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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/03/2025 TO: 13/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/03/2025	2029 On 08-May-25			Bond Future	136.45		136.4574	136.4484	136.4574	5,933.00
13/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
13/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1402		1	1	1	0.00
13/03/2025	2029 On 07-August-25			Bond Future	139.13		139.1414	139.1324	139.1414	0.00
13/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1722		2	2	2	0.00
13/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
13/03/2025	2029 On 06-November-25			Bond Future	140.41		140.4241	140.4146	140.4241	68.00
13/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	625		1	1	1	0.00
13/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
13/03/2025	2029 On 05-February-26			Bond Future	143.11		143.1197	143.1105	143.1197	0.00
13/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3000		3	3	3	0.00
13/03/2025	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
13/03/2025	2029 On 07-May-26			Bond Future	144.33	144.3377	144.3272	144.3377	0.00
13/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2507	3	3	3	0.00
13/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2030 On 08-May-25			Bond Future	9.15	98.0040	97.8931	98.0040	64,659.00
13/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2890	3	3	3	0.00
13/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	438	0	0	0	1,320.00
13/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1455	2	1	2	680.00
13/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	907	1	1	1	300.00
13/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1700	2	2	2	0.00
13/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	193	0	0	0	300.00
13/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	163	0	0	0	800.00
13/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	826	1	1	1	800.00
13/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3085	3	3	3	0.00
13/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9316	9	9	9	0.00
13/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4152	4	4	4	1,640.00
13/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10659	11	11	11	0.00
13/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5438	6	5	6	2,280.00
13/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
13/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5	0	0	0	0.00
13/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
13/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	26	0	0	0	0.00
13/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	78	0	0	0	800.00
13/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	727	1	1	1	0.00
13/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1916	2	2	2	0.00
13/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	662	1	1	1	0.00
13/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	295	0	0	0	300.00
13/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1796	2	2	2	0.00
13/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	375	0	0	0	0.00
13/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1185	1	1	1	0.00
13/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	94	0	0	0	0.00
13/03/2025	2030 On 07-August-25			Bond Future	9.24	95.8975	95.7846	95.8975	47,294.00
13/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6290	6	6	6	0.00
13/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4363	4	4	4	1,054.00
13/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9431	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
13/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	412	0	0	0	300.00
13/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1117	1	1	1	300.00
13/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2450	3	2	3	0.00
13/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	498	0	0	0	300.00
13/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1202	1	1	1	0.00
13/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2265	2	2	2	0.00
13/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
13/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	163	0	0	0	0.00
13/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	36	0	0	0	0.00
13/03/2025	2030 On 06-November-25			Bond Future	9.34	97.7449	97.6301	97.7449	0.00
13/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1845	2	2	2	0.00
13/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1246	1	1	1	300.00
13/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3078	3	3	3	0.00
13/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	561	1	1	1	300.00
13/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1647	2	2	2	0.00
13/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	654	1	1	1	300.00
13/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2652	3	3	3	0.00
13/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1182	1	1	1	0.00
13/03/2025	2030 On 05-February-26			Bond Future	9.46	95.5896	95.4729	95.5896	0.00
13/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1737	2	2	2	0.00
13/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1643	2	2	2	0.00
13/03/2025	2030 On 07-May-26			Bond Future	9.62	97.3523	97.2338	97.3523	0.00
13/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1490	2	1	2	0.00
13/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2184	2	2	2	0.00
13/03/2025	2032 On 08-May-25			Bond Future	9.87	93.1425	93.0034	93.1425	127,282.00
13/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4782	5	5	5	0.00
13/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	207	0	0	0	300.00
13/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1097	1	1	1	300.00
13/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2298	2	2	2	0.00
13/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1151	1	1	1	800.00
13/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5031	5	5	5	0.00
13/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	226	0	0	0	800.00
13/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	910	1	1	1	0.00
13/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	71	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
13/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2346	2	2	2	0.00
13/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	404	0	0	0	300.00
13/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	950	1	1	1	0.00
13/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2423	2	2	2	0.00
13/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	84	0	0	0	0.00
13/03/2025	2032 On 07-August-25			Bond Future	9.97	94.9518	94.8102	94.9518	0.00
13/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8747	9	9	9	0.00
13/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1419	1	1	1	300.00
13/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3405	4	3	4	0.00
13/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	566	1	1	1	300.00
13/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1723	2	2	2	0.00
13/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	642	1	1	1	300.00
13/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3175	3	3	3	0.00
13/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	68	0	0	0	0.00
13/03/2025	2032 On 06-November-25			Bond Future	10.08	92.6198	92.4757	92.6198	0.00
13/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2879	3	3	3	0.00
13/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	764	1	1	1	300.00
13/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1596	2	2	2	300.00
13/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4315	4	4	4	0.00
13/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	848	1	1	1	300.00
13/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2382	2	2	2	0.00
13/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3795	4	4	4	0.00
13/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1400	1	1	1	0.00
13/03/2025	2032 On 05-February-26			Bond Future	10.21	94.3748	94.2282	94.3748	0.00
13/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2152	2	2	2	0.00
13/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2354	2	2	2	0.00
13/03/2025	2032 On 07-May-26			Bond Future	10.36	91.9561	91.8071	91.9561	0.00
13/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2080	2	2	2	0.00
13/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2976	3	3	3	0.00
13/03/2025	2033 On 08-May-25			Bond Future	129.02	129.1182	129.0189	129.1182	9,939.00
13/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1601	2	2	2	0.00
13/03/2025	2033 On 07-August-25			Bond Future	131.56	131.6579	131.5567	131.6579	0.00
13/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2907	3	3	3	0.00

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13/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2033 On 06-November-25			Bond Future	132.59	132.6959	132.5925	132.6959	0.00
13/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
13/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	548	0	1	0	0.00
13/03/2025	2033 On 05-February-26			Bond Future	135.14	135.2433	135.1383	135.2433	0.00
13/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2258	2	2	2	0.00
13/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2033 On 07-May-26			Bond Future	136.10	136.2119	136.1039	136.2119	0.00
13/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	944	1	1	1	0.00
13/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2037 On 08-May-25			Bond Future	11.03	86.2004	85.9431	86.2004	62,690.00
13/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6646	7	7	7	0.00
13/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	246	0	0	0	300.00
13/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1212	1	1	1	300.00
13/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2895	3	3	3	0.00
13/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11691	12	12	12	7,500.00
13/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11922	12	12	12	7,500.00
13/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8121	8	8	8	15,000.00
13/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
13/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	21	0	0	0	0.00
13/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
13/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	487	0	0	0	300.00
13/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1389	1	1	1	0.00
13/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3365	3	3	3	0.00
13/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	55	0	0	0	0.00
13/03/2025	2037 On 07-August-25			Bond Future	11.15	83.6140	83.3519	83.6140	74,506.00
13/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9717	10	10	10	0.00
13/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6027	6	6	6	0.00
13/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3038	3	3	3	0.00
13/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	743	1	1	1	2,341.00
13/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	900	1	1	1	200.00
13/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4559	5	5	5	0.00
13/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1916	2	2	2	0.00
13/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	450	1	0	1	2,541.00

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13/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1722	2	2	2	300.00
13/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4599	5	5	5	0.00
13/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	663	1	1	1	300.00
13/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2569	2	3	2	0.00
13/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	903	1	1	1	300.00
13/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4425	4	4	4	0.00
13/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2367	2	2	2	2,541.00
13/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5174	5	5	5	0.00
13/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	915	1	1	1	2,541.00
13/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3832	4	4	4	0.00
13/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1542	1	2	1	2,541.00
13/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4207	4	4	4	0.00
13/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	569	1	1	1	2,541.00
13/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	138	0	0	0	0.00
13/03/2025	2037 On 06-November-25			Bond Future	11.27	85.2245	84.9576	85.2245	0.00
13/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3863	4	4	4	0.00
13/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	911	1	1	1	300.00
13/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1947	2	2	2	300.00
13/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5837	6	6	6	0.00
13/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1133	1	1	1	300.00
13/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3449	3	3	3	0.00
13/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5300	5	5	5	0.00
13/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1912	2	2	2	0.00
13/03/2025	2037 On 05-February-26			Bond Future	11.40	82.5808	82.3091	82.5808	0.00
13/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2628	3	3	3	0.00
13/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6092	6	6	6	0.00
13/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1893	2	2	2	1,970.00
13/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4640	5	5	5	0.00
13/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1385	1	1	1	1,930.00
13/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3070	3	3	3	0.00
13/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3303	3	3	3	1,930.00
13/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5583	5	6	5	0.00
13/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2231	2	2	2	1,930.00
13/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1604	2	2	2	1,970.00
13/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4666	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
13/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3732	4	4	4	0.00
13/03/2025	2037 On 07-May-26			Bond Future	11.56	84.1023	83.8259	84.1023	0.00
13/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2924	3	3	3	0.00
13/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4180	4	4	4	0.00
13/03/2025	2038 On 08-May-25			Bond Future	141.01	140.8699	141.0126	140.8699	2,918.00
13/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1333	1	1	1	0.00
13/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2038 On 07-August-25			Bond Future	141.67	141.5210	141.6659	141.5210	0.00
13/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2106	2	2	2	0.00
13/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2038 On 06-November-25			Bond Future	144.43	144.2816	144.4298	144.2816	0.00
13/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	550	0	1	0	0.00
13/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2038 On 05-February-26			Bond Future	145.04	144.8874	145.0371	144.8874	0.00
13/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1837	2	2	2	0.00
13/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2038 On 07-May-26			Bond Future	147.75	147.5973	147.7503	147.5973	0.00
13/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3220	3	3	3	0.00
13/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2040 On 08-May-25			Bond Future	11.37	86.1744	85.7706	86.1744	30,676.00
13/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7330	8	7	8	0.00
13/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7953	8	8	8	15,000.00
13/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11390	12	11	12	7,500.00
13/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11733	12	12	12	7,500.00
13/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
13/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	42	0	0	0	0.00
13/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
13/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	59	0	0	0	0.00
13/03/2025	2040 On 07-August-25			Bond Future	11.49	83.3369	82.9253	83.3369	33,389.00
13/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10081	10	10	10	0.00
13/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	178	0	0	0	0.00
13/03/2025	2040 On 06-November-25			Bond Future	11.61	84.9420	84.5227	84.9420	292.00
13/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3746	4	4	4	0.00
13/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2397	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
13/03/2025	2040 On 05-February-26			Bond Future	11.74	82.0423	81.6154	82.0423	0.00
13/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2671	3	3	3	0.00
13/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4176	4	4	4	0.00
13/03/2025	2040 On 07-May-26			Bond Future	11.90	83.5534	83.1189	83.5534	0.00
13/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3265	3	3	3	0.00
13/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4572	4	5	4	0.00
13/03/2025	2044 On 08-May-25			Bond Future	11.52	81.6927	81.3445	81.6927	72,918.00
13/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7093	7	7	7	0.00
13/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
13/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2357	3	2	3	0.00
13/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	951	1	1	1	9,000.00
13/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	151	0	0	0	9,000.00
13/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5426	6	5	6	0.00
13/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1919	2	2	2	0.00
13/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	208	0	0	0	2,490.00
13/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1106	1	1	1	2,490.00
13/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4145	4	4	4	0.00
13/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	175	0	0	0	2,490.00
13/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	866	1	1	1	9,000.00
13/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2036	2	2	2	0.00
13/03/2025	2044 On 08-May-25		Put	Bond Future	18655.47	18.3073	18.6555	18.3073	0.00
13/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4567	4	5	4	0.00
13/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	73	0	0	0	0.00
13/03/2025	2044 On 07-August-25			Bond Future	11.64	78.8934	78.5386	78.8934	16.00
13/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9735	10	10	10	0.00
13/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	296	0	0	0	9,000.00
13/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1417	2	1	2	9,000.00
13/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3164	3	3	3	0.00
13/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1864	2	2	2	9,000.00
13/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3554	3	4	3	0.00
13/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6962	7	7	7	0.00
13/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	235	0	0	0	0.00
13/03/2025	2044 On 06-November-25			Bond Future	11.75	80.4129	80.0514	80.4129	0.00
13/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3454	4	3	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
13/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2691	3	3	3	0.00
13/03/2025	2044 On 05-February-26			Bond Future	11.88	77.5526	77.1846	77.5526	0.00
13/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2626	3	3	3	0.00
13/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4594	4	5	4	0.00
13/03/2025	2044 On 07-May-26			Bond Future	12.03	78.9808	78.6062	78.9808	0.00
13/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3342	4	3	4	0.00
13/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4688	4	5	4	0.00
13/03/2025	2046 On 08-May-25			Bond Future	120.45	121.0001	120.4522	121.0001	19,602.00
13/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1518	1	2	1	0.00
13/03/2025	2046 On 07-August-25			Bond Future	122.82	123.3801	122.8216	123.3801	0.00
13/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4132	5	4	5	0.00
13/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2046 On 06-November-25			Bond Future	122.97	123.5369	122.9665	123.5369	0.00
13/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
13/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2443	2	2	2	0.00
13/03/2025	2046 On 05-February-26			Bond Future	125.33	125.9077	125.3268	125.9077	0.00
13/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3677	4	4	4	0.00
13/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2046 On 07-May-26			Bond Future	125.37	125.9677	125.3739	125.9677	0.00
13/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	424	1	0	1	0.00
13/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2050 On 08-May-25			Bond Future	122.04	122.0447	122.0386	122.0447	16,080.00
13/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	879	1	1	1	0.00
13/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2050 On 07-August-25			Bond Future	122.08	122.0835	122.0771	122.0835	0.00
13/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2187	2	2	2	0.00
13/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2050 On 06-November-25			Bond Future	124.46	124.4651	124.4589	124.4651	0.00
13/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	39	0	0	0	0.00
13/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
13/03/2025	2050 On 05-February-26			Bond Future	124.44	124.4439	124.4361	124.4439	0.00
13/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1616	2	2	2	0.00
13/03/2025	2050 On 05-February-26	122.82	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
13/03/2025	2050 On 07-May-26			Bond Future	126.76	126.7712	126.7636	126.7712	0.00
13/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2694	3	3	3	0.00
13/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	AL37 On 08-May-25			Index Future	1094.57	1096.0860	1094.5680	1096.0860	0.00
13/03/2025	AL37 On 07-August-25			Index Future	1115.83	1117.3780	1115.8330	1117.3780	0.00
13/03/2025	AL37 On 06-November-25			Index Future	1137.35	1138.9200	1137.3480	1138.9200	0.00
13/03/2025	AL37 On 05-February-26			Index Future	1158.94	1160.5350	1158.9360	1160.5350	0.00
13/03/2025	AL37 On 07-May-26			Index Future	1180.40	1182.0190	1180.3950	1182.0190	0.00
13/03/2025	AL7T On 08-May-25			Index Future	1308.42	1311.6830	1308.4230	1311.6830	0.00
13/03/2025	AL7T On 07-August-25			Index Future	1333.84	1337.1640	1333.8430	1337.1640	0.00
13/03/2025	AL7T On 06-November-25			Index Future	1359.56	1362.9430	1359.5610	1362.9430	0.00
13/03/2025	AL7T On 05-February-26			Index Future	1385.37	1388.8090	1385.3670	1388.8090	0.00
13/03/2025	AL7T On 07-May-26			Index Future	1411.02	1414.5200	1411.0190	1414.5200	0.00
13/03/2025	ALBI On 08-May-25			Index Future	1124.46	1127.5730	1124.4570	1127.5730	94.00
13/03/2025	ALBI On 07-August-25			Index Future	1146.30	1149.4780	1146.3030	1149.4780	0.00
13/03/2025	ALBI On 06-November-25			Index Future	1168.41	1171.6380	1168.4050	1171.6380	0.00
13/03/2025	ALBI On 05-February-26			Index Future	1190.58	1193.8740	1190.5830	1193.8740	0.00
13/03/2025	ALBI On 07-May-26			Index Future	1212.63	1215.9760	1212.6280	1215.9760	0.00
13/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/03/2025	C040 On 31-January-40			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
13/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	CS26 On 02-April-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
13/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	ES33 On 08-May-25			Bond Future	11.26	81.4043	81.1743	81.4043	0.00
13/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6402	7	6	7	0.00
13/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
13/03/2025	ES33 On 07-August-25			Bond Future	11.40	83.0055	82.7711	83.0055	0.00
13/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8967	9	9	9	0.00
13/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/03/2025	ES33 On 06-November-25			Bond Future	11.56	80.8284	80.5897	80.8284	0.00
13/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1939	2	2	2	0.00
13/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/03/2025	ES33 On 05-February-26			Bond Future	11.74	82.3784	82.1353	82.3784	0.00
13/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
13/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1060	1	1	1	0.00
13/03/2025	ES33 On 07-May-26			Bond Future	11.93	80.1208	79.8735	80.1208	0.00
13/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
13/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1007	1	1	1	0.00
13/03/2025	ES42 On 08-May-25			Bond Future	11.88	76.3476	75.9675	76.3476	0.00
13/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7337	8	7	8	0.00
13/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
13/03/2025	ES42 On 07-August-25			Bond Future	12.01	77.8490	77.4616	77.8490	0.00
13/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9189	10	9	10	0.00
13/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/03/2025	ES42 On 06-November-25			Bond Future	12.14	75.1019	74.7070	75.1019	0.00
13/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1373	2	1	2	0.00
13/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/03/2025	ES42 On 05-February-26			Bond Future	12.29	76.5404	76.1383	76.5404	0.00
13/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
13/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2461	2	2	2	0.00
13/03/2025	ES42 On 07-May-26			Bond Future	12.45	73.7038	73.2945	73.7038	0.00
13/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
13/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1347	1	1	1	0.00
13/03/2025	GOVI On 08-May-25			GOVI	1107.47	1110.4460	1107.4720	1110.4460	648.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	854720	88	85	88	0.00
13/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/03/2025	GOVI On 07-August-25			GOVI	1128.99	1132.0180	1128.9880	1132.0180	0.00
13/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1179880	121	118	121	0.00
13/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/03/2025	GOVI On 06-November-25			GOVI	1150.76	1153.8420	1150.7560	1153.8420	0.00
13/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	387560	42	39	42	0.00
13/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/03/2025	GOVI On 05-February-26			GOVI	1172.60	1175.7390	1172.5990	1175.7390	0.00
13/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	225990	26	23	26	0.00
13/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/03/2025	GOVI On 07-May-26			GOVI	1194.31	1197.5060	1194.3110	1197.5060	0.00
13/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	173110	21	17	21	0.00
13/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2025	IGOV On 08-May-25			Index Future	380.26	380.3710	380.2620	380.3710	893.00
13/03/2025	IGOV On 07-August-25			Index Future	387.74	387.8520	387.7420	387.8520	0.00
13/03/2025	IGOV On 06-November-25			Index Future	395.31	395.4210	395.3090	395.4210	0.00
13/03/2025	IGOV On 05-February-26			Index Future	402.90	403.0140	402.9010	403.0140	0.00
13/03/2025	IGOV On 07-May-26			Index Future	410.45	410.5620	410.4490	410.5620	0.00
13/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
13/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
13/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/03/2025	R033 On 08-May-25			Bond Future	9.92	101.5128	101.6021	101.5128	9,365.00
13/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2613	3	3	3	0.00
13/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	413	0	0	0	0.00
13/03/2025	R033 On 07-August-25			Bond Future	10.01	103.4848	103.5759	103.4848	0.00
13/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2814	3	3	3	0.00
13/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1160	1	1	1	0.00
13/03/2025	R033 On 06-November-25			Bond Future	10.12	100.4343	100.5274	100.4343	0.00
13/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2865	3	3	3	0.00
13/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1793	2	2	2	0.00
13/03/2025	R033 On 05-February-26			Bond Future	10.24	102.3370	102.4323	102.3370	0.00
13/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3351	3	3	3	0.00
13/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2129	2	2	2	0.00
13/03/2025	R033 On 07-May-26			Bond Future	10.38	99.1809	99.2783	99.1809	0.00
13/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2904	3	3	3	0.00
13/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2914	3	3	3	0.00
13/03/2025	R035 On 08-May-25			Bond Future	10.60	91.6619	91.3815	91.6619	79,900.00
13/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6314	7	6	7	0.00
13/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	238	0	0	0	300.00
13/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1193	1	1	1	300.00
13/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2730	3	3	3	0.00
13/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5924	6	6	6	0.00
13/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2484	3	2	3	0.00
13/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	829	1	1	1	150.00
13/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13704	14	14	14	0.00
13/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10737	11	11	11	0.00
13/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4764	5	5	5	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
13/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	150	0	0	0	0.00
13/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
13/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	576	1	1	1	150.00
13/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1745	2	2	2	0.00
13/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	75	0	0	0	150.00
13/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	497	0	0	0	300.00
13/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3221	3	3	3	0.00
13/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1322	1	1	1	0.00
13/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	60	0	0	0	0.00
13/03/2025	R035 On 07-August-25			Bond Future	10.71	93.4425	93.1569	93.4425	0.00
13/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9881	10	10	10	0.00
13/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	640	1	1	1	300.00
13/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1677	2	2	2	300.00
13/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4243	4	4	4	0.00
13/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4086	4	4	4	0.00
13/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	947	1	1	1	8,500.00
13/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	896	1	1	1	300.00
13/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2394	2	2	2	0.00
13/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4171	4	4	4	0.00
13/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	96	0	0	0	0.00
13/03/2025	R035 On 06-November-25			Bond Future	10.83	90.7375	90.4466	90.7375	0.00
13/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3771	4	4	4	0.00
13/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4577	5	5	5	0.00
13/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	912	1	1	1	300.00
13/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1934	2	2	2	300.00
13/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5471	6	5	6	0.00
13/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2965	3	3	3	250.00
13/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6566	7	7	7	0.00
13/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4650	5	5	5	0.00
13/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	668	1	1	1	2,000.00
13/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1536	2	2	2	2,000.00
13/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3820	4	4	4	0.00
13/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5765	6	6	6	0.00
13/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1434	1	1	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2336	2	2	2	0.00
13/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	864	1	1	1	250.00
13/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1149	1	1	1	300.00
13/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3288	3	3	3	0.00
13/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5039	5	5	5	0.00
13/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1463	1	1	1	2,000.00
13/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1835	2	2	2	0.00
13/03/2025	R035 On 05-February-26			Bond Future	10.97	92.4571	92.1610	92.4571	0.00
13/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2502	3	3	3	0.00
13/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3435	3	3	3	0.00
13/03/2025	R035 On 07-May-26			Bond Future	11.11	89.6581	89.3569	89.6581	0.00
13/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2710	3	3	3	0.00
13/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4013	4	4	4	0.00
13/03/2025	R038 On 08-May-25			Bond Future	11.04	100.4053	100.1376	100.4053	9,052.00
13/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2250	2	2	2	0.00
13/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	910	1	1	1	0.00
13/03/2025	R038 On 07-August-25			Bond Future	11.15	102.3557	102.0829	102.3557	0.00
13/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2729	3	3	3	0.00
13/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2166	2	2	2	0.00
13/03/2025	R038 On 06-November-25			Bond Future	11.28	98.8420	98.5643	98.8420	0.00
13/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2909	3	3	3	0.00
13/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2090	2	2	2	1,770.00
13/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7512	8	8	8	0.00
13/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1054	1	1	1	1,770.00
13/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4053	4	4	4	0.00
13/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3164	3	3	3	0.00
13/03/2025	R038 On 05-February-26			Bond Future	11.42	100.7142	100.4315	100.7142	0.00
13/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3637	4	4	4	0.00
13/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3491	3	3	3	0.00
13/03/2025	R038 On 07-May-26			Bond Future	11.57	97.0862	96.7986	97.0862	0.00
13/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3545	4	4	4	0.00
13/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4596	4	5	4	0.00
13/03/2025	R053 On 08-May-25			Bond Future	11.41	103.6682	103.1542	103.6682	22,700.00
13/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9665	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	78	0	0	0	0.00
13/03/2025	R053 On 07-August-25			Bond Future	11.51	105.6820	105.1582	105.6820	0.00
13/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12649	13	13	13	0.00
13/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	325	0	0	0	0.00
13/03/2025	R053 On 06-November-25			Bond Future	11.62	101.8539	101.3203	101.8539	0.00
13/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4564	5	5	5	0.00
13/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3458	3	3	3	0.00
13/03/2025	R053 On 05-February-26			Bond Future	11.74	103.7831	103.2396	103.7831	0.00
13/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3570	4	4	4	0.00
13/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5664	5	6	5	0.00
13/03/2025	R053 On 07-May-26			Bond Future	11.88	99.8343	99.2812	99.8343	0.00
13/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4533	5	5	5	0.00
13/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6027	6	6	6	0.00
13/03/2025	R186 On 08-May-25			Bond Future	8.32	107.3749	107.3261	107.3749	157,038.00
13/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	355	0	0	0	0.00
13/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	127	0	0	0	0.00
13/03/2025	R186 On 07-August-25			Bond Future	8.41	104.1522	104.1027	104.1522	0.00
13/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1657	2	2	2	0.00
13/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1120	1	1	1	1,983.00
13/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2345	2	2	2	0.00
13/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	17	0	0	0	1,983.00
13/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	84	0	0	0	0.00
13/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	41	0	0	0	0.00
13/03/2025	R186 On 06-November-25			Bond Future	8.55	106.1589	106.1087	106.1589	447.00
13/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	161	0	0	0	0.00
13/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	603	1	1	1	0.00
13/03/2025	R186 On 05-February-26			Bond Future	8.82	102.8639	102.8131	102.8639	0.00
13/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	220	0	0	0	0.00
13/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	539	1	1	1	0.00
13/03/2025	R186 On 07-May-26			Bond Future	9.41	104.7608	104.7094	104.7608	0.00
13/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	142	0	0	0	0.00
13/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	562	1	1	1	0.00
13/03/2025	R202 On 08-May-25			Bond Future	271.88	271.6997	271.8836	271.6997	2,157.00
13/03/2025	R202 On 08-May-25	272.31	Call	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
13/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	426	1	0	1	0.00
13/03/2025	R202 On 07-August-25			Bond Future	272.01	271.8217	272.0089	271.8217	0.00
13/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	409	0	0	0	0.00
13/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/03/2025	R202 On 06-November-25			Bond Future	277.32	277.1246	277.3162	277.1246	0.00
13/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1676	1	2	1	0.00
13/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/03/2025	R202 On 05-February-26			Bond Future	277.31	277.1155	277.3079	277.1155	0.00
13/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
13/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	512	1	1	1	0.00
13/03/2025	R202 On 07-May-26			Bond Future	282.50	282.2989	282.4958	282.2989	0.00
13/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4946	5	5	5	0.00
13/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/03/2025	R209 On 08-May-25			Bond Future	10.82	72.1435	71.8917	72.1435	28,335.00
13/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5175	5	5	5	0.00
13/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	63	0	0	0	0.00
13/03/2025	R209 On 07-August-25			Bond Future	10.92	73.5449	73.2883	73.5449	0.00
13/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8170	8	8	8	0.00
13/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	160	0	0	0	0.00
13/03/2025	R209 On 06-November-25			Bond Future	11.04	71.8093	71.5479	71.8093	0.00
13/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2942	3	3	3	0.00
13/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1823	2	2	2	0.00
13/03/2025	R209 On 05-February-26			Bond Future	11.16	73.1700	72.9039	73.1700	0.00
13/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2187	2	2	2	0.00
13/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3295	3	3	3	0.00
13/03/2025	R209 On 07-May-26			Bond Future	11.30	71.3687	71.0979	71.3687	0.00
13/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2531	3	3	3	0.00
13/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3603	3	4	3	0.00
13/03/2025	R210 On 08-May-25			Bond Future	247.97	247.1334	247.9711	247.1334	3,395.00
13/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
13/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	59	1	0	1	0.00
13/03/2025	R210 On 07-August-25			Bond Future	252.85	251.9944	252.8489	251.9944	0.00
13/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4409	4	4	4	0.00
13/03/2025	R210 On 07-August-25	248.44	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
13/03/2025	R210 On 06-November-25			Bond Future	254.37	253.4996	254.3697	253.4996	0.00
13/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2230	1	2	1	0.00
13/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/03/2025	R210 On 05-February-26			Bond Future	259.25	258.3653	259.2529	258.3653	0.00
13/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6153	5	6	5	0.00
13/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/03/2025	R210 On 07-May-26			Bond Future	260.62	259.7205	260.6219	259.7205	0.00
13/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5222	4	5	4	0.00
13/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/03/2025	R213 On 08-May-25			Bond Future	9.56	90.3460	90.1816	90.3460	101,524.00
13/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3883	4	4	4	0.00
13/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	91	0	0	0	0.00
13/03/2025	R213 On 07-August-25			Bond Future	9.65	92.1011	91.9337	92.1011	17.00
13/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7503	8	8	8	0.00
13/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	36	0	0	0	0.00
13/03/2025	R213 On 06-November-25			Bond Future	9.76	90.3223	90.1518	90.3223	0.00
13/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2383	2	2	2	0.00
13/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1301	1	1	1	0.00
13/03/2025	R213 On 05-February-26			Bond Future	9.89	92.0346	91.8612	92.0346	0.00
13/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1944	2	2	2	0.00
13/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1953	2	2	2	0.00
13/03/2025	R213 On 07-May-26			Bond Future	10.04	90.1807	90.0044	90.1807	0.00
13/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1729	2	2	2	0.00
13/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2569	2	3	2	0.00
13/03/2025	R214 On 08-May-25			Bond Future	11.29	66.7157	66.3670	66.7157	16,336.00
13/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5622	6	6	6	0.00
13/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	69	0	0	0	0.00
13/03/2025	R214 On 07-August-25			Bond Future	11.39	68.0118	67.6563	68.0118	0.00
13/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7791	8	8	8	0.00
13/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	222	0	0	0	0.00
13/03/2025	R214 On 06-November-25			Bond Future	11.50	66.0224	65.6603	66.0224	0.00
13/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2906	3	3	3	0.00
13/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2178	2	2	2	0.00
13/03/2025	R214 On 05-February-26			Bond Future	11.62	67.2737	66.9048	67.2737	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
13/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2068	2	2	2	0.00
13/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3938	4	4	4	0.00
13/03/2025	R214 On 07-May-26			Bond Future	11.75	65.2155	64.8401	65.2155	0.00
13/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2843	3	3	3	0.00
13/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3946	4	4	4	0.00
13/03/2025	R248 On 08-May-25			Bond Future	11.44	80.4631	80.0667	80.4631	269,691.00
13/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7103	7	7	7	0.00
13/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	93	0	0	0	0.00
13/03/2025	R248 On 07-August-25			Bond Future	11.55	82.0262	81.6222	82.0262	0.00
13/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9854	10	10	10	0.00
13/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	266	0	0	0	0.00
13/03/2025	R248 On 06-November-25			Bond Future	11.66	79.1645	78.7529	79.1645	0.00
13/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3472	4	3	4	0.00
13/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2961	3	3	3	0.00
13/03/2025	R248 On 05-February-26			Bond Future	11.78	80.6646	80.2454	80.6646	0.00
13/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2681	3	3	3	0.00
13/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4743	5	5	5	0.00
13/03/2025	R248 On 07-May-26			Bond Future	11.91	77.7108	77.2842	77.7108	0.00
13/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3611	4	4	4	0.00
13/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4807	5	5	5	0.00
13/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00