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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/02/2025 TO: 27/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/02/2025	2029 On 08-May-25			Bond Future	136.21		136.2212	136.2122	136.2212	5,933.00
27/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
27/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1638		2	2	2	0.00
27/02/2025	2029 On 07-August-25			Bond Future	138.92		138.9318	138.9228	138.9318	0.00
27/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1513		2	2	2	0.00
27/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
27/02/2025	2029 On 06-November-25			Bond Future	140.22		140.2300	140.2213	140.2300	68.00
27/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	431		0	0	0	0.00
27/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
27/02/2025	2029 On 05-February-26			Bond Future	142.95		142.9627	142.9542	142.9627	0.00
27/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2844		3	3	3	0.00
27/02/2025	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
27/02/2025	2029 On 07-May-26			Bond Future	144.20	144.2081	144.2001	144.2081	0.00
27/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2380	2	2	2	0.00
27/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2030 On 08-May-25			Bond Future	9.13	98.1129	97.9620	98.1129	64,301.00
27/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2989	3	3	3	0.00
27/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	537	1	1	1	1,320.00
27/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1574	2	2	2	680.00
27/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1026	1	1	1	300.00
27/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1816	2	2	2	0.00
27/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	266	0	0	0	300.00
27/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	232	0	0	0	800.00
27/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	942	1	1	1	800.00
27/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3182	3	3	3	0.00
27/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9385	10	9	10	0.00
27/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4237	4	4	4	1,640.00
27/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10728	11	11	11	0.00
27/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5514	6	6	6	2,280.00
27/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
27/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	11	0	0	0	0.00
27/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
27/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	42	0	0	0	0.00
27/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	105	0	0	0	800.00
27/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	774	1	1	1	0.00
27/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1916	2	2	2	0.00
27/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	712	1	1	1	0.00
27/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	342	0	0	0	300.00
27/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1800	2	2	2	0.00
27/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	424	0	0	0	0.00
27/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1216	1	1	1	0.00
27/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	124	0	0	0	0.00
27/02/2025	2030 On 07-August-25			Bond Future	9.22	96.0311	95.8773	96.0311	47,294.00
27/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6394	7	6	7	0.00
27/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4482	5	4	5	1,054.00
27/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9524	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
27/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	486	1	0	1	300.00
27/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1230	1	1	1	300.00
27/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2577	3	3	3	0.00
27/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	532	0	1	0	300.00
27/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1222	1	1	1	0.00
27/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2247	2	2	2	0.00
27/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	3	0	0	0	1,054.00
27/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	189	0	0	0	0.00
27/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	47	0	0	0	0.00
27/02/2025	2030 On 06-November-25			Bond Future	9.31	97.8934	97.7369	97.8934	0.00
27/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1978	2	2	2	0.00
27/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1367	1	1	1	300.00
27/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3217	3	3	3	0.00
27/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	647	1	1	1	300.00
27/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1661	2	2	2	0.00
27/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	686	1	1	1	300.00
27/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2631	3	3	3	0.00
27/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1208	1	1	1	0.00
27/02/2025	2030 On 05-February-26			Bond Future	9.42	95.7693	95.6101	95.7693	0.00
27/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1866	2	2	2	0.00
27/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1635	2	2	2	0.00
27/02/2025	2030 On 07-May-26			Bond Future	9.57	97.5541	97.3922	97.5541	0.00
27/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1546	2	2	2	0.00
27/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2081	2	2	2	0.00
27/02/2025	2032 On 08-May-25			Bond Future	9.85	93.2381	93.0732	93.2381	126,745.00
27/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4870	5	5	5	0.00
27/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	309	0	0	0	300.00
27/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1229	1	1	1	300.00
27/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2414	3	2	3	0.00
27/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1282	1	1	1	800.00
27/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5118	5	5	5	0.00
27/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	331	0	0	0	800.00
27/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	971	1	1	1	0.00
27/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	88	0	0	0	800.00

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27/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2381	2	2	2	0.00
27/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	450	0	0	0	300.00
27/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1011	1	1	1	0.00
27/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2456	2	2	2	0.00
27/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	102	0	0	0	0.00
27/02/2025	2032 On 07-August-25			Bond Future	9.95	95.0707	94.9027	95.0707	0.00
27/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8862	9	9	9	0.00
27/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1571	2	2	2	300.00
27/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3565	4	4	4	0.00
27/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	674	1	1	1	300.00
27/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1782	2	2	2	0.00
27/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	709	1	1	1	300.00
27/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3191	3	3	3	0.00
27/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	90	0	0	0	0.00
27/02/2025	2032 On 06-November-25			Bond Future	10.05	92.7529	92.5819	92.7529	0.00
27/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2992	3	3	3	0.00
27/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	862	1	1	1	300.00
27/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1701	2	2	2	300.00
27/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4431	5	4	5	0.00
27/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	858	1	1	1	300.00
27/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2380	2	2	2	0.00
27/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3787	4	4	4	0.00
27/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1406	1	1	1	0.00
27/02/2025	2032 On 05-February-26			Bond Future	10.18	94.5374	94.3635	94.5374	0.00
27/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2471	3	2	3	0.00
27/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2538	2	3	2	0.00
27/02/2025	2032 On 07-May-26			Bond Future	10.32	92.1396	91.9627	92.1396	0.00
27/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2308	2	2	2	0.00
27/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3048	3	3	3	0.00
27/02/2025	2033 On 08-May-25			Bond Future	129.56	129.4320	129.5646	129.4320	9,712.00
27/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1055	1	1	1	0.00
27/02/2025	2033 On 07-August-25			Bond Future	132.14	132.0075	132.1429	132.0075	0.00
27/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3493	3	3	3	0.00

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27/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2033 On 06-November-25			Bond Future	133.21	133.0708	133.2093	133.0708	0.00
27/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	69	0	0	0	0.00
27/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2033 On 05-February-26			Bond Future	135.81	135.6641	135.8057	135.6641	0.00
27/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2926	3	3	3	0.00
27/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2033 On 07-May-26			Bond Future	136.81	136.6694	136.8143	136.6694	0.00
27/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1654	2	2	2	0.00
27/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2037 On 08-May-25			Bond Future	11.00	86.5049	86.1260	86.5049	60,638.00
27/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6874	7	7	7	0.00
27/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	405	0	0	0	300.00
27/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1503	2	2	2	300.00
27/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3199	3	3	3	0.00
27/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11877	12	12	12	7,500.00
27/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12106	12	12	12	7,500.00
27/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8329	9	8	9	15,000.00
27/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	3	0	0	0	0.00
27/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	46	0	0	0	0.00
27/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	0.00
27/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	609	1	1	1	300.00
27/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1497	1	1	1	0.00
27/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3341	3	3	3	0.00
27/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	100	0	0	0	0.00
27/02/2025	2037 On 07-August-25			Bond Future	11.11	83.9442	83.5580	83.9442	74,415.00
27/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9961	10	10	10	0.00
27/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6264	7	6	7	0.00
27/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3255	4	3	4	0.00
27/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	872	1	1	1	2,341.00
27/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1041	1	1	1	200.00
27/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4793	5	5	5	0.00
27/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2107	2	2	2	0.00
27/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	552	1	1	1	2,541.00

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27/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1905	2	2	2	300.00
27/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4834	5	5	5	0.00
27/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	786	1	1	1	300.00
27/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2546	2	3	2	0.00
27/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	931	1	1	1	300.00
27/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4342	4	4	4	0.00
27/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2351	2	2	2	2,541.00
27/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5070	5	5	5	0.00
27/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	943	1	1	1	2,541.00
27/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3767	4	4	4	0.00
27/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1553	1	2	1	2,541.00
27/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4130	4	4	4	0.00
27/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	600	1	1	1	2,541.00
27/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	176	0	0	0	0.00
27/02/2025	2037 On 06-November-25			Bond Future	11.23	85.5717	85.1783	85.5717	0.00
27/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4149	4	4	4	0.00
27/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1096	1	1	1	300.00
27/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2193	2	2	2	300.00
27/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6129	6	6	6	0.00
27/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1204	1	1	1	300.00
27/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3474	3	3	3	0.00
27/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5264	5	5	5	0.00
27/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1978	2	2	2	0.00
27/02/2025	2037 On 05-February-26			Bond Future	11.36	82.9596	82.5588	82.9596	0.00
27/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3010	3	3	3	0.00
27/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6495	7	6	7	0.00
27/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2252	2	2	2	1,970.00
27/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1758	2	2	2	1,970.00
27/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4775	5	5	5	0.00
27/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3865	4	4	4	0.00
27/02/2025	2037 On 07-May-26			Bond Future	11.50	84.5041	84.0962	84.5041	0.00
27/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3361	4	3	4	0.00
27/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4347	4	4	4	0.00
27/02/2025	2038 On 08-May-25			Bond Future	141.07	141.3773	141.0687	141.3773	2,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1389	2	1	2	0.00
27/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2038 On 07-August-25			Bond Future	141.76	142.0724	141.7578	142.0724	0.00
27/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	2198	3	2	3	0.00
27/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2038 On 06-November-25			Bond Future	144.54	144.8622	144.5421	144.8622	0.00
27/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	662	1	1	1	0.00
27/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2038 On 05-February-26			Bond Future	145.20	145.5240	145.1982	145.5240	0.00
27/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1998	2	2	2	0.00
27/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2038 On 07-May-26			Bond Future	147.94	148.2745	147.9431	148.2745	0.00
27/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3413	4	3	4	0.00
27/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2040 On 08-May-25			Bond Future	11.31	86.6284	86.1227	86.6284	31,045.00
27/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7710	8	8	8	0.00
27/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8329	9	8	9	15,000.00
27/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11747	12	12	12	7,500.00
27/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12089	13	12	13	7,500.00
27/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	6	0	0	0	0.00
27/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	65	0	0	0	0.00
27/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	8	0	0	0	0.00
27/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	87	0	0	0	0.00
27/02/2025	2040 On 07-August-25			Bond Future	11.43	83.8195	83.3040	83.8195	33,389.00
27/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10497	11	10	11	0.00
27/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	215	0	0	0	0.00
27/02/2025	2040 On 06-November-25			Bond Future	11.54	85.4445	84.9193	85.4445	0.00
27/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4151	4	4	4	0.00
27/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2406	2	2	2	0.00
27/02/2025	2040 On 05-February-26			Bond Future	11.67	82.5792	82.0442	82.5792	0.00
27/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3253	4	3	4	0.00
27/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4329	4	4	4	0.00
27/02/2025	2040 On 07-May-26			Bond Future	11.82	84.1161	83.5714	84.1161	0.00
27/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3828	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
27/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4683	4	5	4	0.00
27/02/2025	2044 On 08-May-25			Bond Future	11.43	82.3897	81.9358	82.3897	72,418.00
27/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7720	8	8	8	0.00
27/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6067	6	6	6	0.00
27/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2506	3	3	3	0.00
27/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	439	1	0	1	2,490.00
27/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2969	3	3	3	0.00
27/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1423	2	1	2	9,000.00
27/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	343	0	0	0	9,000.00
27/02/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
27/02/2025	2044 On 08-May-25		Put	Bond Future	18064.16	17.6103	18.0642	17.6103	0.00
27/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4168	4	4	4	0.00
27/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	887	1	1	1	9,000.00
27/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	1916	2	2	2	0.00
27/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1101	1	1	1	2,490.00
27/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3784	3	4	3	0.00
27/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	225	0	0	0	2,490.00
27/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	108	0	0	0	0.00
27/02/2025	2044 On 07-August-25			Bond Future	11.54	79.6228	79.1602	79.6228	16.00
27/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10383	11	10	11	0.00
27/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	261	0	0	0	0.00
27/02/2025	2044 On 06-November-25			Bond Future	11.65	81.1664	80.6950	81.1664	0.00
27/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4000	4	4	4	0.00
27/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2593	2	3	2	0.00
27/02/2025	2044 On 05-February-26			Bond Future	11.77	78.3441	77.8638	78.3441	0.00
27/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3249	3	3	3	0.00
27/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4538	4	5	4	0.00
27/02/2025	2044 On 07-May-26			Bond Future	11.91	79.8020	79.3130	79.8020	0.00
27/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4049	4	4	4	0.00
27/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4688	4	5	4	0.00
27/02/2025	2046 On 08-May-25			Bond Future	121.47	121.4799	121.4733	121.4799	19,602.00
27/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	497	0	0	0	0.00
27/02/2025	2046 On 07-August-25			Bond Future	123.89	123.8972	123.8907	123.8972	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
27/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	5201	5	5	5	0.00
27/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2046 On 06-November-25			Bond Future	124.08	124.0825	124.0763	124.0825	0.00
27/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
27/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1334	1	1	1	0.00
27/02/2025	2046 On 05-February-26			Bond Future	126.49	126.4998	126.4938	126.4998	0.00
27/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4844	5	5	5	0.00
27/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2046 On 07-May-26			Bond Future	126.59	126.5990	126.5936	126.5990	0.00
27/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	1644	2	2	2	0.00
27/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2050 On 08-May-25			Bond Future	123.07	123.0796	123.0731	123.0796	16,319.00
27/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1913	2	2	2	0.00
27/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2050 On 07-August-25			Bond Future	123.16	123.1684	123.1620	123.1684	0.00
27/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	3272	3	3	3	0.00
27/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2050 On 06-November-25			Bond Future	125.58	125.5869	125.5809	125.5869	0.00
27/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	1161	1	1	1	0.00
27/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2050 On 05-February-26			Bond Future	125.62	125.6267	125.6211	125.6267	0.00
27/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2801	3	3	3	0.00
27/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/02/2025	2050 On 07-May-26			Bond Future	128.00	128.0008	127.9954	128.0008	0.00
27/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3925	4	4	4	0.00
27/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	AL37 On 08-May-25			Index Future	1095.40	1097.1150	1095.3970	1097.1150	0.00
27/02/2025	AL37 On 07-August-25			Index Future	1116.93	1118.6810	1116.9310	1118.6810	0.00
27/02/2025	AL37 On 06-November-25			Index Future	1138.62	1140.3960	1138.6150	1140.3960	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
27/02/2025	AL37 On 05-February-26			Index Future	1160.56	1162.3720	1160.5610	1162.3720	0.00
27/02/2025	AL37 On 07-May-26			Index Future	1182.28	1184.1240	1182.2830	1184.1240	0.00
27/02/2025	AL7T On 08-May-25			Index Future	1310.51	1315.0050	1310.5110	1315.0050	0.00
27/02/2025	AL7T On 07-August-25			Index Future	1336.27	1340.8540	1336.2740	1340.8540	0.00
27/02/2025	AL7T On 06-November-25			Index Future	1362.22	1366.8830	1362.2180	1366.8830	0.00
27/02/2025	AL7T On 05-February-26			Index Future	1388.47	1393.2240	1388.4730	1393.2240	0.00
27/02/2025	AL7T On 07-May-26			Index Future	1414.46	1419.2950	1414.4600	1419.2950	0.00
27/02/2025	ALBI On 08-May-25			Index Future	1127.51	1131.3710	1127.5090	1131.3710	94.00
27/02/2025	ALBI On 07-August-25			Index Future	1149.68	1153.6100	1149.6750	1153.6100	0.00
27/02/2025	ALBI On 06-November-25			Index Future	1172.00	1176.0040	1171.9950	1176.0040	0.00
27/02/2025	ALBI On 05-February-26			Index Future	1194.58	1198.6660	1194.5840	1198.6660	0.00
27/02/2025	ALBI On 07-May-26			Index Future	1216.94	1221.0980	1216.9430	1221.0980	0.00
27/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/02/2025	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
27/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	ES33 On 08-May-25			Bond Future	11.22	81.6559	81.3521	81.6559	0.00
27/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6580	7	7	7	0.00
27/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
27/02/2025	ES33 On 07-August-25			Bond Future	11.36	83.2806	82.9709	83.2806	0.00
27/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9166	9	9	9	0.00
27/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/02/2025	ES33 On 06-November-25			Bond Future	11.51	81.1191	80.8036	81.1191	0.00
27/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2153	2	2	2	0.00
27/02/2025	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
27/02/2025	ES33 On 05-February-26			Bond Future	11.68	82.6981	82.3767	82.6981	0.00
27/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
27/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	819	0	1	0	0.00
27/02/2025	ES33 On 07-May-26			Bond Future	11.87	80.4619	80.1347	80.4619	0.00
27/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
27/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	746	0	1	0	0.00
27/02/2025	ES42 On 08-May-25			Bond Future	11.80	76.8271	76.4709	76.8271	0.00
27/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7840	8	8	8	0.00
27/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
27/02/2025	ES42 On 07-August-25			Bond Future	11.91	78.3554	77.9923	78.3554	0.00
27/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9720	10	10	10	0.00
27/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/02/2025	ES42 On 06-November-25			Bond Future	12.04	75.6279	75.2579	75.6279	0.00
27/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1924	2	2	2	0.00
27/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/02/2025	ES42 On 05-February-26			Bond Future	12.18	77.0985	76.7215	77.0985	0.00
27/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
27/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1878	2	2	2	0.00
27/02/2025	ES42 On 07-May-26			Bond Future	12.33	74.2869	73.9031	74.2869	0.00
27/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
27/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	738	0	1	0	0.00
27/02/2025	GOVI On 08-May-25			GOVI	1110.26	1113.9780	1110.2610	1113.9780	638.00
27/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	882610	92	88	92	0.00
27/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/02/2025	GOVI On 07-August-25			GOVI	1132.09	1135.8760	1132.0880	1135.8760	0.00
27/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1210880	125	121	125	0.00
27/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/02/2025	GOVI On 06-November-25			GOVI	1154.07	1157.9250	1154.0660	1157.9250	0.00
27/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	420660	46	42	46	0.00
27/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/02/2025	GOVI On 05-February-26			GOVI	1176.31	1180.2390	1176.3100	1180.2390	0.00
27/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	263100	30	26	30	0.00
27/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/02/2025	GOVI On 07-May-26			GOVI	1198.33	1202.3250	1198.3260	1202.3250	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
27/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	213260	25	21	25	0.00
27/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2025	IGOV On 08-May-25			Index Future	381.36	381.4850	381.3630	381.4850	895.00
27/02/2025	IGOV On 07-August-25			Index Future	388.95	389.0760	388.9520	389.0760	0.00
27/02/2025	IGOV On 06-November-25			Index Future	396.59	396.7190	396.5940	396.7190	0.00
27/02/2025	IGOV On 05-February-26			Index Future	404.33	404.4520	404.3260	404.4520	0.00
27/02/2025	IGOV On 07-May-26			Index Future	411.98	412.1080	411.9810	412.1080	0.00
27/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/02/2025	R033 On 08-May-25			Bond Future	10.02	101.2590	101.0422	101.2590	9,365.00
27/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2289	2	2	2	0.00
27/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	648	1	1	1	0.00
27/02/2025	R033 On 07-August-25			Bond Future	10.12	103.2491	103.0283	103.2491	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
27/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2568	3	3	3	0.00
27/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1462	1	1	1	0.00
27/02/2025	R033 On 06-November-25			Bond Future	10.23	100.2070	99.9822	100.2070	0.00
27/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2652	3	3	3	0.00
27/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2125	2	2	2	0.00
27/02/2025	R033 On 05-February-26			Bond Future	10.35	102.1347	101.9057	102.1347	0.00
27/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3276	3	3	3	0.00
27/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2580	2	3	2	0.00
27/02/2025	R033 On 07-May-26			Bond Future	10.49	98.9940	98.7612	98.9940	0.00
27/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2863	3	3	3	0.00
27/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3390	3	3	3	0.00
27/02/2025	R035 On 08-May-25			Bond Future	10.57	91.9138	91.5438	91.9138	77,706.00
27/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6500	7	7	7	0.00
27/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	330	0	0	0	300.00
27/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1365	2	1	2	300.00
27/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2932	3	3	3	0.00
27/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6113	6	6	6	0.00
27/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2685	3	3	3	0.00
27/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	981	1	1	1	150.00
27/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13867	14	14	14	0.00
27/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10905	11	11	11	0.00
27/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4962	5	5	5	400.00
27/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	7	0	0	0	400.00
27/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	186	0	0	0	0.00
27/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	400.00
27/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	614	1	1	1	150.00
27/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1735	2	2	2	0.00
27/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	102	0	0	0	150.00
27/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	537	0	1	0	300.00
27/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3151	3	3	3	0.00
27/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1331	1	1	1	0.00
27/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	84	0	0	0	0.00
27/02/2025	R035 On 07-August-25			Bond Future	10.68	93.7205	93.3434	93.7205	0.00
27/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10126	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
27/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	750	1	1	1	300.00
27/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1821	2	2	2	300.00
27/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4437	5	4	5	0.00
27/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4278	5	4	5	0.00
27/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	952	1	1	1	8,500.00
27/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	904	1	1	1	300.00
27/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2350	2	2	2	0.00
27/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4094	4	4	4	0.00
27/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	155	0	0	0	0.00
27/02/2025	R035 On 06-November-25			Bond Future	10.79	91.0324	90.6482	91.0324	0.00
27/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3889	4	4	4	0.00
27/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4710	5	5	5	0.00
27/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1015	1	1	1	300.00
27/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2025	2	2	2	300.00
27/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5621	6	6	6	0.00
27/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3066	3	3	3	250.00
27/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6732	7	7	7	0.00
27/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4784	5	5	5	0.00
27/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	782	1	1	1	2,000.00
27/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1630	2	2	2	2,000.00
27/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3713	3	4	3	0.00
27/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5677	5	6	5	0.00
27/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1366	1	1	1	250.00
27/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2235	2	2	2	0.00
27/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	829	1	1	1	250.00
27/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1097	1	1	1	300.00
27/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3177	3	3	3	0.00
27/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	4941	5	5	5	0.00
27/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1394	1	1	1	2,000.00
27/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1752	2	2	2	0.00
27/02/2025	R035 On 05-February-26			Bond Future	10.92	92.7843	92.3930	92.7843	0.00
27/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2882	3	3	3	0.00
27/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3583	3	4	3	0.00
27/02/2025	R035 On 07-May-26			Bond Future	11.06	90.0087	89.6104	90.0087	0.00
27/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2994	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
27/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4044	4	4	4	0.00
27/02/2025	R038 On 08-May-25			Bond Future	11.04	100.5504	100.1410	100.5504	9,258.00
27/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2418	3	2	3	0.00
27/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1075	1	1	1	0.00
27/02/2025	R038 On 07-August-25			Bond Future	11.15	102.5266	102.1094	102.5266	0.00
27/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2859	3	3	3	0.00
27/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2270	2	2	2	0.00
27/02/2025	R038 On 06-November-25			Bond Future	11.27	99.0289	98.6039	99.0289	0.00
27/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3044	3	3	3	0.00
27/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2227	2	2	2	1,770.00
27/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7624	8	8	8	0.00
27/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1127	1	1	1	1,770.00
27/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4150	4	4	4	0.00
27/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3259	3	3	3	0.00
27/02/2025	R038 On 05-February-26			Bond Future	11.41	100.9335	100.5006	100.9335	0.00
27/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4113	4	4	4	0.00
27/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3897	4	4	4	0.00
27/02/2025	R038 On 07-May-26			Bond Future	11.55	97.3283	96.8877	97.3283	0.00
27/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3902	4	4	4	0.00
27/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4864	5	5	5	0.00
27/02/2025	R053 On 08-May-25			Bond Future	11.33	104.4390	103.8262	104.4390	22,700.00
27/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10365	11	10	11	0.00
27/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	106	0	0	0	0.00
27/02/2025	R053 On 07-August-25			Bond Future	11.43	106.4916	105.8669	106.4916	0.00
27/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13402	14	13	14	0.00
27/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	369	0	0	0	0.00
27/02/2025	R053 On 06-November-25			Bond Future	11.54	102.6925	102.0560	102.6925	0.00
27/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5103	5	5	5	0.00
27/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3261	3	3	3	0.00
27/02/2025	R053 On 05-February-26			Bond Future	11.65	104.6673	104.0189	104.6673	0.00
27/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4174	4	4	4	0.00
27/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5489	5	5	5	0.00
27/02/2025	R053 On 07-May-26			Bond Future	11.77	100.7544	100.0942	100.7544	0.00
27/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5069	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
27/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5750	5	6	5	0.00
27/02/2025	R186 On 08-May-25			Bond Future	8.33	107.3470	107.3139	107.3470	158,268.00
27/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	370	0	0	0	0.00
27/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	154	0	0	0	0.00
27/02/2025	R186 On 07-August-25			Bond Future	8.40	104.1477	104.1142	104.1477	0.00
27/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1695	2	2	2	0.00
27/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1172	1	1	1	1,983.00
27/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2373	2	2	2	0.00
27/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	33	0	0	0	1,983.00
27/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	125	0	0	0	0.00
27/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	68	0	0	0	0.00
27/02/2025	R186 On 06-November-25			Bond Future	8.52	106.1676	106.1338	106.1676	447.00
27/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	199	0	0	0	0.00
27/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	616	1	1	1	0.00
27/02/2025	R186 On 05-February-26			Bond Future	8.75	102.9030	102.8688	102.9030	0.00
27/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	273	0	0	0	0.00
27/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	536	1	1	1	0.00
27/02/2025	R186 On 07-May-26			Bond Future	9.28	104.8205	104.7861	104.8205	0.00
27/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	185	0	0	0	0.00
27/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	528	1	1	1	0.00
27/02/2025	R202 On 08-May-25			Bond Future	272.74	272.7519	272.7371	272.7519	2,157.00
27/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	427	0	0	0	0.00
27/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R202 On 07-August-25			Bond Future	272.94	272.9590	272.9446	272.9590	0.00
27/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1345	1	1	1	0.00
27/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R202 On 06-November-25			Bond Future	278.31	278.3196	278.3055	278.3196	0.00
27/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2666	3	3	3	0.00
27/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R202 On 05-February-26			Bond Future	278.41	278.4202	278.4071	278.4202	0.00
27/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	587	1	1	1	0.00
27/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R202 On 07-May-26			Bond Future	283.67	283.6824	283.6703	283.6824	0.00
27/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	6120	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
27/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R209 On 08-May-25			Bond Future	10.79	72.3916	72.0589	72.3916	28,728.00
27/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5374	6	5	6	0.00
27/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	95	0	0	0	0.00
27/02/2025	R209 On 07-August-25			Bond Future	10.89	73.8144	73.4753	73.8144	0.00
27/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8378	9	8	9	0.00
27/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	181	0	0	0	0.00
27/02/2025	R209 On 06-November-25			Bond Future	11.00	72.0933	71.7479	72.0933	0.00
27/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3137	3	3	3	0.00
27/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1818	2	2	2	0.00
27/02/2025	R209 On 05-February-26			Bond Future	11.11	73.4804	73.1286	73.4804	0.00
27/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2552	3	3	3	0.00
27/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3436	3	3	3	0.00
27/02/2025	R209 On 07-May-26			Bond Future	11.25	71.6987	71.3405	71.6987	0.00
27/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2879	3	3	3	0.00
27/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3708	4	4	4	0.00
27/02/2025	R210 On 08-May-25			Bond Future	245.92	246.0080	245.9187	246.0080	3,195.00
27/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
27/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2111	2	2	2	0.00
27/02/2025	R210 On 07-August-25			Bond Future	250.81	250.9030	250.8124	250.9030	0.00
27/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2372	2	2	2	0.00
27/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R210 On 06-November-25			Bond Future	252.33	252.4232	252.3318	252.4232	0.00
27/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	192	0	0	0	0.00
27/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R210 On 05-February-26			Bond Future	257.25	257.3416	257.2491	257.3416	0.00
27/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4149	4	4	4	0.00
27/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R210 On 07-May-26			Bond Future	258.64	258.7334	258.6404	258.7334	0.00
27/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3240	3	3	3	0.00
27/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/02/2025	R213 On 08-May-25			Bond Future	9.54	90.3988	90.2539	90.3988	101,742.00
27/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3960	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
27/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	96	0	0	0	0.00
27/02/2025	R213 On 07-August-25			Bond Future	9.63	92.1758	92.0282	92.1758	17.00
27/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7631	8	8	8	0.00
27/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	70	0	0	0	0.00
27/02/2025	R213 On 06-November-25			Bond Future	9.73	90.4100	90.2597	90.4100	0.00
27/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2471	3	2	3	0.00
27/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1281	1	1	1	0.00
27/02/2025	R213 On 05-February-26			Bond Future	9.85	92.1504	91.9975	92.1504	0.00
27/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2097	2	2	2	0.00
27/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	1970	2	2	2	0.00
27/02/2025	R213 On 07-May-26			Bond Future	10.00	90.3161	90.1608	90.3161	0.00
27/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1860	2	2	2	0.00
27/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2544	2	3	2	0.00
27/02/2025	R214 On 08-May-25			Bond Future	11.20	67.1765	66.8496	67.1765	16,369.00
27/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6121	6	6	6	0.00
27/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	86	0	0	0	0.00
27/02/2025	R214 On 07-August-25			Bond Future	11.29	68.4970	68.1638	68.4970	0.00
27/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8293	9	8	9	0.00
27/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	216	0	0	0	0.00
27/02/2025	R214 On 06-November-25			Bond Future	11.40	66.5255	66.1860	66.5255	0.00
27/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3282	3	3	3	0.00
27/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2028	2	2	2	0.00
27/02/2025	R214 On 05-February-26			Bond Future	11.51	67.8057	67.4599	67.8057	0.00
27/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2530	3	3	3	0.00
27/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3845	4	4	4	0.00
27/02/2025	R214 On 07-May-26			Bond Future	11.63	65.7701	65.4181	65.7701	0.00
27/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3304	3	3	3	0.00
27/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3829	4	4	4	0.00
27/02/2025	R248 On 08-May-25			Bond Future	11.36	81.0637	80.5915	81.0637	269,120.00
27/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7633	8	8	8	0.00
27/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	98	0	0	0	0.00
27/02/2025	R248 On 07-August-25			Bond Future	11.46	82.6571	82.1759	82.6571	0.00
27/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10423	11	10	11	0.00
27/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	281	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
27/02/2025	R248 On 06-November-25			Bond Future	11.57	79.8178	79.3274	79.8178	0.00
27/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3746	4	4	4	0.00
27/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2660	2	3	2	0.00
27/02/2025	R248 On 05-February-26			Bond Future	11.69	81.3535	80.8540	81.3535	0.00
27/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3158	3	3	3	0.00
27/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4612	4	5	4	0.00
27/02/2025	R248 On 07-May-26			Bond Future	11.81	78.4276	77.9190	78.4276	0.00
27/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4026	4	4	4	0.00
27/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4587	4	5	4	0.00
27/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00