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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/03/2025 TO: 04/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2025	2029 On 08-May-25			Bond Future	136.51		136.3587	136.5072	136.3587	5,933.00
04/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
04/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1343		1	1	1	0.00
04/03/2025	2029 On 07-August-25			Bond Future	139.21		139.0625	139.2141	139.0625	0.00
04/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1804		2	2	2	0.00
04/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
04/03/2025	2029 On 06-November-25			Bond Future	140.51		140.3573	140.5122	140.3573	68.00
04/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	722		1	1	1	0.00
04/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
04/03/2025	2029 On 05-February-26			Bond Future	143.24		143.0800	143.2384	143.0800	0.00
04/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3128		3	3	3	0.00
04/03/2025	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
04/03/2025	2029 On 07-May-26			Bond Future	144.48	144.3221	144.4842	144.3221	0.00
04/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2664	3	3	3	0.00
04/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2030 On 08-May-25			Bond Future	9.09	97.8397	98.1122	97.8397	65,909.00
04/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3112	3	3	3	0.00
04/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	568	0	1	0	1,320.00
04/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1658	1	2	1	680.00
04/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1085	1	1	1	300.00
04/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1909	2	2	2	0.00
04/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	277	0	0	0	300.00
04/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	240	0	0	0	800.00
04/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	997	1	1	1	800.00
04/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3308	3	3	3	0.00
04/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9535	9	10	9	0.00
04/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4375	4	4	4	1,640.00
04/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10878	11	11	11	0.00
04/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5658	5	6	5	2,280.00
04/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
04/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	6	0	0	0	0.00
04/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
04/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	29	0	0	0	0.00
04/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	81	0	0	0	800.00
04/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	679	1	1	1	0.00
04/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1774	2	2	2	0.00
04/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	620	1	1	1	0.00
04/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	285	0	0	0	300.00
04/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1661	2	2	2	0.00
04/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	358	0	0	0	0.00
04/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1096	1	1	1	0.00
04/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	97	0	0	0	0.00
04/03/2025	2030 On 07-August-25			Bond Future	9.18	95.7457	96.0237	95.7457	47,294.00
04/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6529	6	7	6	0.00
04/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4596	4	5	4	1,054.00
04/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9670	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	500	0	0	0	300.00
04/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1269	1	1	1	300.00
04/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2656	2	3	2	0.00
04/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	465	1	0	1	300.00
04/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1115	1	1	1	0.00
04/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2114	2	2	2	0.00
04/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
04/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	156	0	0	0	0.00
04/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	36	0	0	0	0.00
04/03/2025	2030 On 06-November-25			Bond Future	9.26	97.5986	97.8822	97.5986	0.00
04/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2012	2	2	2	0.00
04/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1384	1	1	1	300.00
04/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3281	3	3	3	0.00
04/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	647	1	1	1	300.00
04/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1532	2	2	2	0.00
04/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	605	1	1	1	300.00
04/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2486	3	2	3	0.00
04/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1097	1	1	1	0.00
04/03/2025	2030 On 05-February-26			Bond Future	9.37	95.4602	95.7496	95.4602	0.00
04/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1888	2	2	2	0.00
04/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1517	2	2	2	0.00
04/03/2025	2030 On 07-May-26			Bond Future	9.52	97.2359	97.5311	97.2359	0.00
04/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1630	1	2	1	0.00
04/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2026	2	2	2	0.00
04/03/2025	2032 On 08-May-25			Bond Future	9.83	92.8525	93.1719	92.8525	126,348.00
04/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4959	5	5	5	0.00
04/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	289	0	0	0	300.00
04/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1254	1	1	1	300.00
04/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2475	2	2	2	0.00
04/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1310	1	1	1	800.00
04/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5207	5	5	5	0.00
04/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	311	0	0	0	800.00
04/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	900	1	1	1	0.00
04/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	79	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
04/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2263	3	2	3	0.00
04/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	412	0	0	0	300.00
04/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	938	1	1	1	0.00
04/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2337	3	2	3	0.00
04/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	92	0	0	0	0.00
04/03/2025	2032 On 07-August-25			Bond Future	9.93	94.6711	94.9968	94.6711	0.00
04/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8935	9	9	9	0.00
04/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1545	1	2	1	300.00
04/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3577	3	4	3	0.00
04/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	642	1	1	1	300.00
04/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1662	2	2	2	0.00
04/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	626	1	1	1	300.00
04/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3065	3	3	3	0.00
04/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	70	0	0	0	0.00
04/03/2025	2032 On 06-November-25			Bond Future	10.03	92.3418	92.6740	92.3418	0.00
04/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3032	3	3	3	0.00
04/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	841	1	1	1	300.00
04/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1713	2	2	2	300.00
04/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4488	4	4	4	0.00
04/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	823	1	1	1	300.00
04/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2300	2	2	2	0.00
04/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3673	4	4	4	0.00
04/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1354	1	1	1	0.00
04/03/2025	2032 On 05-February-26			Bond Future	10.16	94.1103	94.4492	94.1103	0.00
04/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2287	2	2	2	0.00
04/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2268	2	2	2	0.00
04/03/2025	2032 On 07-May-26			Bond Future	10.30	91.7013	92.0469	91.7013	0.00
04/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2214	2	2	2	0.00
04/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2870	3	3	3	0.00
04/03/2025	2033 On 08-May-25			Bond Future	129.57	129.5785	129.5713	129.5785	9,712.00
04/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
04/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1049	1	1	1	0.00
04/03/2025	2033 On 07-August-25			Bond Future	132.14	132.1479	132.1407	132.1479	0.00
04/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3491	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
04/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2033 On 06-November-25			Bond Future	133.20	133.2083	133.2013	133.2083	0.00
04/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	61	0	0	0	0.00
04/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2033 On 05-February-26			Bond Future	135.79	135.7925	135.7858	135.7925	0.00
04/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2906	3	3	3	0.00
04/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2033 On 07-May-26			Bond Future	136.79	136.7950	136.7888	136.7950	0.00
04/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1629	2	2	2	0.00
04/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2037 On 08-May-25			Bond Future	10.94	86.0395	86.4613	86.0395	61,208.00
04/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	7168	7	7	7	0.00
04/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	405	0	0	0	300.00
04/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1576	1	2	1	300.00
04/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3377	3	3	3	0.00
04/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	12210	12	12	12	7,500.00
04/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12440	12	12	12	7,500.00
04/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8643	8	9	8	15,000.00
04/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
04/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	25	0	0	0	0.00
04/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
04/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	450	1	0	1	300.00
04/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1235	1	1	1	0.00
04/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3006	3	3	3	0.00
04/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	59	0	0	0	0.00
04/03/2025	2037 On 07-August-25			Bond Future	11.05	83.4638	83.8939	83.4638	74,415.00
04/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	10250	10	10	10	0.00
04/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6523	6	7	6	0.00
04/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3443	3	3	3	0.00
04/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	943	1	1	1	2,341.00
04/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1124	1	1	1	200.00
04/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	5022	5	5	5	0.00
04/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2249	2	2	2	0.00
04/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	596	1	1	1	2,541.00

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04/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	2038	2	2	2	300.00
04/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	5063	5	5	5	0.00
04/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	851	1	1	1	300.00
04/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2344	3	2	3	0.00
04/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	825	1	1	1	300.00
04/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4071	4	4	4	0.00
04/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2158	2	2	2	2,541.00
04/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4779	5	5	5	0.00
04/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	836	1	1	1	2,541.00
04/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3514	4	4	4	0.00
04/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1405	2	1	2	2,541.00
04/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	3865	4	4	4	0.00
04/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	523	1	1	1	2,541.00
04/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	129	0	0	0	0.00
04/03/2025	2037 On 06-November-25			Bond Future	11.17	85.0787	85.5173	85.0787	0.00
04/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4258	4	4	4	0.00
04/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	1094	1	1	1	300.00
04/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2233	2	2	2	300.00
04/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6297	6	6	6	0.00
04/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1033	1	1	1	300.00
04/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3174	3	3	3	0.00
04/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	4923	5	5	5	0.00
04/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1748	2	2	2	0.00
04/03/2025	2037 On 05-February-26			Bond Future	11.29	82.4495	82.8968	82.4495	0.00
04/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2943	3	3	3	0.00
04/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6551	6	7	6	0.00
04/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2158	2	2	2	1,970.00
04/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	5053	5	5	5	0.00
04/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3411	3	3	3	0.00
04/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1604	1	2	1	1,930.00
04/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3056	3	3	3	1,930.00
04/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5215	6	5	6	0.00
04/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2057	2	2	2	1,930.00
04/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1475	2	1	2	1,970.00
04/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4343	5	4	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
04/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3459	4	3	4	0.00
04/03/2025	2037 On 07-May-26			Bond Future	11.44	83.9817	84.4378	83.9817	0.00
04/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3247	3	3	3	0.00
04/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	3891	4	4	4	0.00
04/03/2025	2038 On 08-May-25			Bond Future	141.40	141.2601	141.4035	141.2601	2,918.00
04/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1723	2	2	2	0.00
04/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2038 On 07-August-25			Bond Future	142.09	141.9427	142.0893	141.9427	0.00
04/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2529	2	3	2	0.00
04/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2038 On 06-November-25			Bond Future	144.87	144.7241	144.8739	144.7241	0.00
04/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	994	1	1	1	0.00
04/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2038 On 05-February-26			Bond Future	145.52	145.3701	145.5232	145.3701	0.00
04/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	2323	2	2	2	0.00
04/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2038 On 07-May-26			Bond Future	148.27	148.1125	148.2690	148.1125	0.00
04/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3739	4	4	4	0.00
04/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2040 On 08-May-25			Bond Future	11.25	85.9670	86.4862	85.9670	30,688.00
04/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	8046	8	8	8	0.00
04/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8670	8	9	8	15,000.00
04/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	12106	12	12	12	7,500.00
04/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12449	12	12	12	7,500.00
04/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
04/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	43	0	0	0	0.00
04/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
04/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	59	0	0	0	0.00
04/03/2025	2040 On 07-August-25			Bond Future	11.37	83.1391	83.6687	83.1391	33,389.00
04/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10806	10	11	10	0.00
04/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	159	0	0	0	0.00
04/03/2025	2040 On 06-November-25			Bond Future	11.48	84.7477	85.2877	84.7477	0.00
04/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4256	4	4	4	0.00
04/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2142	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
04/03/2025	2040 On 05-February-26			Bond Future	11.61	81.8615	82.4121	81.8615	0.00
04/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	3084	3	3	3	0.00
04/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3793	4	4	4	0.00
04/03/2025	2040 On 07-May-26			Bond Future	11.75	83.3824	83.9436	83.3824	0.00
04/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3703	3	4	3	0.00
04/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4186	4	4	4	0.00
04/03/2025	2044 On 08-May-25			Bond Future	11.38	81.7108	82.2104	81.7108	72,918.00
04/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7952	7	8	7	0.00
04/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
04/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	3060	3	3	3	0.00
04/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1437	1	1	1	9,000.00
04/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	320	0	0	0	9,000.00
04/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	6268	6	6	6	0.00
04/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2575	2	3	2	0.00
04/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	416	0	0	0	2,490.00
04/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	896	1	1	1	2,490.00
04/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3486	4	3	4	0.00
04/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	152	0	0	0	2,490.00
04/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	704	1	1	1	9,000.00
04/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1656	2	2	2	0.00
04/03/2025	2044 On 08-May-25		Put	Bond Future	17789.56	18.2892	17.7896	18.2892	0.00
04/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	3870	4	4	4	0.00
04/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	67	0	0	0	0.00
04/03/2025	2044 On 07-August-25			Bond Future	11.49	78.9248	79.4344	78.9248	16.00
04/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10597	10	11	10	0.00
04/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	201	0	0	0	0.00
04/03/2025	2044 On 06-November-25			Bond Future	11.60	80.4518	80.9715	80.4518	0.00
04/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	4036	4	4	4	0.00
04/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2354	3	2	3	0.00
04/03/2025	2044 On 05-February-26			Bond Future	11.72	77.6086	78.1384	77.6086	0.00
04/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	3102	3	3	3	0.00
04/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4116	4	4	4	0.00
04/03/2025	2044 On 07-May-26			Bond Future	11.86	79.0502	79.5902	79.0502	0.00
04/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3861	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
04/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4223	4	4	4	0.00
04/03/2025	2046 On 08-May-25			Bond Future	121.44	121.4432	121.4368	121.4432	19,602.00
04/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
04/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	533	1	1	1	0.00
04/03/2025	2046 On 07-August-25			Bond Future	123.84	123.8512	123.8449	123.8512	0.00
04/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	5155	5	5	5	0.00
04/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2046 On 06-November-25			Bond Future	124.02	124.0302	124.0242	124.0302	0.00
04/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
04/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1386	1	1	1	0.00
04/03/2025	2046 On 05-February-26			Bond Future	126.43	126.4355	126.4298	126.4355	0.00
04/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4780	5	5	5	0.00
04/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2046 On 07-May-26			Bond Future	126.52	126.5287	126.5234	126.5287	0.00
04/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1573	2	2	2	0.00
04/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2050 On 08-May-25			Bond Future	123.04	123.0431	123.0370	123.0431	16,319.00
04/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1877	2	2	2	0.00
04/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2050 On 07-August-25			Bond Future	123.12	123.1226	123.1164	123.1226	0.00
04/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	3226	3	3	3	0.00
04/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2050 On 06-November-25			Bond Future	125.53	125.5352	125.5292	125.5352	0.00
04/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	1109	1	1	1	0.00
04/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2050 On 05-February-26			Bond Future	125.56	125.5624	125.5567	125.5624	0.00
04/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2737	3	3	3	0.00
04/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
04/03/2025	2050 On 07-May-26			Bond Future	127.93	127.9308	127.9254	127.9308	0.00
04/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3855	4	4	4	0.00
04/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/03/2025	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
04/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	AL37 On 08-May-25			Index Future	1097.20	1094.0270	1097.2010	1094.0270	0.00
04/03/2025	AL37 On 07-August-25			Index Future	1118.70	1115.4580	1118.6950	1115.4580	0.00
04/03/2025	AL37 On 06-November-25			Index Future	1140.37	1137.0690	1140.3720	1137.0690	0.00
04/03/2025	AL37 On 05-February-26			Index Future	1162.26	1158.8860	1162.2560	1158.8860	0.00
04/03/2025	AL37 On 07-May-26			Index Future	1183.97	1180.5380	1183.9740	1180.5380	0.00
04/03/2025	AL7T On 08-May-25			Index Future	1314.68	1309.0600	1314.6800	1309.0600	0.00
04/03/2025	AL7T On 07-August-25			Index Future	1340.43	1334.7030	1340.4340	1334.7030	0.00
04/03/2025	AL7T On 06-November-25			Index Future	1366.41	1360.5610	1366.4070	1360.5610	0.00
04/03/2025	AL7T On 05-February-26			Index Future	1392.63	1386.6670	1392.6290	1386.6670	0.00
04/03/2025	AL7T On 07-May-26			Index Future	1418.65	1412.5740	1418.6520	1412.5740	0.00
04/03/2025	ALBI On 08-May-25			Index Future	1130.66	1125.9300	1130.6640	1125.9300	94.00
04/03/2025	ALBI On 07-August-25			Index Future	1152.81	1147.9860	1152.8140	1147.9860	0.00
04/03/2025	ALBI On 06-November-25			Index Future	1175.15	1170.2270	1175.1510	1170.2270	0.00
04/03/2025	ALBI On 05-February-26			Index Future	1197.70	1192.6810	1197.7020	1192.6810	0.00
04/03/2025	ALBI On 07-May-26			Index Future	1220.08	1214.9630	1220.0830	1214.9630	0.00
04/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	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
04/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	ES33 On 08-May-25			Bond Future	11.17	81.3104	81.5799	81.3104	0.00
04/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6808	7	7	7	0.00
04/03/2025	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
04/03/2025	ES33 On 07-August-25			Bond Future	11.31	82.9228	83.1976	82.9228	0.00
04/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9393	9	9	9	0.00
04/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
04/03/2025	ES33 On 06-November-25			Bond Future	11.46	80.7511	81.0316	80.7511	0.00
04/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2381	2	2	2	0.00
04/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
04/03/2025	ES33 On 05-February-26			Bond Future	11.63	82.3159	82.6021	82.3159	0.00
04/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
04/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	593	1	1	1	0.00
04/03/2025	ES33 On 07-May-26			Bond Future	11.81	80.0700	80.3619	80.0700	0.00
04/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
04/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	519	1	1	1	0.00
04/03/2025	ES42 On 08-May-25			Bond Future	11.76	76.2647	76.6956	76.2647	0.00
04/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8065	8	8	8	0.00
04/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
04/03/2025	ES42 On 07-August-25			Bond Future	11.88	77.7767	78.2163	77.7767	0.00
04/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9944	10	10	10	0.00
04/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
04/03/2025	ES42 On 06-November-25			Bond Future	12.00	75.0347	75.4831	75.0347	0.00
04/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2149	2	2	2	0.00
04/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
04/03/2025	ES42 On 05-February-26			Bond Future	12.14	76.4872	76.9445	76.4872	0.00
04/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
04/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1655	2	2	2	0.00
04/03/2025	ES42 On 07-May-26			Bond Future	12.29	73.6615	74.1278	73.6615	0.00
04/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
04/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	514	1	1	1	0.00
04/03/2025	GOVI On 08-May-25			GOVI	1113.35	1108.7450	1113.3470	1108.7450	639.00
04/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	913470	87	91	87	0.00
04/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
04/03/2025	GOVI On 07-August-25			GOVI	1135.16	1130.4650	1135.1580	1130.4650	0.00
04/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1241580	119	124	119	0.00
04/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
04/03/2025	GOVI On 06-November-25			GOVI	1157.15	1152.3660	1157.1530	1152.3660	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
04/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	451530	40	45	40	0.00
04/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
04/03/2025	GOVI On 05-February-26			GOVI	1179.36	1174.4770	1179.3590	1174.4770	0.00
04/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	293590	24	29	24	0.00
04/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
04/03/2025	GOVI On 07-May-26			GOVI	1201.40	1196.4200	1201.3970	1196.4200	0.00
04/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	243970	19	24	19	0.00
04/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2025	IGOV On 08-May-25			Index Future	381.74	381.6190	381.7370	381.6190	895.00
04/03/2025	IGOV On 07-August-25			Index Future	389.31	389.1870	389.3080	389.1870	0.00
04/03/2025	IGOV On 06-November-25			Index Future	396.94	396.8180	396.9420	396.8180	0.00
04/03/2025	IGOV On 05-February-26			Index Future	404.65	404.5200	404.6490	404.5200	0.00
04/03/2025	IGOV On 07-May-26			Index Future	412.30	412.1650	412.2970	412.1650	0.00
04/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
04/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
04/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
04/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/03/2025	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
04/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/03/2025	R033 On 08-May-25			Bond Future	9.95	100.9287	101.4349	100.9287	9,365.00
04/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2550	2	3	2	0.00
04/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	517	1	1	1	0.00
04/03/2025	R033 On 07-August-25			Bond Future	10.04	102.9054	103.4217	102.9054	0.00
04/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2771	2	3	2	0.00
04/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1272	1	1	1	0.00
04/03/2025	R033 On 06-November-25			Bond Future	10.15	99.8526	100.3791	99.8526	0.00
04/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2824	3	3	3	0.00
04/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1901	2	2	2	0.00
04/03/2025	R033 On 05-February-26			Bond Future	10.27	101.7645	102.3015	101.7645	0.00
04/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3315	3	3	3	0.00
04/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2223	2	2	2	0.00
04/03/2025	R033 On 07-May-26			Bond Future	10.41	98.6137	99.1610	98.6137	0.00
04/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2884	3	3	3	0.00
04/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3011	3	3	3	0.00
04/03/2025	R035 On 08-May-25			Bond Future	10.51	91.4857	91.9250	91.4857	78,080.00
04/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6859	6	7	6	0.00
04/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	402	0	0	0	300.00
04/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1570	1	2	1	300.00
04/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3223	3	3	3	0.00
04/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6468	6	6	6	0.00
04/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2966	3	3	3	0.00
04/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1150	1	1	1	150.00
04/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	14247	14	14	14	0.00
04/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11281	11	11	11	0.00
04/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5302	5	5	5	400.00
04/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2	0	0	0	400.00
04/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	144	0	0	0	0.00
04/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
04/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	515	1	1	1	150.00
04/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1523	2	2	2	0.00
04/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	76	0	0	0	150.00
04/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	447	1	0	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
04/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	2842	3	3	3	0.00
04/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1155	1	1	1	0.00
04/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	61	0	0	0	0.00
04/03/2025	R035 On 07-August-25			Bond Future	10.61	93.2776	93.7256	93.2776	0.00
04/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10443	10	10	10	0.00
04/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	834	1	1	1	300.00
04/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	2007	2	2	2	300.00
04/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4720	4	5	4	0.00
04/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4558	4	5	4	0.00
04/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	850	1	1	1	8,500.00
04/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	805	1	1	1	300.00
04/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2154	2	2	2	0.00
04/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3796	4	4	4	0.00
04/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	89	0	0	0	0.00
04/03/2025	R035 On 06-November-25			Bond Future	10.72	90.5772	91.0342	90.5772	0.00
04/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	4187	4	4	4	0.00
04/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	5026	5	5	5	0.00
04/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1110	1	1	1	300.00
04/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2237	2	2	2	300.00
04/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5949	6	6	6	0.00
04/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3340	3	3	3	250.00
04/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	7071	7	7	7	0.00
04/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	5102	5	5	5	0.00
04/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	830	1	1	1	2,000.00
04/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1803	2	2	2	2,000.00
04/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3499	4	3	4	0.00
04/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5340	6	5	6	0.00
04/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1298	1	1	1	250.00
04/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2123	2	2	2	0.00
04/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	781	1	1	1	250.00
04/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1039	1	1	1	300.00
04/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3002	3	3	3	0.00
04/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4650	5	5	5	0.00
04/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1324	1	1	1	2,000.00
04/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1664	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
04/03/2025	R035 On 05-February-26			Bond Future	10.85	92.3124	92.7784	92.3124	0.00
04/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2832	3	3	3	0.00
04/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3148	3	3	3	0.00
04/03/2025	R035 On 07-May-26			Bond Future	10.99	89.5250	90.0000	89.5250	0.00
04/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	3044	3	3	3	0.00
04/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3705	4	4	4	0.00
04/03/2025	R038 On 08-May-25			Bond Future	10.96	100.1441	100.6400	100.1441	9,052.00
04/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2692	2	3	2	0.00
04/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	850	1	1	1	0.00
04/03/2025	R038 On 07-August-25			Bond Future	11.07	102.1054	102.6112	102.1054	0.00
04/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	3019	3	3	3	0.00
04/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	1928	2	2	2	0.00
04/03/2025	R038 On 06-November-25			Bond Future	11.20	98.5956	99.1113	98.5956	0.00
04/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3249	3	3	3	0.00
04/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2381	2	2	2	1,770.00
04/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7992	8	8	8	0.00
04/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	988	1	1	1	1,770.00
04/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3797	4	4	4	0.00
04/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	2957	3	3	3	0.00
04/03/2025	R038 On 05-February-26			Bond Future	11.33	100.4831	101.0091	100.4831	0.00
04/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	4003	4	4	4	0.00
04/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3279	4	3	4	0.00
04/03/2025	R038 On 07-May-26			Bond Future	11.47	96.8663	97.4025	96.8663	0.00
04/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3894	4	4	4	0.00
04/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4340	5	4	5	0.00
04/03/2025	R053 On 08-May-25			Bond Future	11.29	103.5665	104.1956	103.5665	22,700.00
04/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10704	10	11	10	0.00
04/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	75	0	0	0	0.00
04/03/2025	R053 On 07-August-25			Bond Future	11.38	105.5948	106.2364	105.5948	0.00
04/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13690	13	14	13	0.00
04/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	287	0	0	0	0.00
04/03/2025	R053 On 06-November-25			Bond Future	11.49	101.7740	102.4284	101.7740	0.00
04/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5279	5	5	5	0.00
04/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3065	3	3	3	0.00

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04/03/2025	R053 On 05-February-26			Bond Future	11.60	103.7223	104.3895	103.7223	0.00
04/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	4171	4	4	4	0.00
04/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5115	5	5	5	0.00
04/03/2025	R053 On 07-May-26			Bond Future	11.73	99.7884	100.4685	99.7884	0.00
04/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	5182	5	5	5	0.00
04/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5489	6	5	6	0.00
04/03/2025	R186 On 08-May-25			Bond Future	8.29	107.2760	107.3624	107.2760	158,824.00
04/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	397	0	0	0	0.00
04/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	132	0	0	0	0.00
04/03/2025	R186 On 07-August-25			Bond Future	8.37	104.0682	104.1564	104.0682	0.00
04/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1713	2	2	2	0.00
04/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1175	1	1	1	1,983.00
04/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2401	2	2	2	0.00
04/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	19	0	0	0	1,983.00
04/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	86	0	0	0	0.00
04/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	44	0	0	0	0.00
04/03/2025	R186 On 06-November-25			Bond Future	8.49	106.0823	106.1726	106.0823	447.00
04/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	186	0	0	0	0.00
04/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	565	1	1	1	0.00
04/03/2025	R186 On 05-February-26			Bond Future	8.71	102.8069	102.8992	102.8069	0.00
04/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	261	0	0	0	0.00
04/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	495	1	0	1	0.00
04/03/2025	R186 On 07-May-26			Bond Future	9.23	104.7192	104.8136	104.7192	0.00
04/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	178	0	0	0	0.00
04/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	494	1	0	1	0.00
04/03/2025	R202 On 08-May-25			Bond Future	273.65	273.6684	273.6538	273.6684	2,157.00
04/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	1344	1	1	1	0.00
04/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R202 On 07-August-25			Bond Future	273.86	273.8750	273.8605	273.8750	0.00
04/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	2261	2	2	2	0.00
04/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R202 On 06-November-25			Bond Future	279.23	279.2420	279.2279	279.2420	0.00
04/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	3588	4	4	4	0.00
04/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00

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04/03/2025	R202 On 05-February-26			Bond Future	279.32	279.3353	279.3219	279.3353	0.00
04/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	1502	2	2	2	0.00
04/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R202 On 07-May-26			Bond Future	284.59	284.6051	284.5924	284.6051	0.00
04/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	7042	7	7	7	0.00
04/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R209 On 08-May-25			Bond Future	10.73	72.0083	72.3516	72.0083	28,715.00
04/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5637	5	6	5	0.00
04/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	65	0	0	0	0.00
04/03/2025	R209 On 07-August-25			Bond Future	10.83	73.4186	73.7687	73.4186	0.00
04/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8623	8	9	8	0.00
04/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	132	0	0	0	0.00
04/03/2025	R209 On 06-November-25			Bond Future	10.94	71.6869	72.0440	71.6869	0.00
04/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3283	3	3	3	0.00
04/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1669	2	2	2	0.00
04/03/2025	R209 On 05-February-26			Bond Future	11.05	73.0598	73.4240	73.0598	0.00
04/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2470	2	2	2	0.00
04/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3058	3	3	3	0.00
04/03/2025	R209 On 07-May-26			Bond Future	11.18	71.2678	71.6391	71.2678	0.00
04/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2826	3	3	3	0.00
04/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3357	4	3	4	0.00
04/03/2025	R210 On 08-May-25			Bond Future	246.19	246.1360	246.1903	246.1360	3,395.00
04/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
04/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1840	2	2	2	0.00
04/03/2025	R210 On 07-August-25			Bond Future	251.07	251.0165	251.0722	251.0165	0.00
04/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	2632	3	3	3	0.00
04/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R210 On 06-November-25			Bond Future	252.59	252.5279	252.5855	252.5279	0.00
04/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	446	0	0	0	0.00
04/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R210 On 05-February-26			Bond Future	257.49	257.4260	257.4855	257.4260	0.00
04/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4385	4	4	4	0.00
04/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R210 On 07-May-26			Bond Future	258.87	258.8094	258.8713	258.8094	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
04/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	3471	3	3	3	0.00
04/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/03/2025	R213 On 08-May-25			Bond Future	9.51	90.1218	90.4006	90.1218	101,802.00
04/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4103	4	4	4	0.00
04/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	92	0	0	0	0.00
04/03/2025	R213 On 07-August-25			Bond Future	9.59	91.8870	92.1714	91.8870	17.00
04/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7740	7	8	7	0.00
04/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	36	0	0	0	0.00
04/03/2025	R213 On 06-November-25			Bond Future	9.70	90.1119	90.4021	90.1119	0.00
04/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2555	2	3	2	0.00
04/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1223	1	1	1	0.00
04/03/2025	R213 On 05-February-26			Bond Future	9.82	91.8386	92.1346	91.8386	0.00
04/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2099	2	2	2	0.00
04/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1834	2	2	2	0.00
04/03/2025	R213 On 07-May-26			Bond Future	9.96	89.9955	90.2973	89.9955	0.00
04/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1870	2	2	2	0.00
04/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2418	3	2	3	0.00
04/03/2025	R214 On 08-May-25			Bond Future	11.16	66.6587	67.0504	66.6587	16,369.00
04/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6300	6	6	6	0.00
04/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	64	0	0	0	0.00
04/03/2025	R214 On 07-August-25			Bond Future	11.25	67.9644	68.3638	67.9644	0.00
04/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8470	8	8	8	0.00
04/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	193	0	0	0	0.00
04/03/2025	R214 On 06-November-25			Bond Future	11.36	65.9799	66.3872	65.9799	0.00
04/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3447	3	3	3	0.00
04/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	1992	2	2	2	0.00
04/03/2025	R214 On 05-February-26			Bond Future	11.47	67.2438	67.6591	67.2438	0.00
04/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2434	2	2	2	0.00
04/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3550	4	4	4	0.00
04/03/2025	R214 On 07-May-26			Bond Future	11.59	65.1955	65.6189	65.1955	0.00
04/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3256	3	3	3	0.00
04/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3581	4	4	4	0.00
04/03/2025	R248 On 08-May-25			Bond Future	11.31	80.3907	80.9086	80.3907	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
04/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7940	7	8	7	0.00
04/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	88	0	0	0	0.00
04/03/2025	R248 On 07-August-25			Bond Future	11.41	81.9653	82.4934	81.9653	0.00
04/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10692	10	11	10	0.00
04/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	233	0	0	0	0.00
04/03/2025	R248 On 06-November-25			Bond Future	11.52	79.1093	79.6480	79.1093	0.00
04/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	4030	4	4	4	0.00
04/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2625	3	3	3	0.00
04/03/2025	R248 On 05-February-26			Bond Future	11.64	80.6245	81.1737	80.6245	0.00
04/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	3240	3	3	3	0.00
04/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4374	5	4	5	0.00
04/03/2025	R248 On 07-May-26			Bond Future	11.76	77.6824	78.2421	77.6824	0.00
04/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	4134	4	4	4	0.00
04/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4372	5	4	5	0.00
04/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00