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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/03/2025 TO: 26/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
26/03/2025	2029 On 08-May-25			Bond Future	136.67		136.7981	136.6667	136.7981	5,933.00
26/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
26/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1183		1	1	1	0.00
26/03/2025	2029 On 07-August-25			Bond Future	139.37		139.5046	139.3710	139.5046	0.00
26/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1961		2	2	2	0.00
26/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
26/03/2025	2029 On 06-November-25			Bond Future	140.65		140.7856	140.6511	140.7856	68.00
26/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	861		1	1	1	0.00
26/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
26/03/2025	2029 On 05-February-26			Bond Future	143.40		143.5319	143.3958	143.5319	0.00
26/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3286		3	3	3	0.00
26/03/2025	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
26/03/2025	2029 On 07-May-26			Bond Future	144.68	144.8179	144.6819	144.8179	0.00
26/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2862	3	3	3	0.00
26/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2030 On 08-May-25			Bond Future	9.14	97.7964	97.9584	97.7964	63,442.00
26/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2908	3	3	3	0.00
26/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1408	1	1	1	680.00
26/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	833	1	1	1	300.00
26/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1665	2	2	2	0.00
26/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	132	0	0	0	300.00
26/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	748	1	1	1	800.00
26/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3110	3	3	3	0.00
26/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	107	0	0	0	800.00
26/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10724	11	11	11	0.00
26/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5500	5	6	5	2,280.00
26/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	357	0	0	0	1,320.00
26/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9381	9	9	9	0.00
26/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4202	4	4	4	1,640.00
26/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
26/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	10	0	0	0	0.00
26/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	262	0	0	0	0.00
26/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
26/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	1	0	0	0	0.00
26/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	584	1	1	1	0.00
26/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	37	0	0	0	800.00
26/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1795	2	2	2	0.00
26/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	523	1	1	1	0.00
26/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	195	0	0	0	300.00
26/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1669	2	2	2	0.00
26/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1039	1	1	1	0.00
26/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	47	0	0	0	0.00
26/03/2025	2030 On 07-August-25			Bond Future	9.22	95.6971	95.8624	95.6971	47,453.00
26/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6357	6	6	6	0.00
26/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9508	9	10	9	0.00
26/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4406	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
26/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	382	0	0	0	300.00
26/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1093	1	1	1	300.00
26/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2456	2	2	2	0.00
26/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	427	0	0	0	300.00
26/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1100	1	1	1	0.00
26/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2158	2	2	2	0.00
26/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
26/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	127	0	0	0	0.00
26/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	25	0	0	0	0.00
26/03/2025	2030 On 06-November-25			Bond Future	9.32	97.5400	97.7094	97.5400	0.00
26/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1836	2	2	2	0.00
26/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1229	1	1	1	300.00
26/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3091	3	3	3	0.00
26/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	537	0	1	0	300.00
26/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1549	2	2	2	0.00
26/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	587	1	1	1	300.00
26/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2548	3	3	3	0.00
26/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1094	1	1	1	0.00
26/03/2025	2030 On 05-February-26			Bond Future	9.42	95.4112	95.5845	95.4112	0.00
26/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1729	2	2	2	0.00
26/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1524	2	2	2	0.00
26/03/2025	2030 On 07-May-26			Bond Future	9.57	97.2187	97.3962	97.2187	0.00
26/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1446	1	1	1	0.00
26/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1977	2	2	2	0.00
26/03/2025	2032 On 08-May-25			Bond Future	9.91	92.5799	92.8092	92.5799	127,449.00
26/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4570	4	5	4	0.00
26/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	101	0	0	0	300.00
26/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	883	1	1	1	300.00
26/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2068	2	2	2	0.00
26/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	115	0	0	0	800.00
26/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	935	1	1	1	800.00
26/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4821	5	5	5	0.00
26/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	56	0	0	0	800.00
26/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	888	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
26/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2429	3	2	3	0.00
26/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	368	0	0	0	300.00
26/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	930	1	1	1	0.00
26/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2512	3	3	3	0.00
26/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	66	0	0	0	0.00
26/03/2025	2032 On 07-August-25			Bond Future	10.01	94.3890	94.6230	94.3890	0.00
26/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8550	8	9	8	0.00
26/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1266	1	1	1	300.00
26/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3207	3	3	3	0.00
26/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	471	0	0	0	300.00
26/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1757	2	2	2	0.00
26/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	631	1	1	1	300.00
26/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3267	3	3	3	0.00
26/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	59	0	0	0	0.00
26/03/2025	2032 On 06-November-25			Bond Future	10.12	92.0457	92.2850	92.0457	0.00
26/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2715	3	3	3	0.00
26/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	679	1	1	1	300.00
26/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1467	1	1	1	300.00
26/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4131	4	4	4	0.00
26/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	855	1	1	1	300.00
26/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2443	3	2	3	0.00
26/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3900	4	4	4	0.00
26/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1426	2	1	2	0.00
26/03/2025	2032 On 05-February-26			Bond Future	10.25	93.8190	94.0636	93.8190	0.00
26/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2033	2	2	2	0.00
26/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2400	3	2	3	0.00
26/03/2025	2032 On 07-May-26			Bond Future	10.39	91.4361	91.6862	91.4361	0.00
26/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1985	2	2	2	0.00
26/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3002	3	3	3	0.00
26/03/2025	2033 On 08-May-25			Bond Future	128.56	128.9500	128.5621	128.9500	9,939.00
26/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	2058	2	2	2	0.00
26/03/2025	2033 On 07-August-25			Bond Future	131.11	131.5012	131.1060	131.5012	0.00
26/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2456	3	2	3	0.00

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26/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2033 On 06-November-25			Bond Future	132.13	132.5266	132.1252	132.5266	0.00
26/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	1015	1	1	1	0.00
26/03/2025	2033 On 05-February-26			Bond Future	134.70	135.1118	134.7036	135.1118	0.00
26/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1824	2	2	2	0.00
26/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2033 On 07-May-26			Bond Future	135.72	136.1335	135.7201	136.1335	0.00
26/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	560	1	1	1	0.00
26/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2037 On 08-May-25			Bond Future	11.15	84.9157	85.2550	84.9157	63,074.00
26/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5941	6	6	6	0.00
26/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	81	0	0	0	300.00
26/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	719	1	1	1	300.00
26/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2218	2	2	2	0.00
26/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7424	7	7	7	15,000.00
26/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11003	11	11	11	7,500.00
26/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11233	11	11	11	7,500.00
26/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	12	0	0	0	0.00
26/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	498	1	0	1	300.00
26/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1584	2	2	2	0.00
26/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3888	4	4	4	0.00
26/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	38	0	0	0	0.00
26/03/2025	2037 On 07-August-25			Bond Future	11.27	82.3141	82.6601	82.3141	74,658.00
26/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9036	9	9	9	0.00
26/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5352	5	5	5	0.00
26/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2469	2	2	2	0.00
26/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	474	0	0	0	2,341.00
26/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	595	1	1	1	200.00
26/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3920	4	4	4	0.00
26/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1448	1	1	1	0.00
26/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	261	0	0	0	2,541.00

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26/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1278	1	1	1	300.00
26/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3959	4	4	4	0.00
26/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	414	0	0	0	300.00
26/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2817	3	3	3	0.00
26/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	954	1	1	1	300.00
26/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4868	5	5	5	0.00
26/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2591	3	3	3	2,541.00
26/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5677	6	6	6	0.00
26/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	968	1	1	1	2,541.00
26/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1665	2	2	2	2,541.00
26/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4630	5	5	5	0.00
26/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	586	1	1	1	2,541.00
26/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4219	4	4	4	0.00
26/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	148	0	0	0	0.00
26/03/2025	2037 On 06-November-25			Bond Future	11.40	83.8990	84.2525	83.8990	0.00
26/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3382	3	3	3	0.00
26/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	704	1	1	1	300.00
26/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1612	1	2	1	300.00
26/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5269	5	5	5	0.00
26/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1270	1	1	1	300.00
26/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3818	4	4	4	0.00
26/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5798	6	6	6	0.00
26/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2137	2	2	2	0.00
26/03/2025	2037 On 05-February-26			Bond Future	11.53	81.2564	81.6174	81.2564	0.00
26/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2208	2	2	2	0.00
26/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5505	5	6	5	0.00
26/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1544	1	2	1	1,970.00
26/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4101	4	4	4	0.00
26/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2616	2	3	2	0.00
26/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1099	1	1	1	1,930.00
26/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3541	4	4	4	1,930.00
26/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5989	6	6	6	0.00
26/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2384	3	2	3	1,930.00
26/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1708	2	2	2	1,970.00
26/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5008	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
26/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4004	4	4	4	0.00
26/03/2025	2037 On 07-May-26			Bond Future	11.68	82.7947	83.1632	82.7947	0.00
26/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2598	2	3	2	0.00
26/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4517	5	5	5	0.00
26/03/2025	2038 On 08-May-25			Bond Future	139.73	139.4583	139.7334	139.4583	2,918.00
26/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	53	0	0	0	0.00
26/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2038 On 07-August-25			Bond Future	140.37	140.0846	140.3661	140.0846	0.00
26/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	806	1	1	1	0.00
26/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2038 On 06-November-25			Bond Future	143.10	142.8166	143.1048	142.8166	0.00
26/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	775	1	1	1	0.00
26/03/2025	2038 On 05-February-26			Bond Future	143.72	143.4250	143.7215	143.4250	0.00
26/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	521	0	1	0	0.00
26/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2038 On 07-May-26			Bond Future	146.48	146.1781	146.4815	146.1781	0.00
26/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1951	2	2	2	0.00
26/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2040 On 08-May-25			Bond Future	11.56	84.1160	84.6007	84.1160	31,752.00
26/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6155	6	6	6	0.00
26/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6778	6	7	6	15,000.00
26/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10219	10	10	10	7,500.00
26/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10562	10	11	10	7,500.00
26/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1	0	0	0	0.00
26/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	36	0	0	0	0.00
26/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
26/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	54	0	0	0	0.00
26/03/2025	2040 On 07-August-25			Bond Future	11.69	81.2480	81.7424	81.2480	37,122.00
26/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8944	8	9	8	0.00
26/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	322	0	0	0	400.00
26/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1336	1	1	1	400.00
26/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3253	3	3	3	0.00
26/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1428	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
26/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	3060	3	3	3	0.00
26/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	5838	6	6	6	0.00
26/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	224	0	0	0	0.00
26/03/2025	2040 On 06-November-25			Bond Future	11.82	82.8123	83.3169	82.8123	292.00
26/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2935	3	3	3	0.00
26/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2791	3	3	3	0.00
26/03/2025	2040 On 05-February-26			Bond Future	11.95	79.8982	80.4132	79.8982	0.00
26/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2136	2	2	2	0.00
26/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4843	5	5	5	0.00
26/03/2025	2040 On 07-May-26			Bond Future	12.11	81.4103	81.9358	81.4103	0.00
26/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2630	2	3	2	0.00
26/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5120	5	5	5	0.00
26/03/2025	2044 On 08-May-25			Bond Future	11.71	79.5928	80.1788	79.5928	72,385.00
26/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5921	5	6	5	0.00
26/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
26/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1432	1	1	1	0.00
26/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	398	0	0	0	9,000.00
26/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	27	0	0	0	9,000.00
26/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1079	1	1	1	0.00
26/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	43	0	0	0	2,490.00
26/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4273	4	4	4	0.00
26/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	188	0	0	0	2,490.00
26/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1431	2	1	2	2,490.00
26/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5145	6	5	6	0.00
26/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1107	1	1	1	9,000.00
26/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2649	3	3	3	0.00
26/03/2025	2044 On 08-May-25		Put	Bond Future	19821.23	20.4072	19.8212	20.4072	0.00
26/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5608	6	6	6	0.00
26/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	67	0	0	0	0.00
26/03/2025	2044 On 07-August-25			Bond Future	11.83	76.7618	77.3594	76.7618	16.00
26/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8610	8	9	8	0.00
26/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	129	0	0	0	9,000.00
26/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	876	1	1	1	9,000.00
26/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2325	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
26/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2204	3	2	3	9,000.00
26/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4192	5	4	5	0.00
26/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7974	9	8	9	0.00
26/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	288	0	0	0	0.00
26/03/2025	2044 On 06-November-25			Bond Future	11.95	78.2397	78.8494	78.2397	0.00
26/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2669	2	3	2	0.00
26/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3109	3	3	3	0.00
26/03/2025	2044 On 05-February-26			Bond Future	12.09	75.3627	75.9848	75.3627	0.00
26/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2019	2	2	2	0.00
26/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5186	6	5	6	0.00
26/03/2025	2044 On 07-May-26			Bond Future	12.23	76.7888	77.4234	76.7888	0.00
26/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2692	2	3	2	0.00
26/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5220	6	5	6	0.00
26/03/2025	2046 On 08-May-25			Bond Future	120.19	119.7642	120.1936	119.7642	19,602.00
26/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1776	2	2	2	0.00
26/03/2025	2046 On 07-August-25			Bond Future	122.57	122.1338	122.5720	122.1338	0.00
26/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3882	3	4	3	0.00
26/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2046 On 06-November-25			Bond Future	122.70	122.2528	122.7014	122.2528	0.00
26/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2709	3	3	3	0.00
26/03/2025	2046 On 05-February-26			Bond Future	125.10	124.6371	125.0954	124.6371	0.00
26/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3445	3	3	3	0.00
26/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2046 On 07-May-26			Bond Future	125.19	124.7192	125.1897	124.7192	0.00
26/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	240	0	0	0	0.00
26/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2050 On 08-May-25			Bond Future	121.05	120.4699	121.0529	120.4699	16,080.00
26/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	107	1	0	1	0.00
26/03/2025	2050 On 07-August-25			Bond Future	121.07	120.4770	121.0723	120.4770	0.00
26/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1182	1	1	1	0.00
26/03/2025	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
26/03/2025	2050 On 06-November-25			Bond Future	123.43	122.8265	123.4344	122.8265	0.00
26/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
26/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	986	2	1	2	0.00
26/03/2025	2050 On 05-February-26			Bond Future	123.42	122.7969	123.4192	122.7969	0.00
26/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	599	0	1	0	0.00
26/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
26/03/2025	2050 On 07-May-26			Bond Future	125.79	125.1537	125.7891	125.1537	0.00
26/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1719	1	2	1	0.00
26/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	AL37 On 08-May-25			Index Future	1095.19	1093.2430	1095.1940	1093.2430	0.00
26/03/2025	AL37 On 07-August-25			Index Future	1116.60	1114.6070	1116.5970	1114.6070	0.00
26/03/2025	AL37 On 06-November-25			Index Future	1138.13	1136.0960	1138.1270	1136.0960	0.00
26/03/2025	AL37 On 05-February-26			Index Future	1160.08	1158.0110	1160.0840	1158.0110	0.00
26/03/2025	AL37 On 07-May-26			Index Future	1182.13	1180.0180	1182.1330	1180.0180	0.00
26/03/2025	AL7T On 08-May-25			Index Future	1300.84	1297.5690	1300.8420	1297.5690	0.00
26/03/2025	AL7T On 07-August-25			Index Future	1326.26	1322.9260	1326.2640	1322.9260	0.00
26/03/2025	AL7T On 06-November-25			Index Future	1351.84	1348.4300	1351.8360	1348.4300	0.00
26/03/2025	AL7T On 05-February-26			Index Future	1377.92	1374.4420	1377.9170	1374.4420	0.00
26/03/2025	AL7T On 07-May-26			Index Future	1404.11	1400.5610	1404.1060	1400.5610	0.00
26/03/2025	ALBI On 08-May-25			Index Future	1116.59	1112.7660	1116.5920	1112.7660	94.00
26/03/2025	ALBI On 07-August-25			Index Future	1138.41	1134.5120	1138.4130	1134.5120	0.00
26/03/2025	ALBI On 06-November-25			Index Future	1160.36	1156.3840	1160.3630	1156.3840	0.00
26/03/2025	ALBI On 05-February-26			Index Future	1182.75	1178.6910	1182.7500	1178.6910	0.00
26/03/2025	ALBI On 07-May-26			Index Future	1205.23	1201.0900	1205.2300	1201.0900	0.00
26/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	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
26/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	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
26/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	ES33 On 08-May-25			Bond Future	11.35	80.4702	80.7473	80.4702	0.00
26/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5975	6	6	6	0.00
26/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
26/03/2025	ES33 On 07-August-25			Bond Future	11.50	82.0623	82.3451	82.0623	0.00
26/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8541	8	9	8	0.00
26/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
26/03/2025	ES33 On 06-November-25			Bond Future	11.66	79.8664	80.1555	79.8664	0.00
26/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1505	1	2	1	0.00
26/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
26/03/2025	ES33 On 05-February-26			Bond Future	11.84	81.4231	81.7184	81.4231	0.00
26/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
26/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1477	2	1	2	0.00
26/03/2025	ES33 On 07-May-26			Bond Future	12.03	79.1874	79.4891	79.1874	0.00
26/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
26/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1391	2	1	2	0.00
26/03/2025	ES42 On 08-May-25			Bond Future	12.08	74.4164	74.8453	74.4164	0.00
26/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6214	6	6	6	0.00
26/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
26/03/2025	ES42 On 07-August-25			Bond Future	12.21	75.8886	76.3262	75.8886	0.00
26/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8054	8	8	8	0.00
26/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
26/03/2025	ES42 On 06-November-25			Bond Future	12.35	73.1028	73.5498	73.1028	0.00
26/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	216	0	0	0	0.00
26/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
26/03/2025	ES42 On 05-February-26			Bond Future	12.50	74.5266	74.9829	74.5266	0.00
26/03/2025	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
26/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3617	4	4	4	0.00
26/03/2025	ES42 On 07-May-26			Bond Future	12.66	71.6895	72.1553	71.6895	0.00
26/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
26/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2486	3	2	3	0.00
26/03/2025	GOVI On 08-May-25			GOVI	1100.24	1096.5190	1100.2430	1096.5190	634.00
26/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	782430	75	78	75	0.00
26/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
26/03/2025	GOVI On 07-August-25			GOVI	1121.75	1117.9470	1121.7450	1117.9470	0.00
26/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1107450	107	111	107	0.00
26/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
26/03/2025	GOVI On 06-November-25			GOVI	1143.37	1139.5000	1143.3740	1139.5000	0.00
26/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	313740	28	31	28	0.00
26/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
26/03/2025	GOVI On 05-February-26			GOVI	1165.43	1161.4810	1165.4330	1161.4810	0.00
26/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	154330	11	15	11	0.00
26/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
26/03/2025	GOVI On 07-May-26			GOVI	1187.58	1183.5530	1187.5830	1183.5530	0.00
26/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	105830	7	11	7	0.00
26/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2025	IGOV On 08-May-25			Index Future	380.22	378.2290	380.2210	378.2290	893.00
26/03/2025	IGOV On 07-August-25			Index Future	387.75	385.7130	387.7450	385.7130	0.00
26/03/2025	IGOV On 06-November-25			Index Future	395.31	393.2400	395.3120	393.2400	0.00
26/03/2025	IGOV On 05-February-26			Index Future	403.03	400.9140	403.0280	400.9140	0.00
26/03/2025	IGOV On 07-May-26			Index Future	410.78	408.6200	410.7760	408.6200	0.00
26/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/03/2025	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
26/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
26/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
26/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/03/2025	R033 On 08-May-25			Bond Future	9.96	101.1117	101.3762	101.1117	9,365.00
26/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2338	2	2	2	0.00
26/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	363	0	0	0	0.00
26/03/2025	R033 On 07-August-25			Bond Future	10.05	103.0874	103.3574	103.0874	0.00
26/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2591	2	3	2	0.00
26/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1156	1	1	1	0.00
26/03/2025	R033 On 06-November-25			Bond Future	10.16	100.0289	100.3049	100.0289	0.00
26/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2674	3	3	3	0.00
26/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1824	2	2	2	0.00
26/03/2025	R033 On 05-February-26			Bond Future	10.28	101.9558	102.2378	101.9558	0.00
26/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3185	3	3	3	0.00
26/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2157	2	2	2	0.00
26/03/2025	R033 On 07-May-26			Bond Future	10.41	98.8428	99.1312	98.8428	0.00
26/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2771	3	3	3	0.00
26/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2928	3	3	3	0.00
26/03/2025	R035 On 08-May-25			Bond Future	10.68	90.5676	90.9257	90.5676	80,331.00
26/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5844	6	6	6	0.00
26/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	112	0	0	0	300.00
26/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	847	1	1	1	300.00
26/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2275	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
26/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5452	5	5	5	0.00
26/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	542	0	1	0	150.00
26/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2038	2	2	2	0.00
26/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10280	10	10	10	0.00
26/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4289	4	4	4	400.00
26/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13248	13	13	13	0.00
26/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
26/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
26/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	131	0	0	0	0.00
26/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	586	1	1	1	150.00
26/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1914	2	2	2	0.00
26/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	59	0	0	0	150.00
26/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	499	1	0	1	300.00
26/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3551	4	4	4	0.00
26/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1432	2	1	2	0.00
26/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	45	0	0	0	0.00
26/03/2025	R035 On 07-August-25			Bond Future	10.79	92.3374	92.7026	92.3374	0.00
26/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9427	9	9	9	0.00
26/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	444	0	0	0	300.00
26/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1340	1	1	1	300.00
26/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3791	4	4	4	0.00
26/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3637	3	4	3	0.00
26/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	953	1	1	1	8,500.00
26/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	899	1	1	1	300.00
26/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2511	3	3	3	0.00
26/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4429	5	4	5	0.00
26/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	96	0	0	0	0.00
26/03/2025	R035 On 06-November-25			Bond Future	10.92	89.6105	89.9835	89.6105	0.00
26/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3370	3	3	3	0.00
26/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4154	4	4	4	0.00
26/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	711	1	1	1	300.00
26/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1625	1	2	1	300.00
26/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5031	5	5	5	0.00
26/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2594	2	3	2	250.00
26/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6111	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
26/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4225	4	4	4	0.00
26/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	506	0	1	0	2,000.00
26/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1261	1	1	1	2,000.00
26/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4008	4	4	4	0.00
26/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6066	6	6	6	0.00
26/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1472	2	1	2	250.00
26/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2428	3	2	3	0.00
26/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	872	1	1	1	250.00
26/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1172	1	1	1	300.00
26/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3441	4	3	4	0.00
26/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5302	6	5	6	0.00
26/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1503	2	2	2	2,000.00
26/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1898	2	2	2	0.00
26/03/2025	R035 On 05-February-26			Bond Future	11.05	91.3370	91.7178	91.3370	0.00
26/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2274	2	2	2	0.00
26/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3650	4	4	4	0.00
26/03/2025	R035 On 07-May-26			Bond Future	11.20	88.5616	88.9506	88.5616	0.00
26/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2429	2	2	2	0.00
26/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4139	4	4	4	0.00
26/03/2025	R038 On 08-May-25			Bond Future	11.16	98.9010	99.3329	98.9010	9,602.00
26/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1588	1	2	1	0.00
26/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1053	1	1	1	0.00
26/03/2025	R038 On 07-August-25			Bond Future	11.28	100.8337	101.2741	100.8337	0.00
26/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2113	2	2	2	0.00
26/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2360	3	2	3	0.00
26/03/2025	R038 On 06-November-25			Bond Future	11.41	97.2901	97.7400	97.2901	0.00
26/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2440	2	2	2	0.00
26/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1702	2	2	2	1,770.00
26/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6814	6	7	6	0.00
26/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1181	1	1	1	1,770.00
26/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4489	5	4	5	0.00
26/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3519	4	4	4	0.00
26/03/2025	R038 On 05-February-26			Bond Future	11.55	99.1640	99.6232	99.1640	0.00
26/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3175	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
26/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3837	4	4	4	0.00
26/03/2025	R038 On 07-May-26			Bond Future	11.70	95.5562	96.0250	95.5562	0.00
26/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3063	3	3	3	0.00
26/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4888	5	5	5	0.00
26/03/2025	R053 On 08-May-25			Bond Future	11.62	100.7134	101.4111	100.7134	22,706.00
26/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7919	7	8	7	0.00
26/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	75	0	0	0	0.00
26/03/2025	R053 On 07-August-25			Bond Future	11.73	102.6814	103.3929	102.6814	0.00
26/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10968	10	11	10	0.00
26/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	409	0	0	0	0.00
26/03/2025	R053 On 06-November-25			Bond Future	11.85	98.7951	99.5213	98.7951	0.00
26/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3390	3	3	3	0.00
26/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4083	4	4	4	0.00
26/03/2025	R053 On 05-February-26			Bond Future	11.97	100.6978	101.4387	100.6978	0.00
26/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2734	2	3	2	0.00
26/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6629	7	7	7	0.00
26/03/2025	R053 On 07-May-26			Bond Future	12.11	96.7416	97.4975	96.7416	0.00
26/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3545	3	4	3	0.00
26/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6822	7	7	7	0.00
26/03/2025	R186 On 08-May-25			Bond Future	8.30	107.3158	107.3528	107.3158	156,074.00
26/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	336	0	0	0	0.00
26/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	81	0	0	0	0.00
26/03/2025	R186 On 07-August-25			Bond Future	8.38	104.1041	104.1420	104.1041	0.00
26/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1686	2	2	2	0.00
26/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1145	1	1	1	1,983.00
26/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2379	2	2	2	0.00
26/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	12	0	0	0	1,983.00
26/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	70	0	0	0	0.00
26/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	31	0	0	0	0.00
26/03/2025	R186 On 06-November-25			Bond Future	8.51	106.1092	106.1488	106.1092	447.00
26/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	141	0	0	0	0.00
26/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	543	1	1	1	0.00
26/03/2025	R186 On 05-February-26			Bond Future	8.73	102.8461	102.8872	102.8461	0.00
26/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	216	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
26/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	461	0	0	0	0.00
26/03/2025	R186 On 07-May-26			Bond Future	9.19	104.7945	104.8374	104.7945	0.00
26/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	169	0	0	0	0.00
26/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	461	0	0	0	0.00
26/03/2025	R202 On 08-May-25			Bond Future	270.14	270.2739	270.1366	270.2739	2,157.00
26/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
26/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	2173	2	2	2	0.00
26/03/2025	R202 On 07-August-25			Bond Future	270.23	270.3669	270.2274	270.3669	0.00
26/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
26/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1373	1	1	1	0.00
26/03/2025	R202 On 06-November-25			Bond Future	275.50	275.6401	275.5005	275.6401	0.00
26/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
26/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	140	0	0	0	0.00
26/03/2025	R202 On 05-February-26			Bond Future	275.52	275.6545	275.5171	275.6545	0.00
26/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
26/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2303	2	2	2	0.00
26/03/2025	R202 On 07-May-26			Bond Future	280.81	280.9460	280.8086	280.9460	0.00
26/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3259	3	3	3	0.00
26/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/03/2025	R209 On 08-May-25			Bond Future	10.92	71.1122	71.4079	71.1122	22,514.00
26/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4677	4	5	4	0.00
26/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	49	0	0	0	0.00
26/03/2025	R209 On 07-August-25			Bond Future	11.02	72.5018	72.8034	72.5018	0.00
26/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7668	7	8	7	0.00
26/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	142	0	0	0	0.00
26/03/2025	R209 On 06-November-25			Bond Future	11.14	70.7458	71.0538	70.7458	0.00
26/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2604	2	3	2	0.00
26/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1980	2	2	2	0.00
26/03/2025	R209 On 05-February-26			Bond Future	11.26	72.1088	72.4232	72.1088	0.00
26/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1877	2	2	2	0.00
26/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3465	4	3	4	0.00
26/03/2025	R209 On 07-May-26			Bond Future	11.40	70.3232	70.6443	70.3232	0.00
26/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2294	2	2	2	0.00
26/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3819	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
26/03/2025	R210 On 08-May-25			Bond Future	247.16	248.0613	247.1577	248.0613	3,295.00
26/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
26/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	872	0	1	0	0.00
26/03/2025	R210 On 07-August-25			Bond Future	252.05	252.9693	252.0484	252.9693	0.00
26/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3608	5	4	5	0.00
26/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
26/03/2025	R210 On 06-November-25			Bond Future	253.54	254.4728	253.5375	254.4728	0.00
26/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1397	2	1	2	0.00
26/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
26/03/2025	R210 On 05-February-26			Bond Future	258.48	259.4364	258.4846	259.4364	0.00
26/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5385	6	5	6	0.00
26/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/03/2025	R210 On 07-May-26			Bond Future	259.95	260.9154	259.9511	260.9154	0.00
26/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4551	6	5	6	0.00
26/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/03/2025	R213 On 08-May-25			Bond Future	9.56	89.9912	90.1904	89.9912	103,543.00
26/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3865	4	4	4	0.00
26/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	64	0	0	0	0.00
26/03/2025	R213 On 07-August-25			Bond Future	9.65	91.7496	91.9530	91.7496	17.00
26/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7513	7	8	7	0.00
26/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	27	0	0	0	0.00
26/03/2025	R213 On 06-November-25			Bond Future	9.76	89.9634	90.1715	89.9634	0.00
26/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2302	2	2	2	0.00
26/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1200	1	1	1	0.00
26/03/2025	R213 On 05-February-26			Bond Future	9.88	91.6971	91.9099	91.6971	0.00
26/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1926	2	2	2	0.00
26/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1887	2	2	2	0.00
26/03/2025	R213 On 07-May-26			Bond Future	10.01	89.8816	90.0992	89.8816	0.00
26/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1726	2	2	2	0.00
26/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2472	3	2	3	0.00
26/03/2025	R214 On 08-May-25			Bond Future	11.48	64.9329	65.3193	64.9329	17,675.00
26/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4576	4	5	4	0.00
26/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	71	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
26/03/2025	R214 On 07-August-25			Bond Future	11.59	66.2018	66.5958	66.2018	0.00
26/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6789	6	7	6	0.00
26/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	280	0	0	0	0.00
26/03/2025	R214 On 06-November-25			Bond Future	11.71	64.1771	64.5793	64.1771	0.00
26/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2289	2	2	2	0.00
26/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2642	3	3	3	0.00
26/03/2025	R214 On 05-February-26			Bond Future	11.84	65.4135	65.8240	65.4135	0.00
26/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1552	1	2	1	0.00
26/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4503	5	5	5	0.00
26/03/2025	R214 On 07-May-26			Bond Future	11.96	63.3527	63.7716	63.3527	0.00
26/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2269	2	2	2	0.00
26/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4441	5	4	5	0.00
26/03/2025	R248 On 08-May-25			Bond Future	11.65	78.1130	78.7475	78.1130	267,814.00
26/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5784	5	6	5	0.00
26/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	93	0	0	0	0.00
26/03/2025	R248 On 07-August-25			Bond Future	11.76	79.6394	80.2864	79.6394	0.00
26/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8581	8	9	8	0.00
26/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	329	0	0	0	0.00
26/03/2025	R248 On 06-November-25			Bond Future	11.88	76.7311	77.3914	76.7311	0.00
26/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2611	2	3	2	0.00
26/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3462	4	3	4	0.00
26/03/2025	R248 On 05-February-26			Bond Future	12.01	78.2093	78.8828	78.2093	0.00
26/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1998	2	2	2	0.00
26/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5423	6	5	6	0.00
26/03/2025	R248 On 07-May-26			Bond Future	12.14	75.2481	75.9351	75.2481	0.00
26/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2858	3	3	3	0.00
26/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5404	6	5	6	0.00
26/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00