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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/03/2025 TO: 31/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/03/2025	2029 On 08-May-25			Bond Future	136.52		136.6789	136.5248	136.6789	5,933.00
31/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
31/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1325		1	1	1	0.00
31/03/2025	2029 On 07-August-25			Bond Future	139.22		139.3740	139.2170	139.3740	0.00
31/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1807		2	2	2	0.00
31/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
31/03/2025	2029 On 06-November-25			Bond Future	140.49		140.6514	140.4918	140.6514	68.00
31/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	702		1	1	1	0.00
31/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
31/03/2025	2029 On 05-February-26			Bond Future	143.22		143.3857	143.2233	143.3857	0.00
31/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3113		3	3	3	0.00
31/03/2025	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
31/03/2025	2029 On 07-May-26			Bond Future	144.50	144.6663	144.5014	144.6663	0.00
31/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2681	3	3	3	0.00
31/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2030 On 08-May-25			Bond Future	9.12	97.7735	98.0222	97.7735	66,519.00
31/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2960	3	3	3	0.00
31/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1433	1	1	1	680.00
31/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	842	1	1	1	300.00
31/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1697	2	2	2	0.00
31/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	124	0	0	0	300.00
31/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	754	1	1	1	800.00
31/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3164	3	3	3	0.00
31/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	100	0	0	0	800.00
31/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10788	11	11	11	0.00
31/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5563	5	6	5	2,280.00
31/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	351	0	0	0	1,320.00
31/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9445	9	9	9	0.00
31/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4262	4	4	4	1,640.00
31/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
31/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	7	0	0	0	0.00
31/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	224	0	0	0	0.00
31/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
31/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	1	0	0	0	0.00
31/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	526	1	1	1	0.00
31/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	28	0	0	0	800.00
31/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1723	2	2	2	0.00
31/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	467	1	0	1	0.00
31/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	163	0	0	0	300.00
31/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1598	2	2	2	0.00
31/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	969	1	1	1	0.00
31/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	36	0	0	0	0.00
31/03/2025	2030 On 07-August-25			Bond Future	9.21	95.6672	95.9208	95.6672	47,753.00
31/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6412	6	6	6	0.00
31/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9566	9	10	9	0.00
31/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4454	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	389	0	0	0	300.00
31/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1111	1	1	1	300.00
31/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2491	2	2	2	0.00
31/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	403	0	0	0	300.00
31/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1060	1	1	1	0.00
31/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2106	2	2	2	0.00
31/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
31/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	118	0	0	0	0.00
31/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	22	0	0	0	0.00
31/03/2025	2030 On 06-November-25			Bond Future	9.30	97.5084	97.7671	97.5084	0.00
31/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1827	2	2	2	0.00
31/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1210	1	1	1	300.00
31/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3098	3	3	3	0.00
31/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	521	0	1	0	300.00
31/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1473	2	1	2	0.00
31/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	537	1	1	1	300.00
31/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2475	3	2	3	0.00
31/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1027	1	1	1	0.00
31/03/2025	2030 On 05-February-26			Bond Future	9.41	95.3725	95.6365	95.3725	0.00
31/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1713	2	2	2	0.00
31/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1455	2	1	2	0.00
31/03/2025	2030 On 07-May-26			Bond Future	9.55	97.1762	97.4455	97.1762	0.00
31/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1483	1	1	1	0.00
31/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1965	2	2	2	0.00
31/03/2025	2032 On 08-May-25			Bond Future	9.91	92.4367	92.8209	92.4367	127,449.00
31/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4579	4	5	4	0.00
31/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	122	0	0	0	300.00
31/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	913	1	1	1	300.00
31/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2087	2	2	2	0.00
31/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	136	0	0	0	800.00
31/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	964	1	1	1	800.00
31/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4830	4	5	4	0.00
31/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	53	0	0	0	800.00
31/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	906	1	1	1	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
31/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2439	3	2	3	0.00
31/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	375	1	0	1	300.00
31/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	948	1	1	1	0.00
31/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2520	3	3	3	0.00
31/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	63	0	0	0	0.00
31/03/2025	2032 On 07-August-25			Bond Future	10.01	94.2368	94.6285	94.2368	0.00
31/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8533	8	9	8	0.00
31/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1280	1	1	1	300.00
31/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3228	3	3	3	0.00
31/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	452	0	0	0	300.00
31/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1765	2	2	2	0.00
31/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	647	1	1	1	300.00
31/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3243	4	3	4	0.00
31/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	36	0	0	0	0.00
31/03/2025	2032 On 06-November-25			Bond Future	10.12	91.8894	92.2889	91.8894	0.00
31/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2742	3	3	3	0.00
31/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	664	1	1	1	300.00
31/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1484	1	1	1	300.00
31/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4151	4	4	4	0.00
31/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	870	1	1	1	300.00
31/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2456	3	2	3	0.00
31/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3882	4	4	4	0.00
31/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1449	2	1	2	0.00
31/03/2025	2032 On 05-February-26			Bond Future	10.25	93.6535	94.0609	93.6535	0.00
31/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2047	2	2	2	0.00
31/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2417	3	2	3	0.00
31/03/2025	2032 On 07-May-26			Bond Future	10.39	91.2646	91.6801	91.2646	0.00
31/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1988	2	2	2	0.00
31/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3012	3	3	3	0.00
31/03/2025	2033 On 08-May-25			Bond Future	128.65	128.6906	128.6473	128.6906	9,939.00
31/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1973	2	2	2	0.00
31/03/2025	2033 On 07-August-25			Bond Future	131.18	131.2282	131.1842	131.2282	0.00
31/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2534	3	3	3	0.00

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31/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2033 On 06-November-25			Bond Future	132.20	132.2472	132.2027	132.2472	0.00
31/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	937	1	1	1	0.00
31/03/2025	2033 On 05-February-26			Bond Future	134.77	134.8183	134.7732	134.8183	0.00
31/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1893	2	2	2	0.00
31/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2033 On 07-May-26			Bond Future	135.79	135.8319	135.7866	135.8319	0.00
31/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	627	1	1	1	0.00
31/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2037 On 08-May-25			Bond Future	11.14	84.8650	85.3324	84.8650	62,458.00
31/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6006	6	6	6	0.00
31/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	68	0	0	0	300.00
31/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	695	1	1	1	300.00
31/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2226	2	2	2	0.00
31/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7497	7	7	7	15,000.00
31/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11080	11	11	11	7,500.00
31/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11310	11	11	11	7,500.00
31/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	8	0	0	0	0.00
31/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	428	1	0	1	300.00
31/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1482	2	1	2	0.00
31/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3798	4	4	4	0.00
31/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	26	0	0	0	0.00
31/03/2025	2037 On 07-August-25			Bond Future	11.26	82.2568	82.7332	82.2568	74,658.00
31/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9098	9	9	9	0.00
31/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5397	5	5	5	0.00
31/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2490	2	2	2	0.00
31/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	472	0	0	0	2,341.00
31/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	595	1	1	1	200.00
31/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3953	4	4	4	0.00
31/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1457	1	1	1	0.00
31/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	259	0	0	0	2,541.00

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31/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1284	1	1	1	300.00
31/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3993	4	4	4	0.00
31/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	413	0	0	0	300.00
31/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2751	3	3	3	0.00
31/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	915	1	1	1	300.00
31/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4793	5	5	5	0.00
31/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2526	3	3	3	2,541.00
31/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5601	6	6	6	0.00
31/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	929	1	1	1	2,541.00
31/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1612	2	2	2	2,541.00
31/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4555	5	5	5	0.00
31/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	558	1	1	1	2,541.00
31/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4145	5	4	5	0.00
31/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	138	0	0	0	0.00
31/03/2025	2037 On 06-November-25			Bond Future	11.38	83.8396	84.3255	83.8396	0.00
31/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3339	3	3	3	0.00
31/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	663	1	1	1	300.00
31/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1556	1	2	1	300.00
31/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5252	5	5	5	0.00
31/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1180	1	1	1	300.00
31/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3689	4	4	4	0.00
31/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5685	6	6	6	0.00
31/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2020	2	2	2	0.00
31/03/2025	2037 On 05-February-26			Bond Future	11.52	81.1904	81.6858	81.1904	0.00
31/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2240	2	2	2	0.00
31/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5559	5	6	5	0.00
31/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1569	1	2	1	1,970.00
31/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4149	4	4	4	0.00
31/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2652	2	3	2	0.00
31/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1118	1	1	1	1,930.00
31/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3509	4	4	4	1,930.00
31/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5939	6	6	6	0.00
31/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2364	3	2	3	1,930.00
31/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1694	2	2	2	1,970.00
31/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4965	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
31/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3968	4	4	4	0.00
31/03/2025	2037 On 07-May-26			Bond Future	11.67	82.7249	83.2299	82.7249	0.00
31/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2557	2	3	2	0.00
31/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4409	5	4	5	0.00
31/03/2025	2038 On 08-May-25			Bond Future	139.29	139.6512	139.2865	139.6512	2,918.00
31/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	393	0	0	0	0.00
31/03/2025	2038 On 07-August-25			Bond Future	139.90	140.2729	139.9011	140.2729	0.00
31/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	341	1	0	1	0.00
31/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2038 On 06-November-25			Bond Future	142.63	143.0068	142.6280	143.0068	0.00
31/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	1252	1	1	1	0.00
31/03/2025	2038 On 05-February-26			Bond Future	143.23	143.6116	143.2262	143.6116	0.00
31/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	26	0	0	0	0.00
31/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2038 On 07-May-26			Bond Future	145.97	146.3637	145.9713	146.3637	0.00
31/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1441	2	1	2	0.00
31/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2040 On 08-May-25			Bond Future	11.50	84.2165	84.9310	84.2165	31,953.00
31/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6457	6	6	6	0.00
31/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7088	6	7	6	15,000.00
31/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10548	10	11	10	7,500.00
31/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10892	10	11	10	7,500.00
31/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1	0	0	0	0.00
31/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	16	0	0	0	0.00
31/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	1	0	0	0	0.00
31/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	26	0	0	0	0.00
31/03/2025	2040 On 07-August-25			Bond Future	11.63	81.3450	82.0734	81.3450	37,122.00
31/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9243	9	9	9	0.00
31/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	354	0	0	0	400.00
31/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1442	1	1	1	400.00
31/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3446	3	3	3	0.00
31/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1290	2	1	2	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
31/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	2835	3	3	3	0.00
31/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	5540	6	6	6	0.00
31/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	192	0	0	0	0.00
31/03/2025	2040 On 06-November-25			Bond Future	11.76	82.9101	83.6528	82.9101	292.00
31/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3018	3	3	3	0.00
31/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2539	3	3	3	0.00
31/03/2025	2040 On 05-February-26			Bond Future	11.89	79.9925	80.7496	79.9925	0.00
31/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2190	2	2	2	0.00
31/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4561	5	5	5	0.00
31/03/2025	2040 On 07-May-26			Bond Future	12.05	81.5039	82.2757	81.5039	0.00
31/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2699	2	3	2	0.00
31/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4850	5	5	5	0.00
31/03/2025	2044 On 08-May-25			Bond Future	11.66	79.6939	80.4834	79.6939	72,436.00
31/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6199	5	6	5	0.00
31/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
31/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1537	1	2	1	0.00
31/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	421	0	0	0	9,000.00
31/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	25	0	0	0	9,000.00
31/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1157	1	1	1	0.00
31/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	42	0	0	0	2,490.00
31/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4516	4	5	4	0.00
31/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	126	0	0	0	2,490.00
31/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1205	2	1	2	2,490.00
31/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4839	6	5	6	0.00
31/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	907	1	1	1	9,000.00
31/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2367	3	2	3	0.00
31/03/2025	2044 On 08-May-25		Put	Bond Future	19516.58	20.3061	19.5166	20.3061	0.00
31/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5302	6	5	6	0.00
31/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	40	0	0	0	0.00
31/03/2025	2044 On 07-August-25			Bond Future	11.78	76.8596	77.6645	76.8596	16.00
31/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8858	8	9	8	0.00
31/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	122	0	0	0	9,000.00
31/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	873	1	1	1	9,000.00
31/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2376	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
31/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1950	2	2	2	9,000.00
31/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3883	4	4	4	0.00
31/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7662	8	8	8	0.00
31/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	232	0	0	0	0.00
31/03/2025	2044 On 06-November-25			Bond Future	11.90	78.3384	79.1591	78.3384	0.00
31/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2806	2	3	2	0.00
31/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2936	3	3	3	0.00
31/03/2025	2044 On 05-February-26			Bond Future	12.03	75.4582	76.2948	75.4582	0.00
31/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2048	2	2	2	0.00
31/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4906	5	5	5	0.00
31/03/2025	2044 On 07-May-26			Bond Future	12.18	76.8839	77.7365	76.8839	0.00
31/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2822	2	3	2	0.00
31/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5038	6	5	6	0.00
31/03/2025	2046 On 08-May-25			Bond Future	119.65	118.7635	119.6528	118.7635	19,602.00
31/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2317	3	2	3	0.00
31/03/2025	2046 On 07-August-25			Bond Future	122.01	121.1053	122.0123	121.1053	0.00
31/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3322	2	3	2	0.00
31/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2046 On 06-November-25			Bond Future	122.13	121.2040	122.1291	121.2040	0.00
31/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3281	4	3	4	0.00
31/03/2025	2046 On 05-February-26			Bond Future	124.50	123.5597	124.5031	123.5597	0.00
31/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	2853	2	3	2	0.00
31/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2046 On 07-May-26			Bond Future	124.58	123.6203	124.5824	123.6203	0.00
31/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	368	1	0	1	0.00
31/03/2025	2050 On 08-May-25			Bond Future	120.85	121.0457	120.8484	121.0457	16,080.00
31/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	312	0	0	0	0.00
31/03/2025	2050 On 07-August-25			Bond Future	120.86	121.0568	120.8555	121.0568	0.00
31/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	965	1	1	1	0.00
31/03/2025	2050 On 07-August-25	119.89	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
31/03/2025	2050 On 06-November-25			Bond Future	123.21	123.4160	123.2113	123.4160	0.00
31/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
31/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	1209	1	1	1	0.00
31/03/2025	2050 On 05-February-26			Bond Future	123.18	123.3921	123.1837	123.3921	0.00
31/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	364	1	0	1	0.00
31/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
31/03/2025	2050 On 07-May-26			Bond Future	125.54	125.7564	125.5445	125.7564	0.00
31/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1475	2	1	2	0.00
31/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
31/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	AL37 On 08-May-25			Index Future	1203.43	1092.3340	1203.4290	1092.3340	0.00
31/03/2025	AL37 On 07-August-25			Index Future	1226.87	1113.6060	1226.8660	1113.6060	0.00
31/03/2025	AL37 On 06-November-25			Index Future	1250.51	1135.0540	1250.5050	1135.0540	0.00
31/03/2025	AL37 On 05-February-26			Index Future	1274.55	1156.8680	1274.5470	1156.8680	0.00
31/03/2025	AL37 On 07-May-26			Index Future	1298.73	1178.8080	1298.7290	1178.8080	0.00
31/03/2025	AL7T On 08-May-25			Index Future	1304.07	1296.6270	1304.0680	1296.6270	0.00
31/03/2025	AL7T On 07-August-25			Index Future	1329.47	1321.8770	1329.4660	1321.8770	0.00
31/03/2025	AL7T On 06-November-25			Index Future	1355.08	1347.3360	1355.0810	1347.3360	0.00
31/03/2025	AL7T On 05-February-26			Index Future	1381.13	1373.2300	1381.1340	1373.2300	0.00
31/03/2025	AL7T On 07-May-26			Index Future	1407.34	1399.2730	1407.3380	1399.2730	0.00
31/03/2025	ALBI On 08-May-25			Index Future	1119.21	1112.6810	1119.2140	1112.6810	92.00
31/03/2025	ALBI On 07-August-25			Index Future	1141.01	1134.3490	1141.0120	1134.3490	0.00
31/03/2025	ALBI On 06-November-25			Index Future	1163.00	1156.1960	1162.9960	1156.1960	0.00
31/03/2025	ALBI On 05-February-26			Index Future	1185.36	1178.4170	1185.3560	1178.4170	0.00
31/03/2025	ALBI On 07-May-26			Index Future	1207.85	1200.7650	1207.8450	1200.7650	0.00
31/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C007 On 31-January-37			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
31/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	CI43 On 31-January-43			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
31/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	ES33 On 08-May-25			Bond Future	11.33	80.4793	80.8586	80.4793	0.00
31/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6087	6	6	6	0.00
31/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
31/03/2025	ES33 On 07-August-25			Bond Future	11.47	82.0663	82.4531	82.0663	0.00
31/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8649	8	9	8	0.00
31/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
31/03/2025	ES33 On 06-November-25			Bond Future	11.63	79.8695	80.2641	79.8695	0.00
31/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1614	1	2	1	0.00
31/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
31/03/2025	ES33 On 05-February-26			Bond Future	11.81	81.4210	81.8234	81.4210	0.00
31/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
31/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1372	2	1	2	0.00
31/03/2025	ES33 On 07-May-26			Bond Future	12.00	79.1829	79.5933	79.1829	0.00
31/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
31/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1287	2	1	2	0.00
31/03/2025	ES42 On 08-May-25			Bond Future	12.01	74.5430	75.2453	74.5430	0.00
31/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6614	6	7	6	0.00
31/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
31/03/2025	ES42 On 07-August-25			Bond Future	12.14	76.0128	76.7290	76.0128	0.00
31/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8457	8	8	8	0.00
31/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
31/03/2025	ES42 On 06-November-25			Bond Future	12.28	73.2286	73.9591	73.2286	0.00
31/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	625	0	1	0	0.00
31/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
31/03/2025	ES42 On 05-February-26			Bond Future	12.42	74.6500	75.3949	74.6500	0.00
31/03/2025	ES42 On 05-February-26	11.85	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
31/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3205	4	3	4	0.00
31/03/2025	ES42 On 07-May-26			Bond Future	12.58	71.8131	72.5725	71.8131	0.00
31/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
31/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2069	3	2	3	0.00
31/03/2025	GOVI On 08-May-25			GOVI	1102.58	1096.3500	1102.5780	1096.3500	634.00
31/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	805780	74	81	74	0.00
31/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
31/03/2025	GOVI On 07-August-25			GOVI	1124.05	1117.7010	1124.0520	1117.7010	0.00
31/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1130520	107	113	107	0.00
31/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
31/03/2025	GOVI On 06-November-25			GOVI	1145.71	1139.2270	1145.7090	1139.2270	0.00
31/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	337090	27	34	27	0.00
31/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
31/03/2025	GOVI On 05-February-26			GOVI	1167.74	1161.1210	1167.7360	1161.1210	0.00
31/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	177360	11	18	11	0.00
31/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
31/03/2025	GOVI On 07-May-26			GOVI	1189.89	1183.1420	1189.8920	1183.1420	0.00
31/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	128920	6	13	6	0.00
31/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
31/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2025	IGOV On 08-May-25			Index Future	377.91	377.8740	377.9130	377.8740	893.00
31/03/2025	IGOV On 07-August-25			Index Future	385.37	385.3250	385.3660	385.3250	0.00
31/03/2025	IGOV On 06-November-25			Index Future	392.88	392.8370	392.8820	392.8370	0.00
31/03/2025	IGOV On 05-February-26			Index Future	400.52	400.4760	400.5240	400.4760	0.00
31/03/2025	IGOV On 07-May-26			Index Future	408.21	408.1580	408.2110	408.1580	0.00
31/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
31/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
31/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
31/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
31/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
31/03/2025	R033 On 08-May-25			Bond Future	9.97	100.9452	101.3070	100.9452	9,365.00
31/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2247	2	2	2	0.00
31/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	342	0	0	0	0.00
31/03/2025	R033 On 07-August-25			Bond Future	10.07	102.9111	103.2799	102.9111	0.00
31/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2520	2	3	2	0.00
31/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1163	1	1	1	0.00
31/03/2025	R033 On 06-November-25			Bond Future	10.18	99.8478	100.2240	99.8478	0.00
31/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2618	2	3	2	0.00
31/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1850	2	2	2	0.00
31/03/2025	R033 On 05-February-26			Bond Future	10.30	101.7645	102.1482	101.7645	0.00
31/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3132	3	3	3	0.00
31/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2194	2	2	2	0.00
31/03/2025	R033 On 07-May-26			Bond Future	10.43	98.6448	99.0361	98.6448	0.00
31/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2726	3	3	3	0.00
31/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2979	3	3	3	0.00
31/03/2025	R035 On 08-May-25			Bond Future	10.65	90.5977	91.1116	90.5977	80,001.00
31/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6008	6	6	6	0.00
31/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	88	0	0	0	300.00
31/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	827	1	1	1	300.00
31/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2332	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
31/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5611	5	6	5	0.00
31/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	510	0	1	0	150.00
31/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2083	2	2	2	0.00
31/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10466	10	10	10	0.00
31/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4425	4	4	4	400.00
31/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13434	13	13	13	0.00
31/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
31/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0	0	0	0	400.00
31/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	80	0	0	0	0.00
31/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	445	1	0	1	150.00
31/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1695	2	2	2	0.00
31/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	33	0	0	0	150.00
31/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	370	1	0	1	300.00
31/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3341	4	3	4	0.00
31/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1226	2	1	2	0.00
31/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	24	0	0	0	0.00
31/03/2025	R035 On 07-August-25			Bond Future	10.76	92.3620	92.8860	92.3620	0.00
31/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9598	9	10	9	0.00
31/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	466	0	0	0	300.00
31/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1396	1	1	1	300.00
31/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3906	4	4	4	0.00
31/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3750	3	4	3	0.00
31/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	882	1	1	1	8,500.00
31/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	831	1	1	1	300.00
31/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2383	3	2	3	0.00
31/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4267	5	4	5	0.00
31/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	84	0	0	0	0.00
31/03/2025	R035 On 06-November-25			Bond Future	10.88	89.6345	90.1688	89.6345	0.00
31/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3477	3	3	3	0.00
31/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4274	4	4	4	0.00
31/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	748	1	1	1	300.00
31/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1691	1	2	1	300.00
31/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5162	5	5	5	0.00
31/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2685	2	3	2	250.00
31/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6254	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4346	4	4	4	0.00
31/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	533	0	1	0	2,000.00
31/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1317	1	1	1	2,000.00
31/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3878	4	4	4	0.00
31/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5907	6	6	6	0.00
31/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1407	2	1	2	250.00
31/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2334	3	2	3	0.00
31/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	830	1	1	1	250.00
31/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1118	1	1	1	300.00
31/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3321	4	3	4	0.00
31/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5153	6	5	6	0.00
31/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1437	2	1	2	2,000.00
31/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1819	2	2	2	0.00
31/03/2025	R035 On 05-February-26			Bond Future	11.02	91.3555	91.9002	91.3555	0.00
31/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2282	2	2	2	0.00
31/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3476	4	3	4	0.00
31/03/2025	R035 On 07-May-26			Bond Future	11.16	88.5778	89.1331	88.5778	0.00
31/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2517	2	3	2	0.00
31/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4044	4	4	4	0.00
31/03/2025	R038 On 08-May-25			Bond Future	11.18	98.7730	99.2196	98.7730	9,260.00
31/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1406	1	1	1	0.00
31/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	984	1	1	1	0.00
31/03/2025	R038 On 07-August-25			Bond Future	11.30	100.6965	101.1519	100.6965	0.00
31/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2021	2	2	2	0.00
31/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2390	3	2	3	0.00
31/03/2025	R038 On 06-November-25			Bond Future	11.43	97.1491	97.6135	97.1491	0.00
31/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2278	2	2	2	0.00
31/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1566	1	2	1	1,770.00
31/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6631	6	7	6	0.00
31/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1124	1	1	1	1,770.00
31/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4480	5	4	5	0.00
31/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3484	4	3	4	0.00
31/03/2025	R038 On 05-February-26			Bond Future	11.57	99.0138	99.4873	99.0138	0.00
31/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3100	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
31/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3898	4	4	4	0.00
31/03/2025	R038 On 07-May-26			Bond Future	11.72	95.4000	95.8829	95.4000	0.00
31/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3001	3	3	3	0.00
31/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4967	5	5	5	0.00
31/03/2025	R053 On 08-May-25			Bond Future	11.56	100.8849	101.9001	100.8849	22,568.00
31/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8389	7	8	7	0.00
31/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	56	0	0	0	0.00
31/03/2025	R053 On 07-August-25			Bond Future	11.67	102.8495	103.8846	102.8495	0.00
31/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11418	11	11	11	0.00
31/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	367	0	0	0	0.00
31/03/2025	R053 On 06-November-25			Bond Future	11.78	98.9652	100.0205	98.9652	0.00
31/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3796	3	4	3	0.00
31/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3990	5	4	5	0.00
31/03/2025	R053 On 05-February-26			Bond Future	11.91	100.8646	101.9404	100.8646	0.00
31/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2962	3	3	3	0.00
31/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6355	7	6	7	0.00
31/03/2025	R053 On 07-May-26			Bond Future	12.04	96.9086	98.0051	96.9086	0.00
31/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3901	3	4	3	0.00
31/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6672	7	7	7	0.00
31/03/2025	R186 On 08-May-25			Bond Future	8.28	107.2623	107.3775	107.2623	156,329.00
31/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	344	0	0	0	0.00
31/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	64	0	0	0	0.00
31/03/2025	R186 On 07-August-25			Bond Future	8.36	104.0426	104.1602	104.0426	0.00
31/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1694	2	2	2	0.00
31/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1142	1	1	1	1,983.00
31/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2393	2	2	2	0.00
31/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	8	0	0	0	1,983.00
31/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	49	0	0	0	0.00
31/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	21	0	0	0	0.00
31/03/2025	R186 On 06-November-25			Bond Future	8.49	106.0453	106.1654	106.0453	447.00
31/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	145	0	0	0	0.00
31/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	530	1	1	1	0.00
31/03/2025	R186 On 05-February-26			Bond Future	8.72	102.7741	102.8968	102.7741	0.00
31/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	217	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
31/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	452	1	0	1	0.00
31/03/2025	R186 On 07-May-26			Bond Future	9.18	104.7179	104.8432	104.7179	0.00
31/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	163	0	0	0	0.00
31/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	449	1	0	1	0.00
31/03/2025	R202 On 08-May-25			Bond Future	271.10	271.0978	271.1040	271.0978	2,157.00
31/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
31/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1206	1	1	1	0.00
31/03/2025	R202 On 07-August-25			Bond Future	271.20	271.1895	271.1960	271.1895	0.00
31/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
31/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	404	0	0	0	0.00
31/03/2025	R202 On 06-November-25			Bond Future	276.48	276.4755	276.4827	276.4755	0.00
31/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	843	1	1	1	0.00
31/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
31/03/2025	R202 On 05-February-26			Bond Future	276.50	276.4925	276.5009	276.4925	0.00
31/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
31/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1319	1	1	1	0.00
31/03/2025	R202 On 07-May-26			Bond Future	281.80	281.7914	281.8008	281.7914	0.00
31/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4251	4	4	4	0.00
31/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
31/03/2025	R209 On 08-May-25			Bond Future	10.90	71.1137	71.5238	71.1137	22,514.00
31/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4781	4	5	4	0.00
31/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	37	0	0	0	0.00
31/03/2025	R209 On 07-August-25			Bond Future	11.00	72.4986	72.9167	72.4986	0.00
31/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7764	7	8	7	0.00
31/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	125	0	0	0	0.00
31/03/2025	R209 On 06-November-25			Bond Future	11.12	70.7415	71.1679	70.7415	0.00
31/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2696	2	3	2	0.00
31/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1957	2	2	2	0.00
31/03/2025	R209 On 05-February-26			Bond Future	11.24	72.0997	72.5345	72.0997	0.00
31/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1931	2	2	2	0.00
31/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3408	4	3	4	0.00
31/03/2025	R209 On 07-May-26			Bond Future	11.37	70.3117	70.7550	70.3117	0.00
31/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2339	2	2	2	0.00
31/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3754	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
31/03/2025	R210 On 08-May-25			Bond Future	246.74	246.7439	246.7436	246.7439	3,295.00
31/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
31/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1286	1	1	1	0.00
31/03/2025	R210 On 07-August-25			Bond Future	251.61	251.6094	251.6094	251.6094	0.00
31/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3169	3	3	3	0.00
31/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
31/03/2025	R210 On 06-November-25			Bond Future	253.09	253.0851	253.0858	253.0851	0.00
31/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	946	1	1	1	0.00
31/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
31/03/2025	R210 On 05-February-26			Bond Future	258.01	258.0048	258.0062	258.0048	0.00
31/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4906	5	5	5	0.00
31/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
31/03/2025	R210 On 07-May-26			Bond Future	259.46	259.4526	259.4552	259.4526	0.00
31/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4055	4	4	4	0.00
31/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
31/03/2025	R213 On 08-May-25			Bond Future	9.56	89.8419	90.1990	89.8419	96,336.00
31/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3855	4	4	4	0.00
31/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	46	0	0	0	0.00
31/03/2025	R213 On 07-August-25			Bond Future	9.65	91.5914	91.9556	91.5914	17.00
31/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7515	7	8	7	0.00
31/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	26	0	0	0	0.00
31/03/2025	R213 On 06-November-25			Bond Future	9.76	89.8011	90.1724	89.8011	0.00
31/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2306	2	2	2	0.00
31/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1203	1	1	1	0.00
31/03/2025	R213 On 05-February-26			Bond Future	9.88	91.5257	91.9044	91.5257	0.00
31/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1882	2	2	2	0.00
31/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1848	2	2	2	0.00
31/03/2025	R213 On 07-May-26			Bond Future	10.02	89.7040	90.0902	89.7040	0.00
31/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1679	2	2	2	0.00
31/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2434	3	2	3	0.00
31/03/2025	R214 On 08-May-25			Bond Future	11.42	65.0398	65.6794	65.0398	17,607.00
31/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4905	4	5	4	0.00
31/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	40	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
31/03/2025	R214 On 07-August-25			Bond Future	11.52	66.3064	66.9585	66.3064	0.00
31/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7082	7	7	7	0.00
31/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	211	0	0	0	0.00
31/03/2025	R214 On 06-November-25			Bond Future	11.64	64.2829	64.9478	64.2829	0.00
31/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2392	2	2	2	0.00
31/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2376	3	2	3	0.00
31/03/2025	R214 On 05-February-26			Bond Future	11.76	65.5172	66.1950	65.5172	0.00
31/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1685	1	2	1	0.00
31/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4265	5	4	5	0.00
31/03/2025	R214 On 07-May-26			Bond Future	11.89	63.4564	64.1473	63.4564	0.00
31/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2362	2	2	2	0.00
31/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4158	5	4	5	0.00
31/03/2025	R248 On 08-May-25			Bond Future	11.60	78.2448	79.0598	78.2448	264,462.00
31/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6052	5	6	5	0.00
31/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	49	0	0	0	0.00
31/03/2025	R248 On 07-August-25			Bond Future	11.71	79.7686	80.5995	79.7686	0.00
31/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8849	8	9	8	0.00
31/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	283	0	0	0	0.00
31/03/2025	R248 On 06-November-25			Bond Future	11.83	76.8619	77.7091	76.8619	0.00
31/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2649	2	3	2	0.00
31/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3183	4	3	4	0.00
31/03/2025	R248 On 05-February-26			Bond Future	11.95	78.3375	79.2011	78.3375	0.00
31/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2102	2	2	2	0.00
31/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5208	6	5	6	0.00
31/03/2025	R248 On 07-May-26			Bond Future	12.08	75.3764	76.2566	75.3764	0.00
31/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2901	3	3	3	0.00
31/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5125	6	5	6	0.00
31/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00