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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/03/2025 TO: 25/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
25/03/2025	2029 On 08-May-25			Bond Future	136.80		136.8074	136.7981	136.8074	5,933.00
25/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
25/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1052		1	1	1	0.00
25/03/2025	2029 On 07-August-25			Bond Future	139.50		139.5140	139.5046	139.5140	0.00
25/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2095		2	2	2	0.00
25/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
25/03/2025	2029 On 06-November-25			Bond Future	140.79		140.7948	140.7856	140.7948	68.00
25/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	996		1	1	1	0.00
25/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
25/03/2025	2029 On 05-February-26			Bond Future	143.53		143.5409	143.5319	143.5409	0.00
25/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3422		3	3	3	0.00
25/03/2025	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
25/03/2025	2029 On 07-May-26			Bond Future	144.82	144.8265	144.8179	144.8265	0.00
25/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2998	3	3	3	0.00
25/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2030 On 08-May-25			Bond Future	9.18	97.9064	97.7964	97.9064	63,442.00
25/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2759	3	3	3	0.00
25/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	311	0	0	0	1,320.00
25/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1295	1	1	1	680.00
25/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	750	1	1	1	300.00
25/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1543	2	2	2	0.00
25/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	111	0	0	0	300.00
25/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	90	0	0	0	800.00
25/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	671	1	1	1	800.00
25/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2959	3	3	3	0.00
25/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9219	9	9	9	0.00
25/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4043	4	4	4	1,640.00
25/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10562	11	11	11	0.00
25/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5339	5	5	5	2,280.00
25/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
25/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2	0	0	0	0.00
25/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
25/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	14	0	0	0	0.00
25/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	48	0	0	0	800.00
25/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	669	1	1	1	0.00
25/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1940	2	2	2	0.00
25/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	602	1	1	1	0.00
25/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	235	0	0	0	300.00
25/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1811	2	2	2	0.00
25/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	311	0	0	0	0.00
25/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1155	1	1	1	0.00
25/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	61	0	0	0	0.00
25/03/2025	2030 On 07-August-25			Bond Future	9.27	95.8091	95.6971	95.8091	47,453.00
25/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6196	6	6	6	0.00
25/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4257	4	4	4	1,054.00
25/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9342	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	345	0	0	0	300.00
25/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1015	1	1	1	300.00
25/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2336	2	2	2	0.00
25/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	471	0	0	0	300.00
25/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1188	1	1	1	0.00
25/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2286	2	2	2	0.00
25/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
25/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	144	0	0	0	0.00
25/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	29	0	0	0	0.00
25/03/2025	2030 On 06-November-25			Bond Future	9.37	97.6539	97.5400	97.6539	0.00
25/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1741	2	2	2	0.00
25/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1154	1	1	1	300.00
25/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2968	3	3	3	0.00
25/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	494	1	0	1	300.00
25/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1644	2	2	2	0.00
25/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	633	1	1	1	300.00
25/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2675	3	3	3	0.00
25/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1168	1	1	1	0.00
25/03/2025	2030 On 05-February-26			Bond Future	9.48	95.5271	95.4112	95.5271	0.00
25/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1642	2	2	2	0.00
25/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1610	2	2	2	0.00
25/03/2025	2030 On 07-May-26			Bond Future	9.63	97.3364	97.2187	97.3364	0.00
25/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1368	1	1	1	0.00
25/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2077	2	2	2	0.00
25/03/2025	2032 On 08-May-25			Bond Future	9.96	92.8127	92.5799	92.8127	127,449.00
25/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4359	5	4	5	0.00
25/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	82	0	0	0	300.00
25/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	784	1	1	1	300.00
25/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	1908	2	2	2	0.00
25/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	832	1	1	1	800.00
25/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4607	5	5	5	0.00
25/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	94	0	0	0	800.00
25/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1015	1	1	1	0.00
25/03/2025	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
25/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2637	2	3	2	0.00
25/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	437	0	0	0	300.00
25/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1060	1	1	1	0.00
25/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2722	3	3	3	0.00
25/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	84	0	0	0	0.00
25/03/2025	2032 On 07-August-25			Bond Future	10.06	94.6262	94.3890	94.6262	0.00
25/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8325	9	8	9	0.00
25/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1168	1	1	1	300.00
25/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3040	3	3	3	0.00
25/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	424	0	0	0	300.00
25/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1892	2	2	2	0.00
25/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	698	1	1	1	300.00
25/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3454	3	3	3	0.00
25/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	68	0	0	0	0.00
25/03/2025	2032 On 06-November-25			Bond Future	10.18	92.2873	92.0457	92.2873	0.00
25/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2575	3	3	3	0.00
25/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	623	1	1	1	300.00
25/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1370	1	1	1	300.00
25/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	3959	4	4	4	0.00
25/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	922	1	1	1	300.00
25/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2586	2	3	2	0.00
25/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4084	4	4	4	0.00
25/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1525	1	2	1	0.00
25/03/2025	2032 On 05-February-26			Bond Future	10.30	94.0649	93.8190	94.0649	0.00
25/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1920	2	2	2	0.00
25/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2531	2	3	2	0.00
25/03/2025	2032 On 07-May-26			Bond Future	10.45	91.6865	91.4361	91.6865	0.00
25/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1878	2	2	2	0.00
25/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3145	3	3	3	0.00
25/03/2025	2033 On 08-May-25			Bond Future	128.95	129.1412	128.9500	129.1412	9,939.00
25/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1670	1	2	1	0.00
25/03/2025	2033 On 07-August-25			Bond Future	131.50	131.6961	131.5012	131.6961	0.00
25/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2851	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
25/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2033 On 06-November-25			Bond Future	132.53	132.7250	132.5266	132.7250	0.00
25/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	613	0	1	0	0.00
25/03/2025	2033 On 05-February-26			Bond Future	135.11	135.3136	135.1118	135.3136	0.00
25/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2232	2	2	2	0.00
25/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2033 On 07-May-26			Bond Future	136.13	136.3387	136.1335	136.3387	0.00
25/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	974	1	1	1	0.00
25/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2037 On 08-May-25			Bond Future	11.21	85.2248	84.9157	85.2248	63,074.00
25/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5616	6	6	6	0.00
25/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	62	0	0	0	300.00
25/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	609	1	1	1	300.00
25/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	1989	2	2	2	0.00
25/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10664	11	11	11	7,500.00
25/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	10894	11	11	11	7,500.00
25/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7090	7	7	7	15,000.00
25/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	18	0	0	0	0.00
25/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	609	1	1	1	300.00
25/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1813	2	2	2	0.00
25/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	4209	4	4	4	0.00
25/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	52	0	0	0	0.00
25/03/2025	2037 On 07-August-25			Bond Future	11.34	82.6291	82.3141	82.6291	74,658.00
25/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	8713	9	9	9	0.00
25/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5079	5	5	5	0.00
25/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2283	2	2	2	0.00
25/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	415	0	0	0	2,341.00
25/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	525	1	1	1	200.00
25/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3681	4	4	4	0.00
25/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1315	1	1	1	0.00
25/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	224	0	0	0	2,541.00

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25/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1155	1	1	1	300.00
25/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3719	4	4	4	0.00
25/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	361	0	0	0	300.00
25/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	3041	3	3	3	0.00
25/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1060	1	1	1	300.00
25/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	5161	5	5	5	0.00
25/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2803	3	3	3	2,541.00
25/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5986	6	6	6	0.00
25/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1075	1	1	1	2,541.00
25/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4495	4	4	4	0.00
25/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1825	2	2	2	2,541.00
25/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4917	5	5	5	0.00
25/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	659	1	1	1	2,541.00
25/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	172	0	0	0	0.00
25/03/2025	2037 On 06-November-25			Bond Future	11.46	84.2198	83.8990	84.2198	0.00
25/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3184	3	3	3	0.00
25/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	635	1	1	1	300.00
25/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1487	2	1	2	300.00
25/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5020	5	5	5	0.00
25/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1375	1	1	1	300.00
25/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	4047	4	4	4	0.00
25/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	6082	6	6	6	0.00
25/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2291	2	2	2	0.00
25/03/2025	2037 On 05-February-26			Bond Future	11.60	81.5833	81.2564	81.5833	0.00
25/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2063	2	2	2	0.00
25/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5260	5	5	5	0.00
25/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1430	2	1	2	1,970.00
25/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	3891	4	4	4	0.00
25/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1010	1	1	1	1,930.00
25/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2454	3	2	3	0.00
25/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3740	4	4	4	1,930.00
25/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6261	6	6	6	0.00
25/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2535	2	3	2	1,930.00
25/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1825	2	2	2	1,970.00
25/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5255	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
25/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4220	4	4	4	0.00
25/03/2025	2037 On 07-May-26			Bond Future	11.75	83.1274	82.7947	83.1274	0.00
25/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2446	3	2	3	0.00
25/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4733	5	5	5	0.00
25/03/2025	2038 On 08-May-25			Bond Future	139.46	139.9083	139.4583	139.9083	2,918.00
25/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	222	0	0	0	0.00
25/03/2025	2038 On 07-August-25			Bond Future	140.08	140.5435	140.0846	140.5435	0.00
25/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	525	1	1	1	0.00
25/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2038 On 06-November-25			Bond Future	142.82	143.2841	142.8166	143.2841	0.00
25/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	1063	1	1	1	0.00
25/03/2025	2038 On 05-February-26			Bond Future	143.43	143.9009	143.4250	143.9009	0.00
25/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	225	1	0	1	0.00
25/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2038 On 07-May-26			Bond Future	146.18	146.6628	146.1781	146.6628	0.00
25/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1648	2	2	2	0.00
25/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2040 On 08-May-25			Bond Future	11.64	84.5979	84.1160	84.5979	31,752.00
25/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	5696	6	6	6	0.00
25/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6311	7	6	7	15,000.00
25/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	9736	10	10	10	7,500.00
25/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10079	11	10	11	7,500.00
25/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
25/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	54	0	0	0	0.00
25/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
25/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	80	0	0	0	0.00
25/03/2025	2040 On 07-August-25			Bond Future	11.77	81.7393	81.2480	81.7393	37,122.00
25/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8493	9	8	9	0.00
25/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	267	0	0	0	0.00
25/03/2025	2040 On 06-November-25			Bond Future	11.90	83.3128	82.8123	83.3128	292.00
25/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2683	3	3	3	0.00
25/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	3044	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
25/03/2025	2040 On 05-February-26			Bond Future	12.04	80.4081	79.8982	80.4081	0.00
25/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	1945	2	2	2	0.00
25/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	5168	5	5	5	0.00
25/03/2025	2040 On 07-May-26			Bond Future	12.20	81.9297	81.4103	81.9297	0.00
25/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2420	3	2	3	0.00
25/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5436	5	5	5	0.00
25/03/2025	2044 On 08-May-25			Bond Future	11.80	79.9579	79.5928	79.9579	72,385.00
25/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5371	6	5	6	0.00
25/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
25/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1147	1	1	1	0.00
25/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	287	0	0	0	9,000.00
25/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	16	0	0	0	9,000.00
25/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	3770	4	4	4	0.00
25/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	843	1	1	1	0.00
25/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	27	0	0	0	2,490.00
25/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1782	2	2	2	2,490.00
25/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5715	5	6	5	0.00
25/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	271	0	0	0	2,490.00
25/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1408	1	1	1	9,000.00
25/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	3124	3	3	3	0.00
25/03/2025	2044 On 08-May-25		Put	Bond Future	20407.22	20.0421	20.4072	20.0421	0.00
25/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	6184	6	6	6	0.00
25/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	103	0	0	0	0.00
25/03/2025	2044 On 07-August-25			Bond Future	11.93	77.1340	76.7618	77.1340	16.00
25/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8074	8	8	8	0.00
25/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	97	0	0	0	9,000.00
25/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	726	1	1	1	9,000.00
25/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2033	2	2	2	0.00
25/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2510	2	3	2	9,000.00
25/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4640	4	5	4	0.00
25/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8540	8	9	8	0.00
25/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	350	0	0	0	0.00
25/03/2025	2044 On 06-November-25			Bond Future	12.06	78.6187	78.2397	78.6187	0.00
25/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2385	3	2	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
25/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3434	3	3	3	0.00
25/03/2025	2044 On 05-February-26			Bond Future	12.19	75.7489	75.3627	75.7489	0.00
25/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1799	2	2	2	0.00
25/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5589	5	6	5	0.00
25/03/2025	2044 On 07-May-26			Bond Future	12.34	77.1821	76.7888	77.1821	0.00
25/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2438	3	2	3	0.00
25/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5601	5	6	5	0.00
25/03/2025	2046 On 08-May-25			Bond Future	119.76	120.2174	119.7642	120.2174	19,602.00
25/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2206	2	2	2	0.00
25/03/2025	2046 On 07-August-25			Bond Future	122.13	122.5958	122.1338	122.5958	0.00
25/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3444	4	3	4	0.00
25/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2046 On 06-November-25			Bond Future	122.25	122.7237	122.2528	122.7237	0.00
25/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3157	3	3	3	0.00
25/03/2025	2046 On 05-February-26			Bond Future	124.64	125.1168	124.6371	125.1168	0.00
25/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	2987	3	3	3	0.00
25/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2046 On 07-May-26			Bond Future	124.72	125.2075	124.7192	125.2075	0.00
25/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	231	0	0	0	0.00
25/03/2025	2050 On 08-May-25			Bond Future	120.47	121.3781	120.4699	121.3781	16,080.00
25/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	690	0	1	0	0.00
25/03/2025	2050 On 07-August-25			Bond Future	120.48	121.4032	120.4770	121.4032	0.00
25/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	587	2	1	2	0.00
25/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
25/03/2025	2050 On 06-November-25			Bond Future	122.83	123.7705	122.8265	123.7705	0.00
25/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
25/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	1593	1	2	1	0.00
25/03/2025	2050 On 05-February-26			Bond Future	122.80	123.7592	122.7969	123.7592	0.00
25/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	1	0	1	0.00
25/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	23	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
25/03/2025	2050 On 07-May-26			Bond Future	125.15	126.1340	125.1537	126.1340	0.00
25/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1084	2	1	2	0.00
25/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
25/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	AL37 On 08-May-25			Index Future	1093.24	1094.9300	1093.2430	1094.9300	0.00
25/03/2025	AL37 On 07-August-25			Index Future	1114.61	1116.3260	1114.6070	1116.3260	0.00
25/03/2025	AL37 On 06-November-25			Index Future	1136.10	1137.8450	1136.0960	1137.8450	0.00
25/03/2025	AL37 On 05-February-26			Index Future	1158.01	1159.7910	1158.0110	1159.7910	0.00
25/03/2025	AL37 On 07-May-26			Index Future	1180.02	1181.8280	1180.0180	1181.8280	0.00
25/03/2025	AL7T On 08-May-25			Index Future	1297.57	1301.3930	1297.5690	1301.3930	0.00
25/03/2025	AL7T On 07-August-25			Index Future	1322.93	1326.8240	1322.9260	1326.8240	0.00
25/03/2025	AL7T On 06-November-25			Index Future	1348.43	1352.4000	1348.4300	1352.4000	0.00
25/03/2025	AL7T On 05-February-26			Index Future	1374.44	1378.4850	1374.4420	1378.4850	0.00
25/03/2025	AL7T On 07-May-26			Index Future	1400.56	1404.6770	1400.5610	1404.6770	0.00
25/03/2025	ALBI On 08-May-25			Index Future	1112.77	1116.3390	1112.7660	1116.3390	94.00
25/03/2025	ALBI On 07-August-25			Index Future	1134.51	1138.1530	1134.5120	1138.1530	0.00
25/03/2025	ALBI On 06-November-25			Index Future	1156.38	1160.0920	1156.3840	1160.0920	0.00
25/03/2025	ALBI On 05-February-26			Index Future	1178.69	1182.4680	1178.6910	1182.4680	0.00
25/03/2025	ALBI On 07-May-26			Index Future	1201.09	1204.9360	1201.0900	1204.9360	0.00
25/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/03/2025	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
25/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	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
25/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	ES33 On 08-May-25			Bond Future	11.42	80.6495	80.4702	80.6495	0.00
25/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5698	6	6	6	0.00
25/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
25/03/2025	ES33 On 07-August-25			Bond Future	11.56	82.2451	82.0623	82.2451	0.00
25/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8258	8	8	8	0.00
25/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
25/03/2025	ES33 On 06-November-25			Bond Future	11.73	80.0525	79.8664	80.0525	0.00
25/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1216	1	1	1	0.00
25/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
25/03/2025	ES33 On 05-February-26			Bond Future	11.91	81.6126	81.4231	81.6126	0.00
25/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
25/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1772	2	2	2	0.00
25/03/2025	ES33 On 07-May-26			Bond Future	12.10	79.3803	79.1874	79.3803	0.00
25/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
25/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1693	2	2	2	0.00
25/03/2025	ES42 On 08-May-25			Bond Future	12.15	74.8111	74.4164	74.8111	0.00
25/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5785	6	6	6	0.00
25/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
25/03/2025	ES42 On 07-August-25			Bond Future	12.29	76.2911	75.8886	76.2911	0.00
25/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7616	8	8	8	0.00
25/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
25/03/2025	ES42 On 06-November-25			Bond Future	12.43	73.5129	73.1028	73.5129	0.00
25/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
25/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	231	0	0	0	0.00
25/03/2025	ES42 On 05-February-26			Bond Future	12.58	74.9445	74.5266	74.9445	0.00
25/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
25/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4073	4	4	4	0.00
25/03/2025	ES42 On 07-May-26			Bond Future	12.75	72.1152	71.6895	72.1152	0.00
25/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
25/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2952	3	3	3	0.00
25/03/2025	GOVI On 08-May-25			GOVI	1096.52	1099.9470	1096.5190	1099.9470	634.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	745190	78	75	78	0.00
25/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
25/03/2025	GOVI On 07-August-25			GOVI	1117.95	1121.4420	1117.9470	1121.4420	0.00
25/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1069470	110	107	110	0.00
25/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
25/03/2025	GOVI On 06-November-25			GOVI	1139.50	1143.0590	1139.5000	1143.0590	0.00
25/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	275000	31	28	31	0.00
25/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
25/03/2025	GOVI On 05-February-26			GOVI	1161.48	1165.1060	1161.4810	1165.1060	0.00
25/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	114810	15	11	15	0.00
25/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
25/03/2025	GOVI On 07-May-26			GOVI	1183.55	1187.2440	1183.5530	1187.2440	0.00
25/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	65530	10	7	10	0.00
25/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
25/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2025	IGOV On 08-May-25			Index Future	378.23	379.2140	378.2290	379.2140	893.00
25/03/2025	IGOV On 07-August-25			Index Future	385.71	386.7170	385.7130	386.7170	0.00
25/03/2025	IGOV On 06-November-25			Index Future	393.24	394.2620	393.2400	394.2620	0.00
25/03/2025	IGOV On 05-February-26			Index Future	400.91	401.9560	400.9140	401.9560	0.00
25/03/2025	IGOV On 07-May-26			Index Future	408.62	409.6810	408.6200	409.6810	0.00
25/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/03/2025	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
25/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
25/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
25/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/03/2025	R033 On 08-May-25			Bond Future	10.01	101.3259	101.1117	101.3259	9,365.00
25/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2147	2	2	2	0.00
25/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	438	0	0	0	0.00
25/03/2025	R033 On 07-August-25			Bond Future	10.11	103.3058	103.0874	103.3058	0.00
25/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2429	3	2	3	0.00
25/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1264	1	1	1	0.00
25/03/2025	R033 On 06-November-25			Bond Future	10.22	100.2512	100.0289	100.2512	0.00
25/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2523	3	3	3	0.00
25/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1950	2	2	2	0.00
25/03/2025	R033 On 05-February-26			Bond Future	10.34	102.1821	101.9558	102.1821	0.00
25/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3030	3	3	3	0.00
25/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2284	2	2	2	0.00
25/03/2025	R033 On 07-May-26			Bond Future	10.47	99.0731	98.8428	99.0731	0.00
25/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2631	3	3	3	0.00
25/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3077	3	3	3	0.00
25/03/2025	R035 On 08-May-25			Bond Future	10.75	90.8430	90.5676	90.8430	80,331.00
25/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5503	6	6	6	0.00
25/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	86	0	0	0	300.00
25/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	717	1	1	1	300.00
25/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2033	2	2	2	0.00
25/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5116	5	5	5	0.00
25/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	1809	2	2	2	0.00
25/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	448	1	0	1	150.00
25/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	12890	13	13	13	0.00
25/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	9923	10	10	10	0.00
25/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	3972	4	4	4	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
25/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
25/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	172	0	0	0	0.00
25/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
25/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	715	1	1	1	150.00
25/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2178	2	2	2	0.00
25/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	81	0	0	0	150.00
25/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	614	1	1	1	300.00
25/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3883	4	4	4	0.00
25/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1659	2	2	2	0.00
25/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	63	0	0	0	0.00
25/03/2025	R035 On 07-August-25			Bond Future	10.86	92.6181	92.3374	92.6181	0.00
25/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9079	9	9	9	0.00
25/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	383	0	0	0	300.00
25/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1202	1	1	1	300.00
25/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3537	4	4	4	0.00
25/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3389	4	3	4	0.00
25/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1069	1	1	1	8,500.00
25/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	1010	1	1	1	300.00
25/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2738	3	3	3	0.00
25/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4733	5	5	5	0.00
25/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	114	0	0	0	0.00
25/03/2025	R035 On 06-November-25			Bond Future	10.99	89.8962	89.6105	89.8962	0.00
25/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3155	3	3	3	0.00
25/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	3913	4	4	4	0.00
25/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	635	1	1	1	300.00
25/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1487	2	1	2	300.00
25/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4767	5	5	5	0.00
25/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2408	3	2	3	250.00
25/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	5824	6	6	6	0.00
25/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	3982	4	4	4	0.00
25/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	447	0	0	0	2,000.00
25/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1145	1	1	1	2,000.00
25/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4265	4	4	4	0.00
25/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6380	6	6	6	0.00
25/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1602	2	2	2	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
25/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2615	2	3	2	0.00
25/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	958	1	1	1	250.00
25/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1281	1	1	1	300.00
25/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3676	4	4	4	0.00
25/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5598	5	6	5	0.00
25/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1635	2	2	2	2,000.00
25/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	2055	2	2	2	0.00
25/03/2025	R035 On 05-February-26			Bond Future	11.13	91.6280	91.3370	91.6280	0.00
25/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2114	2	2	2	0.00
25/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3872	4	4	4	0.00
25/03/2025	R035 On 07-May-26			Bond Future	11.27	88.8580	88.5616	88.8580	0.00
25/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2268	2	2	2	0.00
25/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4367	4	4	4	0.00
25/03/2025	R038 On 08-May-25			Bond Future	11.22	99.1626	98.9010	99.1626	9,602.00
25/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1368	2	1	2	0.00
25/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1264	1	1	1	0.00
25/03/2025	R038 On 07-August-25			Bond Future	11.35	101.1003	100.8337	101.1003	0.00
25/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	1911	2	2	2	0.00
25/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2598	2	3	2	0.00
25/03/2025	R038 On 06-November-25			Bond Future	11.48	97.5616	97.2901	97.5616	0.00
25/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2246	2	2	2	0.00
25/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1549	2	2	2	1,770.00
25/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6478	7	6	7	0.00
25/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1295	1	1	1	1,770.00
25/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4786	5	5	5	0.00
25/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3775	4	4	4	0.00
25/03/2025	R038 On 05-February-26			Bond Future	11.62	99.4404	99.1640	99.4404	0.00
25/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	2961	3	3	3	0.00
25/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	4083	4	4	4	0.00
25/03/2025	R038 On 07-May-26			Bond Future	11.77	95.8376	95.5562	95.8376	0.00
25/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2863	3	3	3	0.00
25/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5156	5	5	5	0.00
25/03/2025	R053 On 08-May-25			Bond Future	11.70	101.2451	100.7134	101.2451	22,706.00
25/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7259	8	7	8	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
25/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	113	0	0	0	0.00
25/03/2025	R053 On 07-August-25			Bond Future	11.82	103.2234	102.6814	103.2234	0.00
25/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10336	11	10	11	0.00
25/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	488	0	0	0	0.00
25/03/2025	R053 On 06-November-25			Bond Future	11.94	99.3472	98.7951	99.3472	0.00
25/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3054	3	3	3	0.00
25/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4473	4	4	4	0.00
25/03/2025	R053 On 05-February-26			Bond Future	12.07	101.2604	100.6978	101.2604	0.00
25/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2467	3	2	3	0.00
25/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	7103	7	7	7	0.00
25/03/2025	R053 On 07-May-26			Bond Future	12.21	97.3146	96.7416	97.3146	0.00
25/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3241	3	3	3	0.00
25/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	7274	7	7	7	0.00
25/03/2025	R186 On 08-May-25			Bond Future	8.33	107.3719	107.3158	107.3719	156,056.00
25/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	312	0	0	0	0.00
25/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	94	0	0	0	0.00
25/03/2025	R186 On 07-August-25			Bond Future	8.41	104.1613	104.1041	104.1613	0.00
25/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1651	2	2	2	0.00
25/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1113	1	1	1	1,983.00
25/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2343	2	2	2	0.00
25/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	13	0	0	0	1,983.00
25/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	76	0	0	0	0.00
25/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	34	0	0	0	0.00
25/03/2025	R186 On 06-November-25			Bond Future	8.55	106.1671	106.1092	106.1671	447.00
25/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	130	0	0	0	0.00
25/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	572	1	1	1	0.00
25/03/2025	R186 On 05-February-26			Bond Future	8.78	102.9049	102.8461	102.9049	0.00
25/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	201	0	0	0	0.00
25/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	487	0	0	0	0.00
25/03/2025	R186 On 07-May-26			Bond Future	9.26	104.8541	104.7945	104.8541	0.00
25/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	155	0	0	0	0.00
25/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	490	0	0	0	0.00
25/03/2025	R202 On 08-May-25			Bond Future	270.27	270.2872	270.2739	270.2872	2,157.00
25/03/2025	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
25/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	2036	2	2	2	0.00
25/03/2025	R202 On 07-August-25			Bond Future	270.37	270.3802	270.3669	270.3802	0.00
25/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
25/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1233	1	1	1	0.00
25/03/2025	R202 On 06-November-25			Bond Future	275.64	275.6528	275.6401	275.6528	0.00
25/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
25/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
25/03/2025	R202 On 05-February-26			Bond Future	275.65	275.6675	275.6545	275.6675	0.00
25/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
25/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2165	2	2	2	0.00
25/03/2025	R202 On 07-May-26			Bond Future	280.95	280.9586	280.9460	280.9586	0.00
25/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3396	3	3	3	0.00
25/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
25/03/2025	R209 On 08-May-25			Bond Future	10.98	71.3087	71.1122	71.3087	22,581.00
25/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4399	5	4	5	0.00
25/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	66	0	0	0	0.00
25/03/2025	R209 On 07-August-25			Bond Future	11.09	72.7020	72.5018	72.7020	0.00
25/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7388	8	7	8	0.00
25/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	165	0	0	0	0.00
25/03/2025	R209 On 06-November-25			Bond Future	11.20	70.9497	70.7458	70.9497	0.00
25/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2440	3	2	3	0.00
25/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2124	2	2	2	0.00
25/03/2025	R209 On 05-February-26			Bond Future	11.33	72.3164	72.1088	72.3164	0.00
25/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1751	2	2	2	0.00
25/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3654	4	4	4	0.00
25/03/2025	R209 On 07-May-26			Bond Future	11.47	70.5345	70.3232	70.5345	0.00
25/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2159	2	2	2	0.00
25/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	4005	4	4	4	0.00
25/03/2025	R210 On 08-May-25			Bond Future	248.06	248.0098	248.0613	248.0098	3,295.00
25/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	31	0	0	0	0.00
25/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
25/03/2025	R210 On 07-August-25			Bond Future	252.97	252.9164	252.9693	252.9164	0.00
25/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4529	4	5	4	0.00
25/03/2025	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
25/03/2025	R210 On 06-November-25			Bond Future	254.47	254.4185	254.4728	254.4185	0.00
25/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2333	2	2	2	0.00
25/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
25/03/2025	R210 On 05-February-26			Bond Future	259.44	259.3804	259.4364	259.3804	0.00
25/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6336	6	6	6	0.00
25/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
25/03/2025	R210 On 07-May-26			Bond Future	260.92	260.8569	260.9154	260.8569	0.00
25/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5515	5	6	5	0.00
25/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
25/03/2025	R213 On 08-May-25			Bond Future	9.61	90.1958	89.9912	90.1958	103,543.00
25/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3682	4	4	4	0.00
25/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	81	0	0	0	0.00
25/03/2025	R213 On 07-August-25			Bond Future	9.70	91.9582	91.7496	91.9582	17.00
25/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7315	8	7	8	0.00
25/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	32	0	0	0	0.00
25/03/2025	R213 On 06-November-25			Bond Future	9.81	90.1758	89.9634	90.1758	0.00
25/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2180	2	2	2	0.00
25/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1286	1	1	1	0.00
25/03/2025	R213 On 05-February-26			Bond Future	9.94	91.9133	91.6971	91.9133	0.00
25/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1822	2	2	2	0.00
25/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1995	2	2	2	0.00
25/03/2025	R213 On 07-May-26			Bond Future	10.08	90.1016	89.8816	90.1016	0.00
25/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1632	2	2	2	0.00
25/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2595	2	3	2	0.00
25/03/2025	R214 On 08-May-25			Bond Future	11.56	65.2951	64.9329	65.2951	16,501.00
25/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4218	5	4	5	0.00
25/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	100	0	0	0	0.00
25/03/2025	R214 On 07-August-25			Bond Future	11.67	66.5710	66.2018	66.5710	0.00
25/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6442	7	6	7	0.00
25/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	327	0	0	0	0.00
25/03/2025	R214 On 06-November-25			Bond Future	11.79	64.5532	64.1771	64.5532	0.00
25/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2100	2	2	2	0.00
25/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2855	3	3	3	0.00
25/03/2025	R214 On 05-February-26			Bond Future	11.92	65.7968	65.4135	65.7968	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
25/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1414	2	1	2	0.00
25/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4776	5	5	5	0.00
25/03/2025	R214 On 07-May-26			Bond Future	12.05	63.7431	63.3527	63.7431	0.00
25/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2101	2	2	2	0.00
25/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4692	4	5	4	0.00
25/03/2025	R248 On 08-May-25			Bond Future	11.75	78.5875	78.1130	78.5875	267,814.00
25/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5199	6	5	6	0.00
25/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	142	0	0	0	0.00
25/03/2025	R248 On 07-August-25			Bond Future	11.86	80.1232	79.6394	80.1232	0.00
25/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8008	8	8	8	0.00
25/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	402	0	0	0	0.00
25/03/2025	R248 On 06-November-25			Bond Future	11.99	77.2241	76.7311	77.2241	0.00
25/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2316	3	2	3	0.00
25/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3827	4	4	4	0.00
25/03/2025	R248 On 05-February-26			Bond Future	12.12	78.7115	78.2093	78.7115	0.00
25/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1767	2	2	2	0.00
25/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5865	6	6	6	0.00
25/03/2025	R248 On 07-May-26			Bond Future	12.25	75.7596	75.2481	75.7596	0.00
25/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2580	3	3	3	0.00
25/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5812	6	6	6	0.00
25/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00