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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/02/2025 TO: 28/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/02/2025	2029 On 08-May-25			Bond Future	136.18		136.2122	136.1840	136.2122	5,933.00
28/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
28/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	1666		2	2	2	0.00
28/02/2025	2029 On 07-August-25			Bond Future	138.88		138.9228	138.8841	138.9228	0.00
28/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	1474		2	1	2	0.00
28/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
28/02/2025	2029 On 06-November-25			Bond Future	140.18		140.2213	140.1752	140.2213	68.00
28/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	385		0	0	0	0.00
28/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
28/02/2025	2029 On 05-February-26			Bond Future	142.89		142.9542	142.8939	142.9542	0.00
28/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	2784		3	3	3	0.00
28/02/2025	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
28/02/2025	2029 On 07-May-26			Bond Future	144.13	144.2001	144.1323	144.2001	0.00
28/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	2312	2	2	2	0.00
28/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2030 On 08-May-25			Bond Future	9.19	97.9620	97.7402	97.9620	64,159.00
28/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2793	3	3	3	0.00
28/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	454	1	0	1	1,320.00
28/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1421	2	1	2	680.00
28/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	902	1	1	1	300.00
28/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1652	2	2	2	0.00
28/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	213	0	0	0	300.00
28/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	184	0	0	0	800.00
28/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	825	1	1	1	800.00
28/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2982	3	3	3	0.00
28/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9163	9	9	9	0.00
28/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4024	4	4	4	1,640.00
28/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10506	11	11	11	0.00
28/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5292	6	5	6	2,280.00
28/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
28/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	12	0	0	0	0.00
28/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
28/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	50	0	0	0	0.00
28/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	128	0	0	0	800.00
28/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	879	1	1	1	0.00
28/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2089	2	2	2	0.00
28/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	810	1	1	1	0.00
28/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	400	0	0	0	300.00
28/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1969	2	2	2	0.00
28/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	493	0	0	0	0.00
28/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1355	1	1	1	0.00
28/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	150	0	0	0	0.00
28/02/2025	2030 On 07-August-25			Bond Future	9.28	95.8773	95.6441	95.8773	47,294.00
28/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6164	6	6	6	0.00
28/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4264	4	4	4	1,054.00
28/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9291	10	9	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
28/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	410	0	0	0	300.00
28/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1094	1	1	1	300.00
28/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2389	3	2	3	0.00
28/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	577	1	1	1	300.00
28/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1319	1	1	1	0.00
28/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2404	2	2	2	0.00
28/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	3	0	0	0	1,054.00
28/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	204	0	0	0	0.00
28/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	51	0	0	0	0.00
28/02/2025	2030 On 06-November-25			Bond Future	9.38	97.7369	97.4948	97.7369	0.00
28/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1798	2	2	2	0.00
28/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1214	1	1	1	300.00
28/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3006	3	3	3	0.00
28/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	547	1	1	1	300.00
28/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1749	2	2	2	0.00
28/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	717	1	1	1	300.00
28/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2772	3	3	3	0.00
28/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1270	1	1	1	0.00
28/02/2025	2030 On 05-February-26			Bond Future	9.50	95.6101	95.3541	95.6101	0.00
28/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1690	2	2	2	0.00
28/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1715	2	2	2	0.00
28/02/2025	2030 On 07-May-26			Bond Future	9.66	97.3922	97.1275	97.3922	0.00
28/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1454	2	1	2	0.00
28/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2254	2	2	2	0.00
28/02/2025	2032 On 08-May-25			Bond Future	9.91	93.0732	92.7991	93.0732	126,745.00
28/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4627	5	5	5	0.00
28/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	237	0	0	0	300.00
28/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1091	1	1	1	300.00
28/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2227	2	2	2	0.00
28/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1142	1	1	1	800.00
28/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4871	5	5	5	0.00
28/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	257	0	0	0	800.00
28/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1105	1	1	1	0.00
28/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	116	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
28/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2581	2	3	2	0.00
28/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	537	0	1	0	300.00
28/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1148	1	1	1	0.00
28/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2658	2	3	2	0.00
28/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	133	0	0	0	0.00
28/02/2025	2032 On 07-August-25			Bond Future	10.01	94.9027	94.6165	94.9027	0.00
28/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8575	9	9	9	0.00
28/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1384	2	1	2	300.00
28/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3311	4	3	4	0.00
28/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	559	1	1	1	300.00
28/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1881	2	2	2	0.00
28/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	741	1	1	1	300.00
28/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3362	3	3	3	0.00
28/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	90	0	0	0	0.00
28/02/2025	2032 On 06-November-25			Bond Future	10.12	92.5819	92.2859	92.5819	0.00
28/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2806	3	3	3	0.00
28/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	747	1	1	1	300.00
28/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1555	2	2	2	300.00
28/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4213	4	4	4	0.00
28/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	936	1	1	1	300.00
28/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2530	2	3	2	0.00
28/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3967	4	4	4	0.00
28/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1516	1	2	1	0.00
28/02/2025	2032 On 05-February-26			Bond Future	10.25	94.3635	94.0530	94.3635	0.00
28/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2102	2	2	2	0.00
28/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2480	3	2	3	0.00
28/02/2025	2032 On 07-May-26			Bond Future	10.40	91.9627	91.6426	91.9627	0.00
28/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2039	2	2	2	0.00
28/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3100	3	3	3	0.00
28/02/2025	2033 On 08-May-25			Bond Future	129.31	129.5646	129.3061	129.5646	9,712.00
28/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1314	1	1	1	0.00
28/02/2025	2033 On 07-August-25			Bond Future	131.87	132.1429	131.8699	132.1429	0.00
28/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3220	3	3	3	0.00

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28/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2033 On 06-November-25			Bond Future	132.92	133.2093	132.9247	133.2093	0.00
28/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
28/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	215	0	0	0	0.00
28/02/2025	2033 On 05-February-26			Bond Future	135.50	135.8057	135.5029	135.8057	0.00
28/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2623	3	3	3	0.00
28/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2033 On 07-May-26			Bond Future	136.50	136.8143	136.4997	136.8143	0.00
28/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1340	2	1	2	0.00
28/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2037 On 08-May-25			Bond Future	11.04	86.1260	85.9143	86.1260	60,638.00
28/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6656	7	7	7	0.00
28/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	323	0	0	0	300.00
28/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1336	2	1	2	300.00
28/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	2992	3	3	3	0.00
28/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11664	12	12	12	7,500.00
28/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11894	12	12	12	7,500.00
28/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8113	8	8	8	15,000.00
28/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	3	0	0	0	0.00
28/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	42	0	0	0	0.00
28/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	2	0	0	0	0.00
28/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	612	1	1	1	300.00
28/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1542	1	2	1	0.00
28/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3471	3	3	3	0.00
28/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	94	0	0	0	0.00
28/02/2025	2037 On 07-August-25			Bond Future	11.15	83.5580	83.3360	83.5580	74,415.00
28/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9730	10	10	10	0.00
28/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6077	6	6	6	0.00
28/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3117	3	3	3	0.00
28/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	808	1	1	1	2,341.00
28/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	970	1	1	1	200.00
28/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4624	5	5	5	0.00
28/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	1998	2	2	2	0.00
28/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	502	1	1	1	2,541.00

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28/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	1803	2	2	2	300.00
28/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4664	5	5	5	0.00
28/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	726	1	1	1	300.00
28/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2666	3	3	3	0.00
28/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	984	1	1	1	300.00
28/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4504	4	5	4	0.00
28/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2465	2	2	2	2,541.00
28/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5242	5	5	5	0.00
28/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	996	1	1	1	2,541.00
28/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3918	4	4	4	0.00
28/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1637	2	2	2	2,541.00
28/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4288	4	4	4	0.00
28/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	635	1	1	1	2,541.00
28/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	166	0	0	0	0.00
28/02/2025	2037 On 06-November-25			Bond Future	11.27	85.1783	84.9482	85.1783	0.00
28/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	3917	4	4	4	0.00
28/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	955	1	1	1	300.00
28/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2001	2	2	2	300.00
28/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	5881	6	6	6	0.00
28/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1187	1	1	1	300.00
28/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3512	3	4	3	0.00
28/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5353	5	5	5	0.00
28/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	1975	2	2	2	0.00
28/02/2025	2037 On 05-February-26			Bond Future	11.40	82.5588	82.3163	82.5588	0.00
28/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	2683	3	3	3	0.00
28/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6145	6	6	6	0.00
28/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	1946	2	2	2	1,970.00
28/02/2025	2037 On 05-February-26	11.86	Call	Bond Future	4697	5	5	5	0.00
28/02/2025	2037 On 05-February-26	11.36	Call	Bond Future	3126	3	3	3	0.00
28/02/2025	2037 On 05-February-26	10.65	Call	Bond Future	1433	2	1	2	1,930.00
28/02/2025	2037 On 05-February-26	11.36	Put	Bond Future	3353	3	3	3	1,930.00
28/02/2025	2037 On 05-February-26	10.65	Put	Bond Future	5624	5	6	5	0.00
28/02/2025	2037 On 05-February-26	11.86	Put	Bond Future	2281	2	2	2	1,930.00
28/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	1650	2	2	2	1,970.00
28/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	4712	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
28/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	3780	4	4	4	0.00
28/02/2025	2037 On 07-May-26			Bond Future	11.55	84.0962	83.8457	84.0962	0.00
28/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	2979	3	3	3	0.00
28/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4216	4	4	4	0.00
28/02/2025	2038 On 08-May-25			Bond Future	140.82	141.0687	140.8165	141.0687	2,918.00
28/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	1136	1	1	1	0.00
28/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2038 On 07-August-25			Bond Future	141.49	141.7578	141.4903	141.7578	0.00
28/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1930	2	2	2	0.00
28/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2038 On 06-November-25			Bond Future	144.26	144.5421	144.2624	144.5421	0.00
28/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	382	1	0	1	0.00
28/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2038 On 05-February-26			Bond Future	144.90	145.1982	144.8993	145.1982	0.00
28/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1699	2	2	2	0.00
28/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2038 On 07-May-26			Bond Future	147.63	147.9431	147.6323	147.9431	0.00
28/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	3102	3	3	3	0.00
28/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2040 On 08-May-25			Bond Future	11.35	86.1227	85.8637	86.1227	31,029.00
28/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7460	8	7	8	0.00
28/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8076	8	8	8	15,000.00
28/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11487	12	11	12	7,500.00
28/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11829	12	12	12	7,500.00
28/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	5	0	0	0	0.00
28/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	71	0	0	0	0.00
28/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	7	0	0	0	0.00
28/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	95	0	0	0	0.00
28/02/2025	2040 On 07-August-25			Bond Future	11.47	83.3040	83.0337	83.3040	33,389.00
28/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10218	10	10	10	0.00
28/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	206	0	0	0	0.00
28/02/2025	2040 On 06-November-25			Bond Future	11.59	84.9193	84.6399	84.9193	0.00
28/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	3886	4	4	4	0.00
28/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2419	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	2040 On 05-February-26			Bond Future	11.72	82.0442	81.7514	82.0442	0.00
28/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	2792	3	3	3	0.00
28/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4161	4	4	4	0.00
28/02/2025	2040 On 07-May-26			Bond Future	11.87	83.5714	83.2699	83.5714	0.00
28/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3391	4	3	4	0.00
28/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4547	5	5	5	0.00
28/02/2025	2044 On 08-May-25			Bond Future	11.47	81.9358	81.6377	81.9358	72,418.00
28/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7417	8	7	8	0.00
28/02/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
28/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2701	3	3	3	0.00
28/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1221	1	1	1	9,000.00
28/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	257	0	0	0	9,000.00
28/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5766	6	6	6	0.00
28/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2251	3	2	3	0.00
28/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	337	0	0	0	2,490.00
28/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1145	1	1	1	2,490.00
28/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	3980	4	4	4	0.00
28/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	223	0	0	0	2,490.00
28/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	917	1	1	1	9,000.00
28/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2012	2	2	2	0.00
28/02/2025	2044 On 08-May-25		Put	Bond Future	18362.32	18.0642	18.3623	18.0642	0.00
28/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4380	4	4	4	0.00
28/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	104	0	0	0	0.00
28/02/2025	2044 On 07-August-25			Bond Future	11.59	79.1602	78.8502	79.1602	16.00
28/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10064	10	10	10	0.00
28/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	252	0	0	0	0.00
28/02/2025	2044 On 06-November-25			Bond Future	11.70	80.6950	80.3755	80.6950	0.00
28/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3710	4	4	4	0.00
28/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2623	3	3	3	0.00
28/02/2025	2044 On 05-February-26			Bond Future	11.82	77.8638	77.5306	77.8638	0.00
28/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	2841	3	3	3	0.00
28/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	4463	5	4	5	0.00
28/02/2025	2044 On 07-May-26			Bond Future	11.96	79.3130	78.9705	79.3130	0.00
28/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	3571	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
28/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	4552	5	5	5	0.00
28/02/2025	2046 On 08-May-25			Bond Future	120.90	121.4733	120.9041	121.4733	19,602.00
28/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1066	0	1	0	0.00
28/02/2025	2046 On 07-August-25			Bond Future	123.30	123.8907	123.3012	123.8907	0.00
28/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	4611	5	5	5	0.00
28/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2046 On 06-November-25			Bond Future	123.47	124.0763	123.4694	124.0763	0.00
28/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	1941	1	2	1	0.00
28/02/2025	2046 On 05-February-26			Bond Future	125.86	126.4938	125.8634	126.4938	0.00
28/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	4213	5	4	5	0.00
28/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2046 On 07-May-26			Bond Future	125.95	126.5936	125.9455	126.5936	0.00
28/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	996	2	1	2	0.00
28/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2050 On 08-May-25			Bond Future	122.43	123.0731	122.4337	123.0731	16,319.00
28/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	1274	2	1	2	0.00
28/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2050 On 07-August-25			Bond Future	122.50	123.1620	122.5009	123.1620	0.00
28/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	2611	3	3	3	0.00
28/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2050 On 06-November-25			Bond Future	124.90	125.5809	124.9011	125.5809	0.00
28/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	481	1	0	1	0.00
28/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2050 On 05-February-26			Bond Future	124.92	125.6211	124.9160	125.6211	0.00
28/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	2096	3	2	3	0.00
28/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/02/2025	2050 On 07-May-26			Bond Future	127.27	127.9954	127.2716	127.9954	0.00
28/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	3202	4	3	4	0.00
28/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/02/2025	8607 On 21-December-26			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
28/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	AL37 On 08-May-25			Index Future	1092.84	1095.3970	1092.8410	1095.3970	0.00
28/02/2025	AL37 On 07-August-25			Index Future	1114.25	1116.9310	1114.2450	1116.9310	0.00
28/02/2025	AL37 On 06-November-25			Index Future	1135.82	1138.6150	1135.8230	1138.6150	0.00
28/02/2025	AL37 On 05-February-26			Index Future	1157.61	1160.5610	1157.6070	1160.5610	0.00
28/02/2025	AL37 On 07-May-26			Index Future	1179.22	1182.2830	1179.2230	1182.2830	0.00
28/02/2025	AL7T On 08-May-25			Index Future	1307.40	1310.5110	1307.4010	1310.5110	0.00
28/02/2025	AL7T On 07-August-25			Index Future	1333.01	1336.2740	1333.0070	1336.2740	0.00
28/02/2025	AL7T On 06-November-25			Index Future	1358.82	1362.2180	1358.8220	1362.2180	0.00
28/02/2025	AL7T On 05-February-26			Index Future	1384.88	1388.4730	1384.8830	1388.4730	0.00
28/02/2025	AL7T On 07-May-26			Index Future	1410.74	1414.4600	1410.7420	1414.4600	0.00
28/02/2025	ALBI On 08-May-25			Index Future	1124.56	1127.5090	1124.5590	1127.5090	94.00
28/02/2025	ALBI On 07-August-25			Index Future	1146.58	1149.6750	1146.5840	1149.6750	0.00
28/02/2025	ALBI On 06-November-25			Index Future	1168.79	1171.9950	1168.7890	1171.9950	0.00
28/02/2025	ALBI On 05-February-26			Index Future	1191.21	1194.5840	1191.2050	1194.5840	0.00
28/02/2025	ALBI On 07-May-26			Index Future	1213.45	1216.9430	1213.4480	1216.9430	0.00
28/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C050 On 31-December-50			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
28/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	ES33 On 08-May-25			Bond Future	11.25	81.3521	81.2082	81.3521	0.00
28/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6436	7	6	7	0.00
28/02/2025	ES33 On 08-May-25	12.73	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
28/02/2025	ES33 On 07-August-25			Bond Future	11.39	82.9709	82.8184	82.9709	0.00
28/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9014	9	9	9	0.00
28/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/02/2025	ES33 On 06-November-25			Bond Future	11.55	80.8036	80.6444	80.8036	0.00
28/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1994	2	2	2	0.00
28/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/02/2025	ES33 On 05-February-26			Bond Future	11.72	82.3767	82.2069	82.3767	0.00
28/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
28/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	989	1	1	1	0.00
28/02/2025	ES33 On 07-May-26			Bond Future	11.91	80.1347	79.9587	80.1347	0.00
28/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
28/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	922	1	1	1	0.00
28/02/2025	ES42 On 08-May-25			Bond Future	11.85	76.4709	76.1364	76.4709	0.00
28/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7506	8	8	8	0.00
28/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
28/02/2025	ES42 On 07-August-25			Bond Future	11.97	77.9923	77.6458	77.9923	0.00
28/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9374	10	9	10	0.00
28/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/02/2025	ES42 On 06-November-25			Bond Future	12.11	75.2579	74.9010	75.2579	0.00
28/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1567	2	2	2	0.00
28/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/02/2025	ES42 On 05-February-26			Bond Future	12.25	76.7215	76.3506	76.7215	0.00
28/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
28/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2249	2	2	2	0.00
28/02/2025	ES42 On 07-May-26			Bond Future	12.40	73.9031	73.5220	73.9031	0.00
28/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
28/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1119	1	1	1	0.00
28/02/2025	GOVI On 08-May-25			GOVI	1107.44	1110.2610	1107.4350	1110.2610	641.00
28/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	854350	88	85	88	0.00
28/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
28/02/2025	GOVI On 07-August-25			GOVI	1129.13	1132.0880	1129.1250	1132.0880	0.00
28/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1181250	121	118	121	0.00
28/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/02/2025	GOVI On 06-November-25			GOVI	1150.99	1154.0660	1150.9920	1154.0660	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
28/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	389920	42	39	42	0.00
28/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/02/2025	GOVI On 05-February-26			GOVI	1173.07	1176.3100	1173.0670	1176.3100	0.00
28/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	230670	26	23	26	0.00
28/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/02/2025	GOVI On 07-May-26			GOVI	1194.97	1198.3260	1194.9710	1198.3260	0.00
28/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	179710	21	18	21	0.00
28/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/02/2025	IGOV On 08-May-25			Index Future	380.51	381.3630	380.5050	381.3630	895.00
28/02/2025	IGOV On 07-August-25			Index Future	388.05	388.9520	388.0490	388.9520	0.00
28/02/2025	IGOV On 06-November-25			Index Future	395.65	396.5940	395.6540	396.5940	0.00
28/02/2025	IGOV On 05-February-26			Index Future	403.33	404.3260	403.3310	404.3260	0.00
28/02/2025	IGOV On 07-May-26			Index Future	410.95	411.9810	410.9490	411.9810	0.00
28/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
28/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	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
28/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/02/2025	R033 On 08-May-25			Bond Future	10.07	101.0422	100.7842	101.0422	9,365.00
28/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2125	2	2	2	0.00
28/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	743	1	1	1	0.00
28/02/2025	R033 On 07-August-25			Bond Future	10.17	103.0283	102.7579	103.0283	0.00
28/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2394	3	2	3	0.00
28/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1559	1	2	1	0.00
28/02/2025	R033 On 06-November-25			Bond Future	10.28	99.9822	99.7020	99.9822	0.00
28/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2470	3	2	3	0.00
28/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2223	2	2	2	0.00
28/02/2025	R033 On 05-February-26			Bond Future	10.41	101.9057	101.6107	101.9057	0.00
28/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	2947	3	3	3	0.00
28/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2546	3	3	3	0.00
28/02/2025	R033 On 07-May-26			Bond Future	10.56	98.7612	98.4565	98.7612	0.00
28/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2553	3	3	3	0.00
28/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3384	3	3	3	0.00
28/02/2025	R035 On 08-May-25			Bond Future	10.61	91.5438	91.3643	91.5438	78,080.00
28/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6336	7	6	7	0.00
28/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	315	0	0	0	300.00
28/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1318	1	1	1	300.00
28/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2831	3	3	3	0.00
28/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5952	6	6	6	0.00
28/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2591	3	3	3	0.00
28/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	948	1	1	1	150.00
28/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13687	14	14	14	0.00
28/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10723	11	11	11	0.00
28/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4815	5	5	5	400.00
28/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	4	0	0	0	400.00
28/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	218	0	0	0	0.00
28/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
28/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	700	1	1	1	150.00
28/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1881	2	2	2	0.00
28/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	120	0	0	0	150.00
28/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	615	1	1	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3315	3	3	3	0.00
28/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1463	1	1	1	0.00
28/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	98	0	0	0	0.00
28/02/2025	R035 On 07-August-25			Bond Future	10.71	93.3434	93.1537	93.3434	0.00
28/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9900	10	10	10	0.00
28/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	703	1	1	1	300.00
28/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	1759	2	2	2	300.00
28/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4315	4	4	4	0.00
28/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4159	4	4	4	0.00
28/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1023	1	1	1	8,500.00
28/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	971	1	1	1	300.00
28/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2479	2	2	2	0.00
28/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4237	4	4	4	0.00
28/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	118	0	0	0	0.00
28/02/2025	R035 On 06-November-25			Bond Future	10.83	90.6482	90.4508	90.6482	0.00
28/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	3834	4	4	4	0.00
28/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4638	5	5	5	0.00
28/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	962	1	1	1	300.00
28/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	1995	2	2	2	300.00
28/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5528	6	6	6	0.00
28/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3029	3	3	3	250.00
28/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6617	7	7	7	0.00
28/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4710	5	5	5	0.00
28/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	712	1	1	1	2,000.00
28/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1594	2	2	2	2,000.00
28/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3874	4	4	4	0.00
28/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5804	6	6	6	0.00
28/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1490	1	1	1	250.00
28/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2395	2	2	2	0.00
28/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	911	1	1	1	250.00
28/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1202	1	1	1	300.00
28/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3344	3	3	3	0.00
28/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5086	5	5	5	0.00
28/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1519	1	2	1	2,000.00
28/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1894	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R035 On 05-February-26			Bond Future	10.96	92.3930	92.1832	92.3930	0.00
28/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	2562	3	3	3	0.00
28/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3473	4	3	4	0.00
28/02/2025	R035 On 07-May-26			Bond Future	11.11	89.6104	89.3930	89.6104	0.00
28/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	2773	3	3	3	0.00
28/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4040	4	4	4	0.00
28/02/2025	R038 On 08-May-25			Bond Future	11.07	100.1410	99.9275	100.1410	9,052.00
28/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2275	2	2	2	0.00
28/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1145	1	1	1	0.00
28/02/2025	R038 On 07-August-25			Bond Future	11.18	102.1094	101.8845	102.1094	0.00
28/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2643	3	3	3	0.00
28/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2279	2	2	2	0.00
28/02/2025	R038 On 06-November-25			Bond Future	11.31	98.6039	98.3701	98.6039	0.00
28/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	2894	3	3	3	0.00
28/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2091	2	2	2	1,770.00
28/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7424	8	7	8	0.00
28/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1161	1	1	1	1,770.00
28/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4249	4	4	4	0.00
28/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3344	3	3	3	0.00
28/02/2025	R038 On 05-February-26			Bond Future	11.45	100.5006	100.2529	100.5006	0.00
28/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	3621	4	4	4	0.00
28/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	3654	4	4	4	0.00
28/02/2025	R038 On 07-May-26			Bond Future	11.60	96.8877	96.6315	96.8877	0.00
28/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3536	4	4	4	0.00
28/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	4753	5	5	5	0.00
28/02/2025	R053 On 08-May-25			Bond Future	11.38	103.8262	103.3806	103.8262	22,700.00
28/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9935	10	10	10	0.00
28/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	122	0	0	0	0.00
28/02/2025	R053 On 07-August-25			Bond Future	11.48	105.8669	105.4053	105.8669	0.00
28/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12935	13	13	13	0.00
28/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	364	0	0	0	0.00
28/02/2025	R053 On 06-November-25			Bond Future	11.59	102.0560	101.5806	102.0560	0.00
28/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	4812	5	5	5	0.00
28/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3445	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
28/02/2025	R053 On 05-February-26			Bond Future	11.71	104.0189	103.5247	104.0189	0.00
28/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	3787	4	4	4	0.00
28/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5596	5	6	5	0.00
28/02/2025	R053 On 07-May-26			Bond Future	11.84	100.0942	99.5867	100.0942	0.00
28/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	4762	5	5	5	0.00
28/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	5950	6	6	6	0.00
28/02/2025	R186 On 08-May-25			Bond Future	8.37	107.3139	107.2490	107.3139	158,152.00
28/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	332	0	0	0	0.00
28/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	181	0	0	0	0.00
28/02/2025	R186 On 07-August-25			Bond Future	8.46	104.1142	104.0405	104.1142	0.00
28/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1610	2	2	2	0.00
28/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1082	1	1	1	1,983.00
28/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2291	2	2	2	0.00
28/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	25	0	0	0	1,983.00
28/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	109	0	0	0	0.00
28/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	56	0	0	0	0.00
28/02/2025	R186 On 06-November-25			Bond Future	8.60	106.1338	106.0539	106.1338	447.00
28/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	152	0	0	0	0.00
28/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	649	1	1	1	0.00
28/02/2025	R186 On 05-February-26			Bond Future	8.86	102.8688	102.7776	102.8688	0.00
28/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	218	0	0	0	0.00
28/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	572	1	1	1	0.00
28/02/2025	R186 On 07-May-26			Bond Future	9.44	104.7861	104.6889	104.7861	0.00
28/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	140	0	0	0	0.00
28/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	581	1	1	1	0.00
28/02/2025	R202 On 08-May-25			Bond Future	272.68	272.7371	272.6842	272.7371	2,157.00
28/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	374	0	0	0	0.00
28/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R202 On 07-August-25			Bond Future	272.87	272.9446	272.8712	272.9446	0.00
28/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1271	1	1	1	0.00
28/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R202 On 06-November-25			Bond Future	278.22	278.3055	278.2178	278.3055	0.00
28/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2578	3	3	3	0.00
28/02/2025	R202 On 06-November-25	275.64	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
28/02/2025	R202 On 05-February-26			Bond Future	278.29	278.4071	278.2912	278.4071	0.00
28/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	471	1	0	1	0.00
28/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R202 On 07-May-26			Bond Future	283.54	283.6703	283.5402	283.6703	0.00
28/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5990	6	6	6	0.00
28/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R209 On 08-May-25			Bond Future	10.82	72.0589	71.8990	72.0589	28,715.00
28/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5221	5	5	5	0.00
28/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	102	0	0	0	0.00
28/02/2025	R209 On 07-August-25			Bond Future	10.92	73.4753	73.3071	73.4753	0.00
28/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8197	8	8	8	0.00
28/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	168	0	0	0	0.00
28/02/2025	R209 On 06-November-25			Bond Future	11.03	71.7479	71.5730	71.7479	0.00
28/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3016	3	3	3	0.00
28/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	1872	2	2	2	0.00
28/02/2025	R209 On 05-February-26			Bond Future	11.15	73.1286	72.9435	73.1286	0.00
28/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2260	3	2	3	0.00
28/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3328	3	3	3	0.00
28/02/2025	R209 On 07-May-26			Bond Future	11.29	71.3405	71.1491	71.3405	0.00
28/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2604	3	3	3	0.00
28/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3625	4	4	4	0.00
28/02/2025	R210 On 08-May-25			Bond Future	245.94	245.9187	245.9383	245.9187	3,195.00
28/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
28/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	2092	2	2	2	0.00
28/02/2025	R210 On 07-August-25			Bond Future	250.81	250.8124	250.8146	250.8124	0.00
28/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	2375	2	2	2	0.00
28/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R210 On 06-November-25			Bond Future	252.32	252.3318	252.3218	252.3318	0.00
28/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	182	0	0	0	0.00
28/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R210 On 05-February-26			Bond Future	257.22	257.2491	257.2151	257.2491	0.00
28/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	4115	4	4	4	0.00
28/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R210 On 07-May-26			Bond Future	258.59	258.6404	258.5942	258.6404	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
28/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	3194	3	3	3	0.00
28/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/02/2025	R213 On 08-May-25			Bond Future	9.60	90.2539	90.0335	90.2539	101,742.00
28/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3780	4	4	4	0.00
28/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	137	0	0	0	0.00
28/02/2025	R213 On 07-August-25			Bond Future	9.69	92.0282	91.7969	92.0282	17.00
28/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7379	8	7	8	0.00
28/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	49	0	0	0	0.00
28/02/2025	R213 On 06-November-25			Bond Future	9.80	90.2597	90.0198	90.2597	0.00
28/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2337	2	2	2	0.00
28/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1387	1	1	1	0.00
28/02/2025	R213 On 05-February-26			Bond Future	9.92	91.9975	91.7444	91.9975	0.00
28/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	1909	2	2	2	0.00
28/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2034	2	2	2	0.00
28/02/2025	R213 On 07-May-26			Bond Future	10.07	90.1608	89.8992	90.1608	0.00
28/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1699	2	2	2	0.00
28/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2644	3	3	3	0.00
28/02/2025	R214 On 08-May-25			Bond Future	11.25	66.8496	66.5434	66.8496	16,369.00
28/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5830	6	6	6	0.00
28/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	100	0	0	0	0.00
28/02/2025	R214 On 07-August-25			Bond Future	11.35	68.1638	67.8467	68.1638	0.00
28/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8003	8	8	8	0.00
28/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	243	0	0	0	0.00
28/02/2025	R214 On 06-November-25			Bond Future	11.46	66.1860	65.8597	66.1860	0.00
28/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3157	3	3	3	0.00
28/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2229	2	2	2	0.00
28/02/2025	R214 On 05-February-26			Bond Future	11.58	67.4599	67.1211	67.4599	0.00
28/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2210	3	2	3	0.00
28/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	3864	4	4	4	0.00
28/02/2025	R214 On 07-May-26			Bond Future	11.70	65.4181	65.0702	65.4181	0.00
28/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	2999	3	3	3	0.00
28/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	3872	4	4	4	0.00
28/02/2025	R248 On 08-May-25			Bond Future	11.41	80.5915	80.2482	80.5915	268,613.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7330	8	7	8	0.00
28/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	138	0	0	0	0.00
28/02/2025	R248 On 07-August-25			Bond Future	11.52	82.1759	81.8199	82.1759	0.00
28/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10082	10	10	10	0.00
28/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	296	0	0	0	0.00
28/02/2025	R248 On 06-November-25			Bond Future	11.63	79.3274	78.9609	79.3274	0.00
28/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3664	4	4	4	0.00
28/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	2945	3	3	3	0.00
28/02/2025	R248 On 05-February-26			Bond Future	11.75	80.8540	80.4730	80.8540	0.00
28/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	2939	3	3	3	0.00
28/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	4773	5	5	5	0.00
28/02/2025	R248 On 07-May-26			Bond Future	11.87	77.9190	77.5277	77.9190	0.00
28/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	3793	4	4	4	0.00
28/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4745	5	5	5	0.00
28/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00