	4	0.00
26/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4346	5	4	5	0.00
26/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00