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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/03/2025 TO: 27/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
27/03/2025	2029 On 08-May-25			Bond Future	136.68		136.6667	136.6832	136.6667	5,933.00
27/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
27/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1167		1	1	1	0.00
27/03/2025	2029 On 07-August-25			Bond Future	139.39		139.3710	139.3879	139.3710	0.00
27/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1978		2	2	2	0.00
27/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
27/03/2025	2029 On 06-November-25			Bond Future	140.67		140.6511	140.6690	140.6511	68.00
27/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	879		1	1	1	0.00
27/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
27/03/2025	2029 On 05-February-26			Bond Future	143.41		143.3958	143.4144	143.3958	0.00
27/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3304		3	3	3	0.00
27/03/2025	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
27/03/2025	2029 On 07-May-26			Bond Future	144.70	144.6819	144.7018	144.6819	0.00
27/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2882	3	3	3	0.00
27/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2030 On 08-May-25			Bond Future	9.17	97.9584	97.8298	97.9584	65,385.00
27/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2785	3	3	3	0.00
27/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1306	1	1	1	680.00
27/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	753	1	1	1	300.00
27/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1557	2	2	2	0.00
27/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	108	0	0	0	300.00
27/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	672	1	1	1	800.00
27/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2986	3	3	3	0.00
27/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	87	0	0	0	800.00
27/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10596	11	11	11	0.00
27/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5372	6	5	6	2,280.00
27/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	308	0	0	0	1,320.00
27/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9253	9	9	9	0.00
27/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4074	4	4	4	1,640.00
27/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
27/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	11	0	0	0	0.00
27/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	289	0	0	0	0.00
27/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
27/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2	0	0	0	0.00
27/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	637	1	1	1	0.00
27/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	42	0	0	0	800.00
27/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1903	2	2	2	0.00
27/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	571	1	1	1	0.00
27/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	215	0	0	0	300.00
27/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1774	2	2	2	0.00
27/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1119	1	1	1	0.00
27/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	53	0	0	0	0.00
27/03/2025	2030 On 07-August-25			Bond Future	9.26	95.8624	95.7314	95.8624	47,453.00
27/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6228	6	6	6	0.00
27/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9377	10	9	10	0.00
27/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4284	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
27/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	348	0	0	0	300.00
27/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1024	1	1	1	300.00
27/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2354	2	2	2	0.00
27/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	456	0	0	0	300.00
27/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1162	1	1	1	0.00
27/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2254	2	2	2	0.00
27/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
27/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	137	0	0	0	0.00
27/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	27	0	0	0	0.00
27/03/2025	2030 On 06-November-25			Bond Future	9.36	97.7094	97.5761	97.7094	0.00
27/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1755	2	2	2	0.00
27/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1164	1	1	1	300.00
27/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2989	3	3	3	0.00
27/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	499	1	0	1	300.00
27/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1618	2	2	2	0.00
27/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	618	1	1	1	300.00
27/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2643	3	3	3	0.00
27/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1146	1	1	1	0.00
27/03/2025	2030 On 05-February-26			Bond Future	9.47	95.5845	95.4489	95.5845	0.00
27/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1656	2	2	2	0.00
27/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1586	2	2	2	0.00
27/03/2025	2030 On 07-May-26			Bond Future	9.61	97.3962	97.2583	97.3962	0.00
27/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1382	1	1	1	0.00
27/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2051	2	2	2	0.00
27/03/2025	2032 On 08-May-25			Bond Future	9.96	92.8092	92.5769	92.8092	127,449.00
27/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4348	5	4	5	0.00
27/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	75	0	0	0	300.00
27/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	762	1	1	1	300.00
27/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	1886	2	2	2	0.00
27/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	85	0	0	0	800.00
27/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	809	1	1	1	800.00
27/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4597	5	5	5	0.00
27/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	63	0	0	0	800.00
27/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	995	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
27/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2632	2	3	2	0.00
27/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	418	0	0	0	300.00
27/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1041	1	1	1	0.00
27/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2717	3	3	3	0.00
27/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	75	0	0	0	0.00
27/03/2025	2032 On 07-August-25			Bond Future	10.06	94.6230	94.3861	94.6230	0.00
27/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8320	9	8	9	0.00
27/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1156	1	1	1	300.00
27/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3028	3	3	3	0.00
27/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	415	0	0	0	300.00
27/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1883	2	2	2	0.00
27/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	688	1	1	1	300.00
27/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3449	3	3	3	0.00
27/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	65	0	0	0	0.00
27/03/2025	2032 On 06-November-25			Bond Future	10.18	92.2850	92.0439	92.2850	0.00
27/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2565	3	3	3	0.00
27/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	617	1	1	1	300.00
27/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1361	1	1	1	300.00
27/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	3950	4	4	4	0.00
27/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	915	1	1	1	300.00
27/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2579	2	3	2	0.00
27/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4079	4	4	4	0.00
27/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1517	1	2	1	0.00
27/03/2025	2032 On 05-February-26			Bond Future	10.31	94.0636	93.8180	94.0636	0.00
27/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1912	2	2	2	0.00
27/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2525	2	3	2	0.00
27/03/2025	2032 On 07-May-26			Bond Future	10.45	91.6862	91.4362	91.6862	0.00
27/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1872	2	2	2	0.00
27/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3139	3	3	3	0.00
27/03/2025	2033 On 08-May-25			Bond Future	128.65	128.5621	128.6469	128.5621	9,939.00
27/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1973	2	2	2	0.00
27/03/2025	2033 On 07-August-25			Bond Future	131.19	131.1060	131.1926	131.1060	0.00
27/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2543	2	3	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
27/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2033 On 06-November-25			Bond Future	132.21	132.1252	132.2141	132.1252	0.00
27/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	926	1	1	1	0.00
27/03/2025	2033 On 05-February-26			Bond Future	134.79	134.7036	134.7945	134.7036	0.00
27/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1915	2	2	2	0.00
27/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2033 On 07-May-26			Bond Future	135.81	135.7201	135.8135	135.7201	0.00
27/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	654	1	1	1	0.00
27/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2037 On 08-May-25			Bond Future	11.19	85.2550	85.0611	85.2550	62,458.00
27/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5750	6	6	6	0.00
27/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	64	0	0	0	300.00
27/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	636	1	1	1	300.00
27/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2067	2	2	2	0.00
27/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7231	7	7	7	15,000.00
27/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10809	11	11	11	7,500.00
27/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11039	11	11	11	7,500.00
27/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	13	0	0	0	0.00
27/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	541	0	1	0	300.00
27/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1695	2	2	2	0.00
27/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	4065	4	4	4	0.00
27/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	41	0	0	0	0.00
27/03/2025	2037 On 07-August-25			Bond Future	11.31	82.6601	82.4625	82.6601	74,658.00
27/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	8847	9	9	9	0.00
27/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5186	5	5	5	0.00
27/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2350	2	2	2	0.00
27/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	432	0	0	0	2,341.00
27/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	546	1	1	1	200.00
27/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3771	4	4	4	0.00
27/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1360	1	1	1	0.00
27/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	235	0	0	0	2,541.00

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27/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1196	1	1	1	300.00
27/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3810	4	4	4	0.00
27/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	376	0	0	0	300.00
27/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2933	3	3	3	0.00
27/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1003	1	1	1	300.00
27/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	5028	5	5	5	0.00
27/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2700	3	3	3	2,541.00
27/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5848	6	6	6	0.00
27/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1017	1	1	1	2,541.00
27/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1743	2	2	2	2,541.00
27/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4786	5	5	5	0.00
27/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	618	1	1	1	2,541.00
27/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4368	4	4	4	0.00
27/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	157	0	0	0	0.00
27/03/2025	2037 On 06-November-25			Bond Future	11.44	84.2525	84.0513	84.2525	0.00
27/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3259	3	3	3	0.00
27/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	658	1	1	1	300.00
27/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1531	2	2	2	300.00
27/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5118	5	5	5	0.00
27/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1321	1	1	1	300.00
27/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3939	4	4	4	0.00
27/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5953	6	6	6	0.00
27/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2215	2	2	2	0.00
27/03/2025	2037 On 05-February-26			Bond Future	11.57	81.6174	81.4125	81.6174	0.00
27/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2117	2	2	2	0.00
27/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5358	6	5	6	0.00
27/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1472	2	1	2	1,970.00
27/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	3974	4	4	4	0.00
27/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2516	3	3	3	0.00
27/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1042	1	1	1	1,930.00
27/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3646	4	4	4	1,930.00
27/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6137	6	6	6	0.00
27/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2461	2	2	2	1,930.00
27/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1767	2	2	2	1,970.00
27/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5141	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
27/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4119	4	4	4	0.00
27/03/2025	2037 On 07-May-26			Bond Future	11.72	83.1632	82.9547	83.1632	0.00
27/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2505	3	3	3	0.00
27/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4632	5	5	5	0.00
27/03/2025	2038 On 08-May-25			Bond Future	139.58	139.7334	139.5790	139.7334	2,918.00
27/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	101	0	0	0	0.00
27/03/2025	2038 On 07-August-25			Bond Future	140.21	140.3661	140.2089	140.3661	0.00
27/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	649	1	1	1	0.00
27/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2038 On 06-November-25			Bond Future	142.95	143.1048	142.9450	143.1048	0.00
27/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	935	1	1	1	0.00
27/03/2025	2038 On 05-February-26			Bond Future	143.56	143.7215	143.5595	143.7215	0.00
27/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	359	1	0	1	0.00
27/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2038 On 07-May-26			Bond Future	146.32	146.4815	146.3169	146.4815	0.00
27/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1787	2	2	2	0.00
27/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2040 On 08-May-25			Bond Future	11.60	84.6007	84.3638	84.6007	31,982.00
27/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	5924	6	6	6	0.00
27/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6544	7	7	7	15,000.00
27/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	9983	10	10	10	7,500.00
27/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10325	11	10	11	7,500.00
27/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1	0	0	0	0.00
27/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	40	0	0	0	0.00
27/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
27/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	60	0	0	0	0.00
27/03/2025	2040 On 07-August-25			Bond Future	11.73	81.7424	81.5009	81.7424	37,122.00
27/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8718	9	9	9	0.00
27/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	286	0	0	0	400.00
27/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1238	1	1	1	400.00
27/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3092	3	3	3	0.00
27/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1508	1	2	1	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
27/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	3204	3	3	3	0.00
27/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	6044	6	6	6	0.00
27/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	239	0	0	0	0.00
27/03/2025	2040 On 06-November-25			Bond Future	11.86	83.3169	83.0710	83.3169	292.00
27/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2801	3	3	3	0.00
27/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2903	3	3	3	0.00
27/03/2025	2040 On 05-February-26			Bond Future	12.00	80.4132	80.1627	80.4132	0.00
27/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2035	2	2	2	0.00
27/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4992	5	5	5	0.00
27/03/2025	2040 On 07-May-26			Bond Future	12.15	81.9358	81.6808	81.9358	0.00
27/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2520	3	3	3	0.00
27/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5265	5	5	5	0.00
27/03/2025	2044 On 08-May-25			Bond Future	11.75	80.1788	79.9370	80.1788	72,385.00
27/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5687	6	6	6	0.00
27/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
27/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1288	1	1	1	0.00
27/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	335	0	0	0	9,000.00
27/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	19	0	0	0	9,000.00
27/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	956	1	1	1	0.00
27/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	32	0	0	0	2,490.00
27/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4051	4	4	4	0.00
27/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	208	0	0	0	2,490.00
27/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1551	1	2	1	2,490.00
27/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5376	5	5	5	0.00
27/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1205	1	1	1	9,000.00
27/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2827	3	3	3	0.00
27/03/2025	2044 On 08-May-25		Put	Bond Future	20062.97	19.8212	20.0630	19.8212	0.00
27/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5843	6	6	6	0.00
27/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	74	0	0	0	0.00
27/03/2025	2044 On 07-August-25			Bond Future	11.87	77.3594	77.1130	77.3594	16.00
27/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8382	9	8	9	0.00
27/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	112	0	0	0	9,000.00
27/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	803	1	1	1	9,000.00
27/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2190	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
27/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2315	2	2	2	9,000.00
27/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4365	4	4	4	0.00
27/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8204	8	8	8	0.00
27/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	307	0	0	0	0.00
27/03/2025	2044 On 06-November-25			Bond Future	12.00	78.8494	78.5986	78.8494	0.00
27/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2541	3	3	3	0.00
27/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3231	3	3	3	0.00
27/03/2025	2044 On 05-February-26			Bond Future	12.13	75.9848	75.7293	75.9848	0.00
27/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1920	2	2	2	0.00
27/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5343	5	5	5	0.00
27/03/2025	2044 On 07-May-26			Bond Future	12.28	77.4234	77.1632	77.4234	0.00
27/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2580	3	3	3	0.00
27/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5368	5	5	5	0.00
27/03/2025	2046 On 08-May-25			Bond Future	119.83	120.1936	119.8298	120.1936	19,602.00
27/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2140	2	2	2	0.00
27/03/2025	2046 On 07-August-25			Bond Future	122.20	122.5720	122.2011	122.5720	0.00
27/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3511	4	4	4	0.00
27/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2046 On 06-November-25			Bond Future	122.32	122.7014	122.3241	122.7014	0.00
27/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3086	3	3	3	0.00
27/03/2025	2046 On 05-February-26			Bond Future	124.71	125.0954	124.7109	125.0954	0.00
27/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3061	3	3	3	0.00
27/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2046 On 07-May-26			Bond Future	124.80	125.1897	124.7990	125.1897	0.00
27/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	151	0	0	0	0.00
27/03/2025	2050 On 08-May-25			Bond Future	121.25	121.0529	121.2481	121.0529	16,080.00
27/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	88	0	0	0	0.00
27/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2050 On 07-August-25			Bond Future	121.27	121.0723	121.2714	121.0723	0.00
27/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1381	1	1	1	0.00
27/03/2025	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
27/03/2025	2050 On 06-November-25			Bond Future	123.64	123.4344	123.6379	123.4344	0.00
27/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
27/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	782	1	1	1	0.00
27/03/2025	2050 On 05-February-26			Bond Future	123.63	123.4192	123.6275	123.4192	0.00
27/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	808	1	1	1	0.00
27/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/03/2025	2050 On 07-May-26			Bond Future	126.00	125.7891	126.0017	125.7891	0.00
27/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1932	2	2	2	0.00
27/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	AL37 On 08-May-25			Index Future	1093.28	1095.1940	1093.2820	1095.1940	0.00
27/03/2025	AL37 On 07-August-25			Index Future	1114.65	1116.5970	1114.6490	1116.5970	0.00
27/03/2025	AL37 On 06-November-25			Index Future	1136.14	1138.1270	1136.1440	1138.1270	0.00
27/03/2025	AL37 On 05-February-26			Index Future	1158.07	1160.0840	1158.0660	1160.0840	0.00
27/03/2025	AL37 On 07-May-26			Index Future	1180.08	1182.1330	1180.0800	1182.1330	0.00
27/03/2025	AL7T On 08-May-25			Index Future	1298.97	1300.8420	1298.9720	1300.8420	0.00
27/03/2025	AL7T On 07-August-25			Index Future	1324.36	1326.2640	1324.3580	1326.2640	0.00
27/03/2025	AL7T On 06-November-25			Index Future	1349.90	1351.8360	1349.8980	1351.8360	0.00
27/03/2025	AL7T On 05-February-26			Index Future	1375.94	1377.9170	1375.9440	1377.9170	0.00
27/03/2025	AL7T On 07-May-26			Index Future	1402.10	1404.1060	1402.0990	1404.1060	0.00
27/03/2025	ALBI On 08-May-25			Index Future	1114.52	1116.5920	1114.5180	1116.5920	94.00
27/03/2025	ALBI On 07-August-25			Index Future	1136.30	1138.4130	1136.3000	1138.4130	0.00
27/03/2025	ALBI On 06-November-25			Index Future	1158.21	1160.3630	1158.2130	1160.3630	0.00
27/03/2025	ALBI On 05-February-26			Index Future	1180.56	1182.7500	1180.5600	1182.7500	0.00
27/03/2025	ALBI On 07-May-26			Index Future	1203.00	1205.2300	1203.0020	1205.2300	0.00
27/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	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
27/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	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
27/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	ES33 On 08-May-25			Bond Future	11.39	80.7473	80.5681	80.7473	0.00
27/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5796	6	6	6	0.00
27/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
27/03/2025	ES33 On 07-August-25			Bond Future	11.54	82.3451	82.1624	82.3451	0.00
27/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8358	9	8	9	0.00
27/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/03/2025	ES33 On 06-November-25			Bond Future	11.70	80.1555	79.9693	80.1555	0.00
27/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1319	2	1	2	0.00
27/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/03/2025	ES33 On 05-February-26			Bond Future	11.88	81.7184	81.5289	81.7184	0.00
27/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
27/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1667	1	2	1	0.00
27/03/2025	ES33 On 07-May-26			Bond Future	12.07	79.4891	79.2962	79.4891	0.00
27/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
27/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1584	1	2	1	0.00
27/03/2025	ES42 On 08-May-25			Bond Future	12.11	74.8453	74.6808	74.8453	0.00
27/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6050	6	6	6	0.00
27/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
27/03/2025	ES42 On 07-August-25			Bond Future	12.24	76.3262	76.1585	76.3262	0.00
27/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7886	8	8	8	0.00
27/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/03/2025	ES42 On 06-November-25			Bond Future	12.38	73.5498	73.3790	73.5498	0.00
27/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	45	0	0	0	0.00
27/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/03/2025	ES42 On 05-February-26			Bond Future	12.53	74.9829	74.8090	74.9829	0.00
27/03/2025	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
27/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3791	4	4	4	0.00
27/03/2025	ES42 On 07-May-26			Bond Future	12.69	72.1553	71.9782	72.1553	0.00
27/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
27/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2663	2	3	2	0.00
27/03/2025	GOVI On 08-May-25			GOVI	1098.15	1100.2430	1098.1510	1100.2430	634.00
27/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	761510	78	76	78	0.00
27/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/03/2025	GOVI On 07-August-25			GOVI	1119.61	1121.7450	1119.6120	1121.7450	0.00
27/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1086120	111	109	111	0.00
27/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/03/2025	GOVI On 06-November-25			GOVI	1141.20	1143.3740	1141.2040	1143.3740	0.00
27/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	292040	31	29	31	0.00
27/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/03/2025	GOVI On 05-February-26			GOVI	1163.22	1165.4330	1163.2230	1165.4330	0.00
27/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	132230	15	13	15	0.00
27/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/03/2025	GOVI On 07-May-26			GOVI	1185.34	1187.5830	1185.3350	1187.5830	0.00
27/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	83350	11	8	11	0.00
27/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2025	IGOV On 08-May-25			Index Future	378.51	380.2210	378.5080	380.2210	893.00
27/03/2025	IGOV On 07-August-25			Index Future	386.00	387.7450	385.9980	387.7450	0.00
27/03/2025	IGOV On 06-November-25			Index Future	393.53	395.3120	393.5320	395.3120	0.00
27/03/2025	IGOV On 05-February-26			Index Future	401.21	403.0280	401.2140	403.0280	0.00
27/03/2025	IGOV On 07-May-26			Index Future	408.93	410.7760	408.9290	410.7760	0.00
27/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/03/2025	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
27/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
27/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/03/2025	R033 On 08-May-25			Bond Future	10.01	101.3762	101.1073	101.3762	9,365.00
27/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2124	2	2	2	0.00
27/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	418	0	0	0	0.00
27/03/2025	R033 On 07-August-25			Bond Future	10.11	103.3574	103.0833	103.3574	0.00
27/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2414	3	2	3	0.00
27/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1253	1	1	1	0.00
27/03/2025	R033 On 06-November-25			Bond Future	10.22	100.3049	100.0258	100.3049	0.00
27/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2512	3	3	3	0.00
27/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1942	2	2	2	0.00
27/03/2025	R033 On 05-February-26			Bond Future	10.34	102.2378	101.9536	102.2378	0.00
27/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3020	3	3	3	0.00
27/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2277	2	2	2	0.00
27/03/2025	R033 On 07-May-26			Bond Future	10.47	99.1312	98.8418	99.1312	0.00
27/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2624	3	3	3	0.00
27/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3070	3	3	3	0.00
27/03/2025	R035 On 08-May-25			Bond Future	10.71	90.9257	90.7630	90.9257	80,001.00
27/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5684	6	6	6	0.00
27/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	93	0	0	0	300.00
27/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	768	1	1	1	300.00
27/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2146	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
27/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5293	5	5	5	0.00
27/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	482	1	0	1	150.00
27/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	1914	2	2	2	0.00
27/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10118	10	10	10	0.00
27/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4135	4	4	4	400.00
27/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13085	13	13	13	0.00
27/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
27/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
27/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	139	0	0	0	0.00
27/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	624	1	1	1	150.00
27/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2016	2	2	2	0.00
27/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	63	0	0	0	150.00
27/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	532	0	1	0	300.00
27/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3695	4	4	4	0.00
27/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1515	1	2	1	0.00
27/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	48	0	0	0	0.00
27/03/2025	R035 On 07-August-25			Bond Future	10.82	92.7026	92.5368	92.7026	0.00
27/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9266	9	9	9	0.00
27/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	409	0	0	0	300.00
27/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1267	1	1	1	300.00
27/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3665	4	4	4	0.00
27/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3514	4	4	4	0.00
27/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	995	1	1	1	8,500.00
27/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	939	1	1	1	300.00
27/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2603	3	3	3	0.00
27/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4560	4	5	4	0.00
27/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	101	0	0	0	0.00
27/03/2025	R035 On 06-November-25			Bond Future	10.95	89.9835	89.8148	89.9835	0.00
27/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3264	3	3	3	0.00
27/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4037	4	4	4	0.00
27/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	670	1	1	1	300.00
27/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1554	2	2	2	300.00
27/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4903	5	5	5	0.00
27/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2501	3	3	3	250.00
27/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	5974	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
27/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4107	4	4	4	0.00
27/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	474	1	0	1	2,000.00
27/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1201	1	1	1	2,000.00
27/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4117	4	4	4	0.00
27/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6203	6	6	6	0.00
27/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1522	1	2	1	250.00
27/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2504	2	3	2	0.00
27/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	904	1	1	1	250.00
27/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1213	1	1	1	300.00
27/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3539	3	4	3	0.00
27/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5430	5	5	5	0.00
27/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1554	2	2	2	2,000.00
27/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1960	2	2	2	0.00
27/03/2025	R035 On 05-February-26			Bond Future	11.09	91.7178	91.5461	91.7178	0.00
27/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2194	2	2	2	0.00
27/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3743	4	4	4	0.00
27/03/2025	R035 On 07-May-26			Bond Future	11.23	88.9506	88.7758	88.9506	0.00
27/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2350	2	2	2	0.00
27/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4235	4	4	4	0.00
27/03/2025	R038 On 08-May-25			Bond Future	11.21	99.3329	99.0034	99.3329	9,602.00
27/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1391	2	1	2	0.00
27/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1185	1	1	1	0.00
27/03/2025	R038 On 07-August-25			Bond Future	11.33	101.2741	100.9383	101.2741	0.00
27/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	1943	2	2	2	0.00
27/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2526	2	3	2	0.00
27/03/2025	R038 On 06-November-25			Bond Future	11.46	97.7400	97.3979	97.7400	0.00
27/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2280	2	2	2	0.00
27/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1575	2	2	2	1,770.00
27/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6547	7	7	7	0.00
27/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1257	1	1	1	1,770.00
27/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4704	4	5	4	0.00
27/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3702	4	4	4	0.00
27/03/2025	R038 On 05-February-26			Bond Future	11.60	99.6232	99.2748	99.6232	0.00
27/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3002	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
27/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	4013	4	4	4	0.00
27/03/2025	R038 On 07-May-26			Bond Future	11.75	96.0250	95.6703	96.0250	0.00
27/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2903	3	3	3	0.00
27/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5082	5	5	5	0.00
27/03/2025	R053 On 08-May-25			Bond Future	11.65	101.4111	101.1282	101.4111	22,706.00
27/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7643	8	8	8	0.00
27/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	82	0	0	0	0.00
27/03/2025	R053 On 07-August-25			Bond Future	11.76	103.3929	103.1046	103.3929	0.00
27/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10702	11	11	11	0.00
27/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	432	0	0	0	0.00
27/03/2025	R053 On 06-November-25			Bond Future	11.88	99.5213	99.2277	99.5213	0.00
27/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3240	3	3	3	0.00
27/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4226	4	4	4	0.00
27/03/2025	R053 On 05-February-26			Bond Future	12.01	101.4387	101.1397	101.4387	0.00
27/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2615	3	3	3	0.00
27/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6809	7	7	7	0.00
27/03/2025	R053 On 07-May-26			Bond Future	12.15	97.4975	97.1931	97.4975	0.00
27/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3412	4	3	4	0.00
27/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6994	7	7	7	0.00
27/03/2025	R186 On 08-May-25			Bond Future	8.32	107.3528	107.3297	107.3528	156,074.00
27/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	318	0	0	0	0.00
27/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	86	0	0	0	0.00
27/03/2025	R186 On 07-August-25			Bond Future	8.40	104.1420	104.1186	104.1420	0.00
27/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1663	2	2	2	0.00
27/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1124	1	1	1	1,983.00
27/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2356	2	2	2	0.00
27/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	12	0	0	0	1,983.00
27/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	72	0	0	0	0.00
27/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	32	0	0	0	0.00
27/03/2025	R186 On 06-November-25			Bond Future	8.53	106.1488	106.1252	106.1488	447.00
27/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	134	0	0	0	0.00
27/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	559	1	1	1	0.00
27/03/2025	R186 On 05-February-26			Bond Future	8.76	102.8872	102.8635	102.8872	0.00
27/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	206	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
27/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	475	0	0	0	0.00
27/03/2025	R186 On 07-May-26			Bond Future	9.23	104.8374	104.8134	104.8374	0.00
27/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	160	0	0	0	0.00
27/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	477	0	0	0	0.00
27/03/2025	R202 On 08-May-25			Bond Future	271.10	270.1366	271.1015	270.1366	2,157.00
27/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
27/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1209	2	1	2	0.00
27/03/2025	R202 On 07-August-25			Bond Future	271.21	270.2274	271.2119	270.2274	0.00
27/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
27/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	388	1	0	1	0.00
27/03/2025	R202 On 06-November-25			Bond Future	276.50	275.5005	276.5049	275.5005	0.00
27/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	865	0	1	0	0.00
27/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/03/2025	R202 On 05-February-26			Bond Future	276.54	275.5171	276.5432	275.5171	0.00
27/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
27/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1277	2	1	2	0.00
27/03/2025	R202 On 07-May-26			Bond Future	281.86	280.8086	281.8552	280.8086	0.00
27/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4305	3	4	3	0.00
27/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/03/2025	R209 On 08-May-25			Bond Future	10.96	71.4079	71.2113	71.4079	22,514.00
27/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4486	5	4	5	0.00
27/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	54	0	0	0	0.00
27/03/2025	R209 On 07-August-25			Bond Future	11.06	72.8034	72.6030	72.8034	0.00
27/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7477	8	7	8	0.00
27/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	153	0	0	0	0.00
27/03/2025	R209 On 06-November-25			Bond Future	11.18	71.0538	70.8497	71.0538	0.00
27/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2487	3	2	3	0.00
27/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2066	2	2	2	0.00
27/03/2025	R209 On 05-February-26			Bond Future	11.31	72.4232	72.2154	72.4232	0.00
27/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1787	2	2	2	0.00
27/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3583	3	4	3	0.00
27/03/2025	R209 On 07-May-26			Bond Future	11.44	70.6443	70.4327	70.6443	0.00
27/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2198	2	2	2	0.00
27/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3935	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
27/03/2025	R210 On 08-May-25			Bond Future	246.79	247.1577	246.7881	247.1577	3,295.00
27/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
27/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1242	1	1	1	0.00
27/03/2025	R210 On 07-August-25			Bond Future	251.67	252.0484	251.6716	252.0484	0.00
27/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3232	4	3	4	0.00
27/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/03/2025	R210 On 06-November-25			Bond Future	253.15	253.5375	253.1547	253.5375	0.00
27/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1015	1	1	1	0.00
27/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/03/2025	R210 On 05-February-26			Bond Future	258.10	258.4846	258.0950	258.4846	0.00
27/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4995	5	5	5	0.00
27/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/03/2025	R210 On 07-May-26			Bond Future	259.56	259.9511	259.5558	259.9511	0.00
27/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4156	5	4	5	0.00
27/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/03/2025	R213 On 08-May-25			Bond Future	9.62	90.1904	89.9655	90.1904	103,543.00
27/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3651	4	4	4	0.00
27/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	75	0	0	0	0.00
27/03/2025	R213 On 07-August-25			Bond Future	9.71	91.9530	91.7237	91.9530	17.00
27/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7288	8	7	8	0.00
27/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	31	0	0	0	0.00
27/03/2025	R213 On 06-November-25			Bond Future	9.82	90.1715	89.9381	90.1715	0.00
27/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2158	2	2	2	0.00
27/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1289	1	1	1	0.00
27/03/2025	R213 On 05-February-26			Bond Future	9.94	91.9099	91.6722	91.9099	0.00
27/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1804	2	2	2	0.00
27/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2002	2	2	2	0.00
27/03/2025	R213 On 07-May-26			Bond Future	10.08	90.0992	89.8572	90.0992	0.00
27/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1616	2	2	2	0.00
27/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2603	2	3	2	0.00
27/03/2025	R214 On 08-May-25			Bond Future	11.51	65.3193	65.1673	65.3193	17,660.00
27/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4428	5	4	5	0.00
27/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	76	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
27/03/2025	R214 On 07-August-25			Bond Future	11.62	66.5958	66.4409	66.5958	0.00
27/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6647	7	7	7	0.00
27/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	293	0	0	0	0.00
27/03/2025	R214 On 06-November-25			Bond Future	11.74	64.5793	64.4216	64.5793	0.00
27/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2206	2	2	2	0.00
27/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2717	3	3	3	0.00
27/03/2025	R214 On 05-February-26			Bond Future	11.87	65.8240	65.6634	65.8240	0.00
27/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1491	2	1	2	0.00
27/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4603	5	5	5	0.00
27/03/2025	R214 On 07-May-26			Bond Future	12.00	63.7716	63.6081	63.7716	0.00
27/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2197	2	2	2	0.00
27/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4532	4	5	4	0.00
27/03/2025	R248 On 08-May-25			Bond Future	11.70	78.7475	78.4324	78.7475	267,814.00
27/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5483	6	5	6	0.00
27/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	107	0	0	0	0.00
27/03/2025	R248 On 07-August-25			Bond Future	11.81	80.2864	79.9653	80.2864	0.00
27/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8288	9	8	9	0.00
27/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	357	0	0	0	0.00
27/03/2025	R248 On 06-November-25			Bond Future	11.93	77.3914	77.0642	77.3914	0.00
27/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2452	3	2	3	0.00
27/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3630	3	4	3	0.00
27/03/2025	R248 On 05-February-26			Bond Future	12.06	78.8828	78.5496	78.8828	0.00
27/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1874	2	2	2	0.00
27/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5632	5	6	5	0.00
27/03/2025	R248 On 07-May-26			Bond Future	12.19	75.9351	75.5957	75.9351	0.00
27/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2712	3	3	3	0.00
27/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5596	5	6	5	0.00
27/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00