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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/03/2025 TO: 28/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/03/2025	2029 On 08-May-25			Bond Future	136.68		136.6832	136.6789	136.6832	5,933.00
28/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
28/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1171		1	1	1	0.00
28/03/2025	2029 On 07-August-25			Bond Future	139.37		139.3879	139.3740	139.3879	0.00
28/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1964		2	2	2	0.00
28/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
28/03/2025	2029 On 06-November-25			Bond Future	140.65		140.6690	140.6514	140.6690	68.00
28/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	861		1	1	1	0.00
28/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
28/03/2025	2029 On 05-February-26			Bond Future	143.39		143.4144	143.3857	143.4144	0.00
28/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3276		3	3	3	0.00
28/03/2025	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
28/03/2025	2029 On 07-May-26			Bond Future	144.67	144.7018	144.6663	144.7018	0.00
28/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2846	3	3	3	0.00
28/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2030 On 08-May-25			Bond Future	9.19	97.8298	97.7735	97.8298	66,519.00
28/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2734	3	3	3	0.00
28/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1269	1	1	1	680.00
28/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	726	1	1	1	300.00
28/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1517	2	2	2	0.00
28/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	100	0	0	0	300.00
28/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	647	1	1	1	800.00
28/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2934	3	3	3	0.00
28/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	81	0	0	0	800.00
28/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10539	11	11	11	0.00
28/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5316	5	5	5	2,280.00
28/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	293	0	0	0	1,320.00
28/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9196	9	9	9	0.00
28/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4019	4	4	4	1,640.00
28/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
28/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	13	0	0	0	0.00
28/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	308	0	0	0	0.00
28/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
28/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2	0	0	0	0.00
28/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	667	1	1	1	0.00
28/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	46	0	0	0	800.00
28/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1953	2	2	2	0.00
28/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	600	1	1	1	0.00
28/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	232	0	0	0	300.00
28/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1823	2	2	2	0.00
28/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1160	1	1	1	0.00
28/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	58	0	0	0	0.00
28/03/2025	2030 On 07-August-25			Bond Future	9.28	95.7314	95.6672	95.7314	47,753.00
28/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6166	6	6	6	0.00
28/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9313	9	9	9	0.00
28/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4229	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
28/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	337	0	0	0	300.00
28/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	998	1	1	1	300.00
28/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2311	2	2	2	0.00
28/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	476	0	0	0	300.00
28/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1200	1	1	1	0.00
28/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2308	2	2	2	0.00
28/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
28/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	146	0	0	0	0.00
28/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	29	0	0	0	0.00
28/03/2025	2030 On 06-November-25			Bond Future	9.38	97.5761	97.5084	97.5761	0.00
28/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1685	2	2	2	0.00
28/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1100	1	1	1	300.00
28/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2912	3	3	3	0.00
28/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	460	0	0	0	300.00
28/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1622	2	2	2	0.00
28/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	609	1	1	1	300.00
28/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2673	3	3	3	0.00
28/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1144	1	1	1	0.00
28/03/2025	2030 On 05-February-26			Bond Future	9.49	95.4489	95.3725	95.4489	0.00
28/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1583	2	2	2	0.00
28/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1589	2	2	2	0.00
28/03/2025	2030 On 07-May-26			Bond Future	9.64	97.2583	97.1762	97.2583	0.00
28/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1368	1	1	1	0.00
28/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2119	2	2	2	0.00
28/03/2025	2032 On 08-May-25			Bond Future	9.99	92.5769	92.4367	92.5769	127,449.00
28/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4233	4	4	4	0.00
28/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	94	0	0	0	300.00
28/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	769	1	1	1	300.00
28/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	1841	2	2	2	0.00
28/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	106	0	0	0	800.00
28/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	814	1	1	1	800.00
28/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4479	5	4	5	0.00
28/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	86	0	0	0	800.00
28/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1140	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
28/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2793	3	3	3	0.00
28/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	513	0	1	0	300.00
28/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1188	1	1	1	0.00
28/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2877	3	3	3	0.00
28/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	101	0	0	0	0.00
28/03/2025	2032 On 07-August-25			Bond Future	10.09	94.3861	94.2368	94.3861	0.00
28/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8154	8	8	8	0.00
28/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1126	1	1	1	300.00
28/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	2959	3	3	3	0.00
28/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	382	0	0	0	300.00
28/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	2003	2	2	2	0.00
28/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	769	1	1	1	300.00
28/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3564	3	4	3	0.00
28/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	49	0	0	0	0.00
28/03/2025	2032 On 06-November-25			Bond Future	10.21	92.0439	91.8894	92.0439	0.00
28/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2517	3	3	3	0.00
28/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	578	1	1	1	300.00
28/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1331	1	1	1	300.00
28/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	3872	4	4	4	0.00
28/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	991	1	1	1	300.00
28/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2703	3	3	3	0.00
28/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4196	4	4	4	0.00
28/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1624	2	2	2	0.00
28/03/2025	2032 On 05-February-26			Bond Future	10.34	93.8180	93.6535	93.8180	0.00
28/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1866	2	2	2	0.00
28/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2643	3	3	3	0.00
28/03/2025	2032 On 07-May-26			Bond Future	10.49	91.4362	91.2646	91.4362	0.00
28/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1817	2	2	2	0.00
28/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3256	3	3	3	0.00
28/03/2025	2033 On 08-May-25			Bond Future	128.69	128.6469	128.6906	128.6469	9,939.00
28/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1929	2	2	2	0.00
28/03/2025	2033 On 07-August-25			Bond Future	131.23	131.1926	131.2282	131.1926	0.00
28/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2578	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
28/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2033 On 06-November-25			Bond Future	132.25	132.2141	132.2472	132.2141	0.00
28/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	893	1	1	1	0.00
28/03/2025	2033 On 05-February-26			Bond Future	134.82	134.7945	134.8183	134.7945	0.00
28/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1938	2	2	2	0.00
28/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2033 On 07-May-26			Bond Future	135.83	135.8135	135.8319	135.8135	0.00
28/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	672	1	1	1	0.00
28/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2037 On 08-May-25			Bond Future	11.22	85.0611	84.8650	85.0611	62,458.00
28/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5560	6	6	6	0.00
28/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	52	0	0	0	300.00
28/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	566	1	1	1	300.00
28/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	1927	2	2	2	0.00
28/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7037	7	7	7	15,000.00
28/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10613	11	11	11	7,500.00
28/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	10843	11	11	11	7,500.00
28/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	15	0	0	0	0.00
28/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	597	1	1	1	300.00
28/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1821	2	2	2	0.00
28/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	4249	4	4	4	0.00
28/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	47	0	0	0	0.00
28/03/2025	2037 On 07-August-25			Bond Future	11.35	82.4625	82.2568	82.4625	74,658.00
28/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	8658	9	9	9	0.00
28/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5029	5	5	5	0.00
28/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2245	2	2	2	0.00
28/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	399	0	0	0	2,341.00
28/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	507	1	1	1	200.00
28/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3635	4	4	4	0.00
28/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1285	1	1	1	0.00
28/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	214	0	0	0	2,541.00

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28/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1127	1	1	1	300.00
28/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3673	4	4	4	0.00
28/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	347	0	0	0	300.00
28/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	3070	3	3	3	0.00
28/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1072	1	1	1	300.00
28/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	5204	5	5	5	0.00
28/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2831	3	3	3	2,541.00
28/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	6034	6	6	6	0.00
28/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1087	1	1	1	2,541.00
28/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1844	2	2	2	2,541.00
28/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4959	5	5	5	0.00
28/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	666	1	1	1	2,541.00
28/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4534	4	5	4	0.00
28/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	174	0	0	0	0.00
28/03/2025	2037 On 06-November-25			Bond Future	11.47	84.0513	83.8396	84.0513	0.00
28/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3075	3	3	3	0.00
28/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	578	1	1	1	300.00
28/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1394	2	1	2	300.00
28/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	4916	5	5	5	0.00
28/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1330	1	1	1	300.00
28/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	4013	4	4	4	0.00
28/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	6085	6	6	6	0.00
28/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2242	2	2	2	0.00
28/03/2025	2037 On 05-February-26			Bond Future	11.61	81.4125	81.1904	81.4125	0.00
28/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2049	2	2	2	0.00
28/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5232	5	5	5	0.00
28/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1420	1	1	1	1,970.00
28/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	3869	4	4	4	0.00
28/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2438	3	2	3	0.00
28/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1001	1	1	1	1,930.00
28/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3791	4	4	4	1,930.00
28/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6318	6	6	6	0.00
28/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2579	2	3	2	1,930.00
28/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1863	2	2	2	1,970.00
28/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5311	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
28/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4272	4	4	4	0.00
28/03/2025	2037 On 07-May-26			Bond Future	11.77	82.9547	82.7249	82.9547	0.00
28/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2356	3	2	3	0.00
28/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4713	5	5	5	0.00
28/03/2025	2038 On 08-May-25			Bond Future	139.65	139.5790	139.6512	139.5790	2,918.00
28/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	29	0	0	0	0.00
28/03/2025	2038 On 07-August-25			Bond Future	140.27	140.2089	140.2729	140.2089	0.00
28/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	713	1	1	1	0.00
28/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2038 On 06-November-25			Bond Future	143.01	142.9450	143.0068	142.9450	0.00
28/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	873	1	1	1	0.00
28/03/2025	2038 On 05-February-26			Bond Future	143.61	143.5595	143.6116	143.5595	0.00
28/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	412	0	0	0	0.00
28/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2038 On 07-May-26			Bond Future	146.36	146.3169	146.3637	146.3169	0.00
28/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1834	2	2	2	0.00
28/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2040 On 08-May-25			Bond Future	11.62	84.3638	84.2165	84.3638	31,953.00
28/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	5772	6	6	6	0.00
28/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6393	7	6	7	15,000.00
28/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	9835	10	10	10	7,500.00
28/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10178	10	10	10	7,500.00
28/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
28/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	36	0	0	0	0.00
28/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
28/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	55	0	0	0	0.00
28/03/2025	2040 On 07-August-25			Bond Future	11.75	81.5009	81.3450	81.5009	37,122.00
28/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8579	9	9	9	0.00
28/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	269	0	0	0	400.00
28/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1188	1	1	1	400.00
28/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3004	3	3	3	0.00
28/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1576	2	2	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
28/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	3310	3	3	3	0.00
28/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	6182	6	6	6	0.00
28/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	257	0	0	0	0.00
28/03/2025	2040 On 06-November-25			Bond Future	11.89	83.0710	82.9101	83.0710	292.00
28/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2649	3	3	3	0.00
28/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2912	3	3	3	0.00
28/03/2025	2040 On 05-February-26			Bond Future	12.03	80.1627	79.9925	80.1627	0.00
28/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	1913	2	2	2	0.00
28/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	5040	5	5	5	0.00
28/03/2025	2040 On 07-May-26			Bond Future	12.18	81.6808	81.5039	81.6808	0.00
28/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2394	3	2	3	0.00
28/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5316	5	5	5	0.00
28/03/2025	2044 On 08-May-25			Bond Future	11.79	79.9370	79.6939	79.9370	72,436.00
28/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5454	6	5	6	0.00
28/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
28/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1158	1	1	1	0.00
28/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	282	0	0	0	9,000.00
28/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	14	0	0	0	9,000.00
28/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	847	1	1	1	0.00
28/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	24	0	0	0	2,490.00
28/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	3834	4	4	4	0.00
28/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	234	0	0	0	2,490.00
28/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1685	2	2	2	2,490.00
28/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5611	5	6	5	0.00
28/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1318	1	1	1	9,000.00
28/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	3017	3	3	3	0.00
28/03/2025	2044 On 08-May-25		Put	Bond Future	20306.06	20.0630	20.3061	20.0630	0.00
28/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	6081	6	6	6	0.00
28/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	85	0	0	0	0.00
28/03/2025	2044 On 07-August-25			Bond Future	11.91	77.1130	76.8596	77.1130	16.00
28/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8135	8	8	8	0.00
28/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	85	0	0	0	9,000.00
28/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	680	1	1	1	9,000.00
28/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	1986	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
28/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2365	2	2	2	9,000.00
28/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4496	4	4	4	0.00
28/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8430	8	8	8	0.00
28/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	313	0	0	0	0.00
28/03/2025	2044 On 06-November-25			Bond Future	12.04	78.5986	78.3384	78.5986	0.00
28/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2425	3	2	3	0.00
28/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3375	3	3	3	0.00
28/03/2025	2044 On 05-February-26			Bond Future	12.18	75.7293	75.4582	75.7293	0.00
28/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1757	2	2	2	0.00
28/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5452	5	5	5	0.00
28/03/2025	2044 On 07-May-26			Bond Future	12.33	77.1632	76.8839	77.1632	0.00
28/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2482	3	2	3	0.00
28/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5550	5	6	5	0.00
28/03/2025	2046 On 08-May-25			Bond Future	118.76	119.8298	118.7635	119.8298	19,602.00
28/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	3206	2	3	2	0.00
28/03/2025	2046 On 07-August-25			Bond Future	121.11	122.2011	121.1053	122.2011	0.00
28/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	2415	4	2	4	0.00
28/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2046 On 06-November-25			Bond Future	121.20	122.3241	121.2040	122.3241	0.00
28/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	4206	3	4	3	0.00
28/03/2025	2046 On 05-February-26			Bond Future	123.56	124.7109	123.5597	124.7109	0.00
28/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	1910	3	2	3	0.00
28/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2046 On 07-May-26			Bond Future	123.62	124.7990	123.6203	124.7990	0.00
28/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	1330	0	1	0	0.00
28/03/2025	2050 On 08-May-25			Bond Future	121.05	121.2481	121.0457	121.2481	16,080.00
28/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	114	0	0	0	0.00
28/03/2025	2050 On 07-August-25			Bond Future	121.06	121.2714	121.0568	121.2714	0.00
28/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1167	1	1	1	0.00
28/03/2025	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
28/03/2025	2050 On 06-November-25			Bond Future	123.42	123.6379	123.4160	123.6379	0.00
28/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
28/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	1004	1	1	1	0.00
28/03/2025	2050 On 05-February-26			Bond Future	123.39	123.6275	123.3921	123.6275	0.00
28/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	572	1	1	1	0.00
28/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/03/2025	2050 On 07-May-26			Bond Future	125.76	126.0017	125.7564	126.0017	0.00
28/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1686	2	2	2	0.00
28/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	AL37 On 08-May-25			Index Future	1092.33	1093.2820	1092.3340	1093.2820	0.00
28/03/2025	AL37 On 07-August-25			Index Future	1113.61	1114.6490	1113.6060	1114.6490	0.00
28/03/2025	AL37 On 06-November-25			Index Future	1135.05	1136.1440	1135.0540	1136.1440	0.00
28/03/2025	AL37 On 05-February-26			Index Future	1156.87	1158.0660	1156.8680	1158.0660	0.00
28/03/2025	AL37 On 07-May-26			Index Future	1178.81	1180.0800	1178.8080	1180.0800	0.00
28/03/2025	AL7T On 08-May-25			Index Future	1296.63	1298.9720	1296.6270	1298.9720	0.00
28/03/2025	AL7T On 07-August-25			Index Future	1321.88	1324.3580	1321.8770	1324.3580	0.00
28/03/2025	AL7T On 06-November-25			Index Future	1347.34	1349.8980	1347.3360	1349.8980	0.00
28/03/2025	AL7T On 05-February-26			Index Future	1373.23	1375.9440	1373.2300	1375.9440	0.00
28/03/2025	AL7T On 07-May-26			Index Future	1399.27	1402.0990	1399.2730	1402.0990	0.00
28/03/2025	ALBI On 08-May-25			Index Future	1112.68	1114.5180	1112.6810	1114.5180	94.00
28/03/2025	ALBI On 07-August-25			Index Future	1134.35	1136.3000	1134.3490	1136.3000	0.00
28/03/2025	ALBI On 06-November-25			Index Future	1156.20	1158.2130	1156.1960	1158.2130	0.00
28/03/2025	ALBI On 05-February-26			Index Future	1178.42	1180.5600	1178.4170	1180.5600	0.00
28/03/2025	ALBI On 07-May-26			Index Future	1200.77	1203.0020	1200.7650	1203.0020	0.00
28/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	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
28/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	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
28/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	ES33 On 08-May-25			Bond Future	11.41	80.5681	80.4793	80.5681	0.00
28/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5707	6	6	6	0.00
28/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
28/03/2025	ES33 On 07-August-25			Bond Future	11.56	82.1624	82.0663	82.1624	0.00
28/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8262	8	8	8	0.00
28/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/03/2025	ES33 On 06-November-25			Bond Future	11.72	79.9693	79.8695	79.9693	0.00
28/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1219	1	1	1	0.00
28/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/03/2025	ES33 On 05-February-26			Bond Future	11.91	81.5289	81.4210	81.5289	0.00
28/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
28/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1774	2	2	2	0.00
28/03/2025	ES33 On 07-May-26			Bond Future	12.10	79.2962	79.1829	79.2962	0.00
28/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
28/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1698	2	2	2	0.00
28/03/2025	ES42 On 08-May-25			Bond Future	12.13	74.6808	74.5430	74.6808	0.00
28/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5912	6	6	6	0.00
28/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
28/03/2025	ES42 On 07-August-25			Bond Future	12.26	76.1585	76.0128	76.1585	0.00
28/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7741	8	8	8	0.00
28/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/03/2025	ES42 On 06-November-25			Bond Future	12.41	73.3790	73.2286	73.3790	0.00
28/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
28/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	105	0	0	0	0.00
28/03/2025	ES42 On 05-February-26			Bond Future	12.56	74.8090	74.6500	74.8090	0.00
28/03/2025	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
28/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3950	4	4	4	0.00
28/03/2025	ES42 On 07-May-26			Bond Future	12.73	71.9782	71.8131	71.9782	0.00
28/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
28/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2828	3	3	3	0.00
28/03/2025	GOVI On 08-May-25			GOVI	1096.35	1098.1510	1096.3500	1098.1510	634.00
28/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	743500	76	74	76	0.00
28/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
28/03/2025	GOVI On 07-August-25			GOVI	1117.70	1119.6120	1117.7010	1119.6120	0.00
28/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1067010	109	107	109	0.00
28/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/03/2025	GOVI On 06-November-25			GOVI	1139.23	1141.2040	1139.2270	1141.2040	0.00
28/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	272270	29	27	29	0.00
28/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/03/2025	GOVI On 05-February-26			GOVI	1161.12	1163.2230	1161.1210	1163.2230	0.00
28/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	111210	13	11	13	0.00
28/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/03/2025	GOVI On 07-May-26			GOVI	1183.14	1185.3350	1183.1420	1185.3350	0.00
28/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	61420	8	6	8	0.00
28/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2025	IGOV On 08-May-25			Index Future	377.87	378.5080	377.8740	378.5080	893.00
28/03/2025	IGOV On 07-August-25			Index Future	385.33	385.9980	385.3250	385.9980	0.00
28/03/2025	IGOV On 06-November-25			Index Future	392.84	393.5320	392.8370	393.5320	0.00
28/03/2025	IGOV On 05-February-26			Index Future	400.48	401.2140	400.4760	401.2140	0.00
28/03/2025	IGOV On 07-May-26			Index Future	408.16	408.9290	408.1580	408.9290	0.00
28/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/03/2025	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
28/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
28/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/03/2025	R033 On 08-May-25			Bond Future	10.04	101.1073	100.9452	101.1073	9,365.00
28/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2008	2	2	2	0.00
28/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	465	0	0	0	0.00
28/03/2025	R033 On 07-August-25			Bond Future	10.14	103.0833	102.9111	103.0833	0.00
28/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2313	2	2	2	0.00
28/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1325	1	1	1	0.00
28/03/2025	R033 On 06-November-25			Bond Future	10.25	100.0258	99.8478	100.0258	0.00
28/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2425	3	2	3	0.00
28/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	2033	2	2	2	0.00
28/03/2025	R033 On 05-February-26			Bond Future	10.38	101.9536	101.7645	101.9536	0.00
28/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	2931	3	3	3	0.00
28/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2376	2	2	2	0.00
28/03/2025	R033 On 07-May-26			Bond Future	10.52	98.8418	98.6448	98.8418	0.00
28/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2546	3	3	3	0.00
28/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3189	3	3	3	0.00
28/03/2025	R035 On 08-May-25			Bond Future	10.74	90.7630	90.5977	90.7630	80,001.00
28/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5516	6	6	6	0.00
28/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	63	0	0	0	300.00
28/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	657	1	1	1	300.00
28/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	1988	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
28/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5125	5	5	5	0.00
28/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	394	0	0	0	150.00
28/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	1760	2	2	2	0.00
28/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	9953	10	10	10	0.00
28/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	3967	4	4	4	400.00
28/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	12920	13	13	13	0.00
28/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
28/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
28/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	137	0	0	0	0.00
28/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	636	1	1	1	150.00
28/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2093	2	2	2	0.00
28/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	61	0	0	0	150.00
28/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	539	1	1	1	300.00
28/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3830	4	4	4	0.00
28/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1569	2	2	2	0.00
28/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	46	0	0	0	0.00
28/03/2025	R035 On 07-August-25			Bond Future	10.86	92.5368	92.3620	92.5368	0.00
28/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9102	9	9	9	0.00
28/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	382	0	0	0	300.00
28/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1205	1	1	1	300.00
28/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3549	4	4	4	0.00
28/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3399	4	3	4	0.00
28/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1055	1	1	1	8,500.00
28/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	997	1	1	1	300.00
28/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2716	3	3	3	0.00
28/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4708	5	5	5	0.00
28/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	111	0	0	0	0.00
28/03/2025	R035 On 06-November-25			Bond Future	10.98	89.8148	89.6345	89.8148	0.00
28/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3173	3	3	3	0.00
28/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	3934	4	4	4	0.00
28/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	641	1	1	1	300.00
28/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1498	2	1	2	300.00
28/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4789	5	5	5	0.00
28/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2424	3	2	3	250.00
28/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	5848	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
28/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4003	4	4	4	0.00
28/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	451	0	0	0	2,000.00
28/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1155	1	1	1	2,000.00
28/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4251	4	4	4	0.00
28/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6360	6	6	6	0.00
28/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1599	2	2	2	250.00
28/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2607	3	3	3	0.00
28/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	959	1	1	1	250.00
28/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1279	1	1	1	300.00
28/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3663	4	4	4	0.00
28/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5581	5	6	5	0.00
28/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1632	2	2	2	2,000.00
28/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	2050	2	2	2	0.00
28/03/2025	R035 On 05-February-26			Bond Future	11.12	91.5461	91.3555	91.5461	0.00
28/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2059	2	2	2	0.00
28/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3798	4	4	4	0.00
28/03/2025	R035 On 07-May-26			Bond Future	11.27	88.7758	88.5778	88.7758	0.00
28/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2290	2	2	2	0.00
28/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4373	4	4	4	0.00
28/03/2025	R038 On 08-May-25			Bond Future	11.24	99.0034	98.7730	99.0034	9,260.00
28/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1214	1	1	1	0.00
28/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1239	1	1	1	0.00
28/03/2025	R038 On 07-August-25			Bond Future	11.37	100.9383	100.6965	100.9383	0.00
28/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	1833	2	2	2	0.00
28/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2657	3	3	3	0.00
28/03/2025	R038 On 06-November-25			Bond Future	11.50	97.3979	97.1491	97.3979	0.00
28/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2095	2	2	2	0.00
28/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1426	2	1	2	1,770.00
28/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6294	7	6	7	0.00
28/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1252	1	1	1	1,770.00
28/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4804	5	5	5	0.00
28/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3765	4	4	4	0.00
28/03/2025	R038 On 05-February-26			Bond Future	11.64	99.2748	99.0138	99.2748	0.00
28/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	2894	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
28/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	4165	4	4	4	0.00
28/03/2025	R038 On 07-May-26			Bond Future	11.80	95.6703	95.4000	95.6703	0.00
28/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2807	3	3	3	0.00
28/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5256	5	5	5	0.00
28/03/2025	R053 On 08-May-25			Bond Future	11.68	101.1282	100.8849	101.1282	22,568.00
28/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7432	8	7	8	0.00
28/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	114	0	0	0	0.00
28/03/2025	R053 On 07-August-25			Bond Future	11.79	103.1046	102.8495	103.1046	0.00
28/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10502	11	11	11	0.00
28/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	486	0	0	0	0.00
28/03/2025	R053 On 06-November-25			Bond Future	11.92	99.2277	98.9652	99.2277	0.00
28/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3305	3	3	3	0.00
28/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4554	4	5	4	0.00
28/03/2025	R053 On 05-February-26			Bond Future	12.05	101.1397	100.8646	101.1397	0.00
28/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2570	3	3	3	0.00
28/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	7039	7	7	7	0.00
28/03/2025	R053 On 07-May-26			Bond Future	12.18	97.1931	96.9086	97.1931	0.00
28/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3455	3	3	3	0.00
28/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	7321	7	7	7	0.00
28/03/2025	R186 On 08-May-25			Bond Future	8.36	107.3297	107.2623	107.3297	156,329.00
28/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	269	0	0	0	0.00
28/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	105	0	0	0	0.00
28/03/2025	R186 On 07-August-25			Bond Future	8.45	104.1186	104.0426	104.1186	0.00
28/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1584	2	2	2	0.00
28/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1042	1	1	1	1,983.00
28/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2279	2	2	2	0.00
28/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	11	0	0	0	1,983.00
28/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	66	0	0	0	0.00
28/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	29	0	0	0	0.00
28/03/2025	R186 On 06-November-25			Bond Future	8.61	106.1252	106.0453	106.1252	447.00
28/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	113	0	0	0	0.00
28/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	619	1	1	1	0.00
28/03/2025	R186 On 05-February-26			Bond Future	8.86	102.8635	102.7741	102.8635	0.00
28/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	174	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
28/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	533	0	1	0	0.00
28/03/2025	R186 On 07-May-26			Bond Future	9.39	104.8134	104.7179	104.8134	0.00
28/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	124	0	0	0	0.00
28/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	536	0	1	0	0.00
28/03/2025	R202 On 08-May-25			Bond Future	271.10	271.1015	271.0978	271.1015	2,157.00
28/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
28/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1212	1	1	1	0.00
28/03/2025	R202 On 07-August-25			Bond Future	271.19	271.2119	271.1895	271.2119	0.00
28/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
28/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	411	0	0	0	0.00
28/03/2025	R202 On 06-November-25			Bond Future	276.48	276.5049	276.4755	276.5049	0.00
28/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	835	1	1	1	0.00
28/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
28/03/2025	R202 On 05-February-26			Bond Future	276.49	276.5432	276.4925	276.5432	0.00
28/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
28/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1328	1	1	1	0.00
28/03/2025	R202 On 07-May-26			Bond Future	281.79	281.8552	281.7914	281.8552	0.00
28/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4241	4	4	4	0.00
28/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/03/2025	R209 On 08-May-25			Bond Future	10.98	71.2113	71.1137	71.2113	22,514.00
28/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4398	4	4	4	0.00
28/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	64	0	0	0	0.00
28/03/2025	R209 On 07-August-25			Bond Future	11.09	72.6030	72.4986	72.6030	0.00
28/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7378	7	7	7	0.00
28/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	158	0	0	0	0.00
28/03/2025	R209 On 06-November-25			Bond Future	11.20	70.8497	70.7415	70.8497	0.00
28/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2476	2	2	2	0.00
28/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2163	2	2	2	0.00
28/03/2025	R209 On 05-February-26			Bond Future	11.33	72.2154	72.0997	72.2154	0.00
28/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1762	2	2	2	0.00
28/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3674	4	4	4	0.00
28/03/2025	R209 On 07-May-26			Bond Future	11.47	70.4327	70.3117	70.4327	0.00
28/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2157	2	2	2	0.00
28/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	4016	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
28/03/2025	R210 On 08-May-25			Bond Future	246.74	246.7881	246.7439	246.7881	3,295.00
28/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
28/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1286	1	1	1	0.00
28/03/2025	R210 On 07-August-25			Bond Future	251.61	251.6716	251.6094	251.6716	0.00
28/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3169	3	3	3	0.00
28/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/03/2025	R210 On 06-November-25			Bond Future	253.09	253.1547	253.0851	253.1547	0.00
28/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	945	1	1	1	0.00
28/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/03/2025	R210 On 05-February-26			Bond Future	258.00	258.0950	258.0048	258.0950	0.00
28/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4905	5	5	5	0.00
28/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/03/2025	R210 On 07-May-26			Bond Future	259.45	259.5558	259.4526	259.5558	0.00
28/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4053	4	4	4	0.00
28/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/03/2025	R213 On 08-May-25			Bond Future	9.65	89.9655	89.8419	89.9655	103,521.00
28/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3530	4	4	4	0.00
28/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	78	0	0	0	0.00
28/03/2025	R213 On 07-August-25			Bond Future	9.74	91.7237	91.5914	91.7237	17.00
28/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7161	7	7	7	0.00
28/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	36	0	0	0	0.00
28/03/2025	R213 On 06-November-25			Bond Future	9.85	89.9381	89.8011	89.9381	0.00
28/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2096	2	2	2	0.00
28/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1365	1	1	1	0.00
28/03/2025	R213 On 05-February-26			Bond Future	9.99	91.6722	91.5257	91.6722	0.00
28/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1703	2	2	2	0.00
28/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2047	2	2	2	0.00
28/03/2025	R213 On 07-May-26			Bond Future	10.13	89.8572	89.7040	89.8572	0.00
28/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1518	2	2	2	0.00
28/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2659	3	3	3	0.00
28/03/2025	R214 On 08-May-25			Bond Future	11.54	65.1673	65.0398	65.1673	17,607.00
28/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4308	4	4	4	0.00
28/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	82	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
28/03/2025	R214 On 07-August-25			Bond Future	11.65	66.4409	66.3064	66.4409	0.00
28/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6502	7	7	7	0.00
28/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	282	0	0	0	0.00
28/03/2025	R214 On 06-November-25			Bond Future	11.77	64.4216	64.2829	64.4216	0.00
28/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2077	2	2	2	0.00
28/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2727	3	3	3	0.00
28/03/2025	R214 On 05-February-26			Bond Future	11.90	65.6634	65.5172	65.6634	0.00
28/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1455	1	1	1	0.00
28/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4713	5	5	5	0.00
28/03/2025	R214 On 07-May-26			Bond Future	12.03	63.6081	63.4564	63.6081	0.00
28/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2085	2	2	2	0.00
28/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4572	5	5	5	0.00
28/03/2025	R248 On 08-May-25			Bond Future	11.73	78.4324	78.2448	78.4324	267,814.00
28/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5290	5	5	5	0.00
28/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	101	0	0	0	0.00
28/03/2025	R248 On 07-August-25			Bond Future	11.84	79.9653	79.7686	79.9653	0.00
28/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8113	8	8	8	0.00
28/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	378	0	0	0	0.00
28/03/2025	R248 On 06-November-25			Bond Future	11.96	77.0642	76.8619	77.0642	0.00
28/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2274	2	2	2	0.00
28/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3654	4	4	4	0.00
28/03/2025	R248 On 05-February-26			Bond Future	12.10	78.5496	78.3375	78.5496	0.00
28/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1806	2	2	2	0.00
28/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5776	6	6	6	0.00
28/03/2025	R248 On 07-May-26			Bond Future	12.23	75.5957	75.3764	75.5957	0.00
28/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2548	3	3	3	0.00
28/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5652	6	6	6	0.00
28/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00