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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 14/03/2025 TO: 14/03/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/03/2025	2029 On 08-May-25			Bond Future	136.80		136.4484	136.8000	136.4484	5,933.00
14/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
14/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1050		1	1	1	0.00
14/03/2025	2029 On 07-August-25			Bond Future	139.49		139.1324	139.4940	139.1324	0.00
14/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2084		2	2	2	0.00
14/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
14/03/2025	2029 On 06-November-25			Bond Future	140.80		140.4146	140.7970	140.4146	68.00
14/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	1007		1	1	1	0.00
14/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
14/03/2025	2029 On 05-February-26			Bond Future	143.54		143.1105	143.5442	143.1105	0.00
14/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3434		3	3	3	0.00
14/03/2025	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
14/03/2025	2029 On 07-May-26			Bond Future	144.83	144.3272	144.8274	144.3272	0.00
14/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	3007	3	3	3	0.00
14/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2030 On 08-May-25			Bond Future	9.19	97.8931	97.7414	97.8931	64,059.00
14/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2739	3	3	3	0.00
14/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	354	0	0	0	1,320.00
14/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1319	1	1	1	680.00
14/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	791	1	1	1	300.00
14/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1559	2	2	2	0.00
14/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	142	0	0	0	300.00
14/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	118	0	0	0	800.00
14/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	713	1	1	1	800.00
14/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2933	3	3	3	0.00
14/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9164	9	9	9	0.00
14/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4001	4	4	4	1,640.00
14/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10507	11	11	11	0.00
14/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5287	5	5	5	2,280.00
14/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
14/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	6	0	0	0	0.00
14/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
14/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	27	0	0	0	0.00
14/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	78	0	0	0	800.00
14/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	766	1	1	1	0.00
14/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	2023	2	2	2	0.00
14/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	697	1	1	1	0.00
14/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	305	0	0	0	300.00
14/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1897	2	2	2	0.00
14/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	390	0	0	0	0.00
14/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1253	1	1	1	0.00
14/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	95	0	0	0	0.00
14/03/2025	2030 On 07-August-25			Bond Future	9.29	95.7846	95.6322	95.7846	47,294.00
14/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6140	6	6	6	0.00
14/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4219	4	4	4	1,054.00
14/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9278	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	358	0	0	0	300.00
14/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1023	1	1	1	300.00
14/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2323	2	2	2	0.00
14/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	524	0	1	0	300.00
14/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1261	1	1	1	0.00
14/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2364	2	2	2	0.00
14/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
14/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	171	0	0	0	0.00
14/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	38	0	0	0	0.00
14/03/2025	2030 On 06-November-25			Bond Future	9.38	97.6301	97.4847	97.6301	0.00
14/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1734	2	2	2	0.00
14/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1152	1	1	1	300.00
14/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2948	3	3	3	0.00
14/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	497	1	0	1	300.00
14/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1698	2	2	2	0.00
14/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	670	1	1	1	300.00
14/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2733	3	3	3	0.00
14/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1217	1	1	1	0.00
14/03/2025	2030 On 05-February-26			Bond Future	9.50	95.4729	95.3554	95.4729	0.00
14/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1634	2	2	2	0.00
14/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1658	2	2	2	0.00
14/03/2025	2030 On 07-May-26			Bond Future	9.65	97.2338	97.1546	97.2338	0.00
14/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1354	1	1	1	0.00
14/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2127	2	2	2	0.00
14/03/2025	2032 On 08-May-25			Bond Future	9.92	93.0034	92.7661	93.0034	127,282.00
14/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4564	5	5	5	0.00
14/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	151	0	0	0	300.00
14/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	965	1	1	1	300.00
14/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2121	2	2	2	0.00
14/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1016	1	1	1	800.00
14/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4811	5	5	5	0.00
14/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	167	0	0	0	800.00
14/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1012	1	1	1	0.00
14/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	89	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2525	2	3	2	0.00
14/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	464	0	0	0	300.00
14/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1055	1	1	1	0.00
14/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2605	2	3	2	0.00
14/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	103	0	0	0	0.00
14/03/2025	2032 On 07-August-25			Bond Future	10.02	94.8102	94.5703	94.8102	0.00
14/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8512	9	9	9	0.00
14/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1293	1	1	1	300.00
14/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3214	3	3	3	0.00
14/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	496	1	0	1	300.00
14/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1836	2	2	2	0.00
14/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	691	1	1	1	300.00
14/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3345	3	3	3	0.00
14/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	73	0	0	0	0.00
14/03/2025	2032 On 06-November-25			Bond Future	10.13	92.4757	92.2408	92.4757	0.00
14/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2724	3	3	3	0.00
14/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	692	1	1	1	300.00
14/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1481	2	1	2	300.00
14/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4130	4	4	4	0.00
14/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	898	1	1	1	300.00
14/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2501	2	3	2	0.00
14/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3958	4	4	4	0.00
14/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1479	1	1	1	0.00
14/03/2025	2032 On 05-February-26			Bond Future	10.26	94.2282	94.0183	94.2282	0.00
14/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2031	2	2	2	0.00
14/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2443	2	2	2	0.00
14/03/2025	2032 On 07-May-26			Bond Future	10.40	91.8071	91.6322	91.8071	0.00
14/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1975	2	2	2	0.00
14/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3046	3	3	3	0.00
14/03/2025	2033 On 08-May-25			Bond Future	129.10	129.0189	129.1003	129.0189	9,939.00
14/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1520	2	2	2	0.00
14/03/2025	2033 On 07-August-25			Bond Future	131.64	131.5567	131.6427	131.5567	0.00
14/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2993	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
14/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2033 On 06-November-25			Bond Future	132.69	132.5925	132.6932	132.5925	0.00
14/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
14/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	447	1	0	1	0.00
14/03/2025	2033 On 05-February-26			Bond Future	135.28	135.1383	135.2823	135.1383	0.00
14/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2402	2	2	2	0.00
14/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2033 On 07-May-26			Bond Future	136.31	136.1039	136.3054	136.1039	0.00
14/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1145	1	1	1	0.00
14/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2037 On 08-May-25			Bond Future	11.10	85.9431	85.5388	85.9431	62,690.00
14/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6254	7	6	7	0.00
14/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	180	0	0	0	300.00
14/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1009	1	1	1	300.00
14/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2579	3	3	3	0.00
14/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11287	12	11	12	7,500.00
14/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11517	12	12	12	7,500.00
14/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7722	8	8	8	15,000.00
14/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
14/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	26	0	0	0	0.00
14/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
14/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	576	0	1	0	300.00
14/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1590	1	2	1	0.00
14/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3703	3	4	3	0.00
14/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	67	0	0	0	0.00
14/03/2025	2037 On 07-August-25			Bond Future	11.22	83.3519	82.9415	83.3519	74,506.00
14/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9325	10	9	10	0.00
14/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5633	6	6	6	0.00
14/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2703	3	3	3	0.00
14/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	577	1	1	1	2,341.00
14/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	713	1	1	1	200.00
14/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4186	5	4	5	0.00
14/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1636	2	2	2	0.00
14/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	333	0	0	0	2,541.00

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14/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1455	2	1	2	300.00
14/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4225	5	4	5	0.00
14/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	510	1	1	1	300.00
14/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2713	3	3	3	0.00
14/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	940	1	1	1	300.00
14/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4683	4	5	4	0.00
14/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2497	2	2	2	2,541.00
14/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5467	5	5	5	0.00
14/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	952	1	1	1	2,541.00
14/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4055	4	4	4	0.00
14/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1617	2	2	2	2,541.00
14/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4452	4	4	4	0.00
14/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	586	1	1	1	2,541.00
14/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	156	0	0	0	0.00
14/03/2025	2037 On 06-November-25			Bond Future	11.34	84.9576	84.5480	84.9576	0.00
14/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3586	4	4	4	0.00
14/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	788	1	1	1	300.00
14/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1752	2	2	2	300.00
14/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5512	6	6	6	0.00
14/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1218	1	1	1	300.00
14/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3663	3	4	3	0.00
14/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5586	5	6	5	0.00
14/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2045	2	2	2	0.00
14/03/2025	2037 On 05-February-26			Bond Future	11.48	82.3091	81.9185	82.3091	0.00
14/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2434	3	2	3	0.00
14/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5804	6	6	6	0.00
14/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1734	2	2	2	1,970.00
14/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4383	5	4	5	0.00
14/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1253	1	1	1	1,930.00
14/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2859	3	3	3	0.00
14/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3483	3	3	3	1,930.00
14/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5842	6	6	6	0.00
14/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2365	2	2	2	1,930.00
14/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1707	2	2	2	1,970.00
14/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4897	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
14/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3929	4	4	4	0.00
14/03/2025	2037 On 07-May-26			Bond Future	11.63	83.8259	83.4631	83.8259	0.00
14/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2744	3	3	3	0.00
14/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4363	4	4	4	0.00
14/03/2025	2038 On 08-May-25			Bond Future	140.25	141.0126	140.2549	141.0126	2,918.00
14/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	575	1	1	1	0.00
14/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2038 On 07-August-25			Bond Future	140.90	141.6659	140.8962	141.6659	0.00
14/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1336	2	1	2	0.00
14/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2038 On 06-November-25			Bond Future	143.66	144.4298	143.6596	144.4298	0.00
14/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	1	0	1	0.00
14/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	220	0	0	0	0.00
14/03/2025	2038 On 05-February-26			Bond Future	144.30	145.0371	144.2957	145.0371	0.00
14/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1096	2	1	2	0.00
14/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2038 On 07-May-26			Bond Future	147.06	147.7503	147.0551	147.7503	0.00
14/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2525	3	3	3	0.00
14/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2040 On 08-May-25			Bond Future	11.44	85.7706	85.3047	85.7706	30,651.00
14/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6868	7	7	7	0.00
14/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7489	8	7	8	15,000.00
14/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10925	11	11	11	7,500.00
14/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11267	12	11	12	7,500.00
14/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
14/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	44	0	0	0	0.00
14/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
14/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	62	0	0	0	0.00
14/03/2025	2040 On 07-August-25			Bond Future	11.57	82.9253	82.4523	82.9253	33,389.00
14/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9633	10	10	10	0.00
14/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	203	0	0	0	0.00
14/03/2025	2040 On 06-November-25			Bond Future	11.69	84.5227	84.0493	84.5227	292.00
14/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3450	4	3	4	0.00
14/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2574	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
14/03/2025	2040 On 05-February-26			Bond Future	11.82	81.6154	81.1594	81.6154	0.00
14/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2454	3	2	3	0.00
14/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4415	4	4	4	0.00
14/03/2025	2040 On 07-May-26			Bond Future	11.97	83.1189	82.6893	83.1189	0.00
14/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3058	3	3	3	0.00
14/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4795	5	5	5	0.00
14/03/2025	2044 On 08-May-25			Bond Future	11.59	81.3445	80.9326	81.3445	72,418.00
14/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6695	7	7	7	0.00
14/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
14/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2075	2	2	2	0.00
14/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	783	1	1	1	9,000.00
14/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	108	0	0	0	9,000.00
14/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5046	5	5	5	0.00
14/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1664	2	2	2	0.00
14/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	153	0	0	0	2,490.00
14/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1263	1	1	1	2,490.00
14/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4501	4	5	4	0.00
14/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	207	0	0	0	2,490.00
14/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	996	1	1	1	9,000.00
14/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2280	2	2	2	0.00
14/03/2025	2044 On 08-May-25		Put	Bond Future	19067.39	18.6555	19.0674	18.6555	0.00
14/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4936	5	5	5	0.00
14/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	87	0	0	0	0.00
14/03/2025	2044 On 07-August-25			Bond Future	11.71	78.5386	78.1205	78.5386	16.00
14/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9343	10	9	10	0.00
14/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	213	0	0	0	9,000.00
14/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1176	1	1	1	9,000.00
14/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2820	3	3	3	0.00
14/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1938	2	2	2	9,000.00
14/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3731	4	4	4	0.00
14/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7297	7	7	7	0.00
14/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	260	0	0	0	0.00
14/03/2025	2044 On 06-November-25			Bond Future	11.82	80.0514	79.6335	80.0514	0.00
14/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3198	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
14/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2854	3	3	3	0.00
14/03/2025	2044 On 05-February-26			Bond Future	11.95	77.1846	76.7838	77.1846	0.00
14/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2353	3	2	3	0.00
14/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4722	5	5	5	0.00
14/03/2025	2044 On 07-May-26			Bond Future	12.09	78.6062	78.2310	78.6062	0.00
14/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3154	3	3	3	0.00
14/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4875	5	5	5	0.00
14/03/2025	2046 On 08-May-25			Bond Future	120.26	120.4522	120.2625	120.4522	19,602.00
14/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1708	2	2	2	0.00
14/03/2025	2046 On 07-August-25			Bond Future	122.63	122.8216	122.6307	122.8216	0.00
14/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3941	4	4	4	0.00
14/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2046 On 06-November-25			Bond Future	122.78	122.9665	122.7839	122.9665	0.00
14/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2626	2	3	2	0.00
14/03/2025	2046 On 05-February-26			Bond Future	125.18	125.3268	125.1792	125.3268	0.00
14/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3529	4	4	4	0.00
14/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2046 On 07-May-26			Bond Future	125.27	125.3739	125.2738	125.3739	0.00
14/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	324	0	0	0	0.00
14/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2050 On 08-May-25			Bond Future	121.72	122.0386	121.7245	122.0386	16,080.00
14/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	565	1	1	1	0.00
14/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2050 On 07-August-25			Bond Future	121.76	122.0771	121.7593	122.0771	0.00
14/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1869	2	2	2	0.00
14/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
14/03/2025	2050 On 06-November-25			Bond Future	124.15	124.4589	124.1474	124.4589	0.00
14/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
14/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	273	0	0	0	0.00
14/03/2025	2050 On 05-February-26			Bond Future	124.16	124.4361	124.1562	124.4361	0.00
14/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1336	2	1	2	0.00
14/03/2025	2050 On 05-February-26	122.82	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
14/03/2025	2050 On 07-May-26			Bond Future	126.53	126.7636	126.5301	126.7636	0.00
14/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2460	3	2	3	0.00
14/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
14/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	AL37 On 08-May-25			Index Future	1092.75	1094.5680	1092.7500	1094.5680	0.00
14/03/2025	AL37 On 07-August-25			Index Future	1114.00	1115.8330	1114.0040	1115.8330	0.00
14/03/2025	AL37 On 06-November-25			Index Future	1135.60	1137.3480	1135.5960	1137.3480	0.00
14/03/2025	AL37 On 05-February-26			Index Future	1157.50	1158.9360	1157.5040	1158.9360	0.00
14/03/2025	AL37 On 07-May-26			Index Future	1179.41	1180.3950	1179.4130	1180.3950	0.00
14/03/2025	AL7T On 08-May-25			Index Future	1303.78	1308.4230	1303.7800	1308.4230	0.00
14/03/2025	AL7T On 07-August-25			Index Future	1329.14	1333.8430	1329.1390	1333.8430	0.00
14/03/2025	AL7T On 06-November-25			Index Future	1354.90	1359.5610	1354.9010	1359.5610	0.00
14/03/2025	AL7T On 05-February-26			Index Future	1381.04	1385.3670	1381.0400	1385.3670	0.00
14/03/2025	AL7T On 07-May-26			Index Future	1407.18	1411.0190	1407.1800	1411.0190	0.00
14/03/2025	ALBI On 08-May-25			Index Future	1120.68	1124.4570	1120.6790	1124.4570	94.00
14/03/2025	ALBI On 07-August-25			Index Future	1142.48	1146.3030	1142.4760	1146.3030	0.00
14/03/2025	ALBI On 06-November-25			Index Future	1164.62	1168.4050	1164.6210	1168.4050	0.00
14/03/2025	ALBI On 05-February-26			Index Future	1187.09	1190.5830	1187.0890	1190.5830	0.00
14/03/2025	ALBI On 07-May-26			Index Future	1209.56	1212.6280	1209.5580	1212.6280	0.00
14/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	ES33 On 08-May-25			Bond Future	11.33	81.1743	80.8723	81.1743	0.00
14/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6100	6	6	6	0.00
14/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
14/03/2025	ES33 On 07-August-25			Bond Future	11.47	82.7711	82.4650	82.7711	0.00
14/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8660	9	9	9	0.00
14/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/03/2025	ES33 On 06-November-25			Bond Future	11.63	80.5897	80.2859	80.5897	0.00
14/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1636	2	2	2	0.00
14/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
14/03/2025	ES33 On 05-February-26			Bond Future	11.80	82.1353	81.8511	82.1353	0.00
14/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
14/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1344	1	1	1	0.00
14/03/2025	ES33 On 07-May-26			Bond Future	11.99	79.8735	79.6177	79.8735	0.00
14/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
14/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1263	1	1	1	0.00
14/03/2025	ES42 On 08-May-25			Bond Future	11.95	75.9675	75.5587	75.9675	0.00
14/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6928	7	7	7	0.00
14/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
14/03/2025	ES42 On 07-August-25			Bond Future	12.08	77.4616	77.0465	77.4616	0.00
14/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8774	9	9	9	0.00
14/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/03/2025	ES42 On 06-November-25			Bond Future	12.22	74.7070	74.2918	74.7070	0.00
14/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	958	1	1	1	0.00
14/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/03/2025	ES42 On 05-February-26			Bond Future	12.36	76.1383	75.7390	76.1383	0.00
14/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
14/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2861	2	3	2	0.00
14/03/2025	ES42 On 07-May-26			Bond Future	12.52	73.2945	72.9195	73.2945	0.00
14/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
14/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1722	1	2	1	0.00
14/03/2025	GOVI On 08-May-25			GOVI	1103.87	1107.4720	1103.8710	1107.4720	634.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	818710	85	82	85	0.00
14/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/03/2025	GOVI On 07-August-25			GOVI	1125.34	1128.9880	1125.3410	1128.9880	0.00
14/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1143410	118	114	118	0.00
14/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/03/2025	GOVI On 06-November-25			GOVI	1147.15	1150.7560	1147.1540	1150.7560	0.00
14/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	351540	39	35	39	0.00
14/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/03/2025	GOVI On 05-February-26			GOVI	1169.28	1172.5990	1169.2840	1172.5990	0.00
14/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	192840	23	19	23	0.00
14/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
14/03/2025	GOVI On 07-May-26			GOVI	1191.42	1194.3110	1191.4160	1194.3110	0.00
14/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	144160	17	14	17	0.00
14/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2025	IGOV On 08-May-25			Index Future	379.82	380.2620	379.8190	380.2620	893.00
14/03/2025	IGOV On 07-August-25			Index Future	387.30	387.7420	387.2990	387.7420	0.00
14/03/2025	IGOV On 06-November-25			Index Future	394.90	395.3090	394.8970	395.3090	0.00
14/03/2025	IGOV On 05-February-26			Index Future	402.60	402.9010	402.6040	402.9010	0.00
14/03/2025	IGOV On 07-May-26			Index Future	410.31	410.4490	410.3120	410.4490	0.00
14/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
14/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
14/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/03/2025	R033 On 08-May-25			Bond Future	9.98	101.6021	101.2722	101.6021	9,365.00
14/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2357	3	2	3	0.00
14/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	486	0	0	0	0.00
14/03/2025	R033 On 07-August-25			Bond Future	10.08	103.5759	103.2420	103.5759	0.00
14/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2579	3	3	3	0.00
14/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1259	1	1	1	0.00
14/03/2025	R033 On 06-November-25			Bond Future	10.18	100.5274	100.1975	100.5274	0.00
14/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2716	3	3	3	0.00
14/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1974	2	2	2	0.00
14/03/2025	R033 On 05-February-26			Bond Future	10.30	102.4323	102.1281	102.4323	0.00
14/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3145	3	3	3	0.00
14/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2227	2	2	2	0.00
14/03/2025	R033 On 07-May-26			Bond Future	10.44	99.2783	99.0109	99.2783	0.00
14/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2806	3	3	3	0.00
14/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3083	3	3	3	0.00
14/03/2025	R035 On 08-May-25			Bond Future	10.66	91.3815	91.0714	91.3815	79,900.00
14/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6016	6	6	6	0.00
14/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	185	0	0	0	300.00
14/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1038	1	1	1	300.00
14/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2494	3	2	3	0.00
14/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5629	6	6	6	0.00
14/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2257	2	2	2	0.00
14/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	705	1	1	1	150.00
14/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13394	14	13	14	0.00
14/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10427	11	10	11	0.00
14/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4482	5	4	5	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
14/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2	0	0	0	400.00
14/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	178	0	0	0	0.00
14/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
14/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	659	1	1	1	150.00
14/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1930	2	2	2	0.00
14/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	90	0	0	0	150.00
14/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	571	0	1	0	300.00
14/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3479	3	3	3	0.00
14/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1476	1	1	1	0.00
14/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	72	0	0	0	0.00
14/03/2025	R035 On 07-August-25			Bond Future	10.77	93.1569	92.8427	93.1569	0.00
14/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9579	10	10	10	0.00
14/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	562	1	1	1	300.00
14/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1530	2	2	2	300.00
14/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4006	4	4	4	0.00
14/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3853	4	4	4	0.00
14/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1028	1	1	1	8,500.00
14/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	974	1	1	1	300.00
14/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2560	2	3	2	0.00
14/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4407	4	4	4	0.00
14/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	108	0	0	0	0.00
14/03/2025	R035 On 06-November-25			Bond Future	10.89	90.4466	90.1356	90.4466	0.00
14/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3493	4	3	4	0.00
14/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4285	5	4	5	0.00
14/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	767	1	1	1	300.00
14/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1714	2	2	2	300.00
14/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5169	5	5	5	0.00
14/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2705	3	3	3	250.00
14/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6256	7	6	7	0.00
14/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4357	5	4	5	0.00
14/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	550	1	1	1	2,000.00
14/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1339	2	1	2	2,000.00
14/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3934	4	4	4	0.00
14/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5958	6	6	6	0.00
14/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1452	1	1	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2387	2	2	2	0.00
14/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	865	1	1	1	250.00
14/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1158	1	1	1	300.00
14/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3378	3	3	3	0.00
14/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5206	5	5	5	0.00
14/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1482	1	1	1	2,000.00
14/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1868	2	2	2	0.00
14/03/2025	R035 On 05-February-26			Bond Future	11.02	92.1610	91.8728	92.1610	0.00
14/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2355	3	2	3	0.00
14/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3577	3	4	3	0.00
14/03/2025	R035 On 07-May-26			Bond Future	11.17	89.3569	89.1010	89.3569	0.00
14/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2500	3	2	3	0.00
14/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4059	4	4	4	0.00
14/03/2025	R038 On 08-May-25			Bond Future	11.12	100.1376	99.5938	100.1376	9,415.00
14/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1891	2	2	2	0.00
14/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1095	1	1	1	0.00
14/03/2025	R038 On 07-August-25			Bond Future	11.24	102.0829	101.5308	102.0829	0.00
14/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2322	3	2	3	0.00
14/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2312	2	2	2	0.00
14/03/2025	R038 On 06-November-25			Bond Future	11.37	98.5643	98.0118	98.5643	0.00
14/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2599	3	3	3	0.00
14/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1832	2	2	2	1,770.00
14/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7052	8	7	8	0.00
14/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1148	1	1	1	1,770.00
14/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4348	4	4	4	0.00
14/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3407	3	3	3	0.00
14/03/2025	R038 On 05-February-26			Bond Future	11.50	100.4315	99.9000	100.4315	0.00
14/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3333	4	3	4	0.00
14/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3718	3	4	3	0.00
14/03/2025	R038 On 07-May-26			Bond Future	11.65	96.7986	96.2986	96.7986	0.00
14/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3285	4	3	4	0.00
14/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4836	5	5	5	0.00
14/03/2025	R053 On 08-May-25			Bond Future	11.48	103.1542	102.5558	103.1542	22,700.00
14/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9068	10	9	10	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
14/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	79	0	0	0	0.00
14/03/2025	R053 On 07-August-25			Bond Future	11.59	105.1582	104.5505	105.1582	0.00
14/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12077	13	12	13	0.00
14/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	361	0	0	0	0.00
14/03/2025	R053 On 06-November-25			Bond Future	11.70	101.3203	100.7116	101.3203	0.00
14/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4178	5	4	5	0.00
14/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3681	3	4	3	0.00
14/03/2025	R053 On 05-February-26			Bond Future	11.82	103.2396	102.6516	103.2396	0.00
14/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3271	4	3	4	0.00
14/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5953	6	6	6	0.00
14/03/2025	R053 On 07-May-26			Bond Future	11.95	99.2812	98.7248	99.2812	0.00
14/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4239	5	4	5	0.00
14/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6289	6	6	6	0.00
14/03/2025	R186 On 08-May-25			Bond Future	8.33	107.3261	107.3075	107.3261	157,177.00
14/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	327	0	0	0	0.00
14/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	118	0	0	0	0.00
14/03/2025	R186 On 07-August-25			Bond Future	8.42	104.1027	104.0862	104.1027	0.00
14/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1633	2	2	2	0.00
14/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1093	1	1	1	1,983.00
14/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2325	2	2	2	0.00
14/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	14	0	0	0	1,983.00
14/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	74	0	0	0	0.00
14/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	34	0	0	0	0.00
14/03/2025	R186 On 06-November-25			Bond Future	8.55	106.1087	106.1027	106.1087	447.00
14/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	138	0	0	0	0.00
14/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	586	1	1	1	0.00
14/03/2025	R186 On 05-February-26			Bond Future	8.78	102.8131	102.8400	102.8131	0.00
14/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	207	0	0	0	0.00
14/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	500	1	0	1	0.00
14/03/2025	R186 On 07-May-26			Bond Future	9.28	104.7094	104.7805	104.7094	0.00
14/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	143	0	0	0	0.00
14/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	493	1	0	1	0.00
14/03/2025	R202 On 08-May-25			Bond Future	271.47	271.8836	271.4664	271.8836	2,157.00
14/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	844	0	1	0	0.00
14/03/2025	R202 On 07-August-25			Bond Future	271.59	272.0089	271.5893	272.0089	0.00
14/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
14/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	11	0	0	0	0.00
14/03/2025	R202 On 06-November-25			Bond Future	276.92	277.3162	276.9162	277.3162	0.00
14/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1276	2	1	2	0.00
14/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
14/03/2025	R202 On 05-February-26			Bond Future	276.98	277.3079	276.9843	277.3079	0.00
14/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
14/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	836	1	1	1	0.00
14/03/2025	R202 On 07-May-26			Bond Future	282.28	282.4958	282.2812	282.4958	0.00
14/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4731	5	5	5	0.00
14/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/03/2025	R209 On 08-May-25			Bond Future	10.89	71.8917	71.5622	71.8917	26,537.00
14/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4858	5	5	5	0.00
14/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	75	0	0	0	0.00
14/03/2025	R209 On 07-August-25			Bond Future	10.99	73.2883	72.9541	73.2883	0.00
14/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7832	8	8	8	0.00
14/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	156	0	0	0	0.00
14/03/2025	R209 On 06-November-25			Bond Future	11.11	71.5479	71.2147	71.5479	0.00
14/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2723	3	3	3	0.00
14/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1938	2	2	2	0.00
14/03/2025	R209 On 05-February-26			Bond Future	11.23	72.9039	72.5870	72.9039	0.00
14/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1965	2	2	2	0.00
14/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3390	3	3	3	0.00
14/03/2025	R209 On 07-May-26			Bond Future	11.36	71.0979	70.8051	71.0979	0.00
14/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2384	3	2	3	0.00
14/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3749	4	4	4	0.00
14/03/2025	R210 On 08-May-25			Bond Future	248.37	247.9711	248.3728	247.9711	3,395.00
14/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	343	0	0	0	0.00
14/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
14/03/2025	R210 On 07-August-25			Bond Future	253.26	252.8489	253.2642	252.8489	0.00
14/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4824	4	5	4	0.00
14/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R210 On 06-November-25			Bond Future	254.82	254.3697	254.8180	254.3697	0.00
14/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2678	2	3	2	0.00
14/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
14/03/2025	R210 On 05-February-26			Bond Future	259.79	259.2529	259.7895	259.2529	0.00
14/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6689	6	7	6	0.00
14/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
14/03/2025	R210 On 07-May-26			Bond Future	261.27	260.6219	261.2735	260.6219	0.00
14/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5874	5	6	5	0.00
14/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
14/03/2025	R213 On 08-May-25			Bond Future	9.60	90.1816	90.0150	90.1816	103,737.00
14/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3736	4	4	4	0.00
14/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	111	0	0	0	0.00
14/03/2025	R213 On 07-August-25			Bond Future	9.70	91.9337	91.7658	91.9337	17.00
14/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7338	8	7	8	0.00
14/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	39	0	0	0	0.00
14/03/2025	R213 On 06-November-25			Bond Future	9.80	90.1518	89.9899	90.1518	0.00
14/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2225	2	2	2	0.00
14/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1304	1	1	1	0.00
14/03/2025	R213 On 05-February-26			Bond Future	9.93	91.8612	91.7246	91.8612	0.00
14/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1858	2	2	2	0.00
14/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2004	2	2	2	0.00
14/03/2025	R213 On 07-May-26			Bond Future	10.07	90.0044	89.9030	90.0044	0.00
14/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1658	2	2	2	0.00
14/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2600	3	3	3	0.00
14/03/2025	R214 On 08-May-25			Bond Future	11.36	66.3670	65.9921	66.3670	16,336.00
14/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5263	6	5	6	0.00
14/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	85	0	0	0	0.00
14/03/2025	R214 On 07-August-25			Bond Future	11.46	67.6563	67.2756	67.6563	0.00
14/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7436	8	7	8	0.00
14/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	247	0	0	0	0.00
14/03/2025	R214 On 06-November-25			Bond Future	11.57	65.6603	65.2790	65.6603	0.00
14/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2678	3	3	3	0.00
14/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2331	2	2	2	0.00
14/03/2025	R214 On 05-February-26			Bond Future	11.69	66.9048	66.5371	66.9048	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
14/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1903	2	2	2	0.00
14/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4141	4	4	4	0.00
14/03/2025	R214 On 07-May-26			Bond Future	11.82	64.8401	64.4928	64.8401	0.00
14/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2595	3	3	3	0.00
14/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4045	4	4	4	0.00
14/03/2025	R248 On 08-May-25			Bond Future	11.51	80.0667	79.6381	80.0667	269,691.00
14/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6677	7	7	7	0.00
14/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	96	0	0	0	0.00
14/03/2025	R248 On 07-August-25			Bond Future	11.61	81.6222	81.1872	81.6222	0.00
14/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9447	10	9	10	0.00
14/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	293	0	0	0	0.00
14/03/2025	R248 On 06-November-25			Bond Future	11.73	78.7529	78.3176	78.7529	0.00
14/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3113	3	3	3	0.00
14/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3038	3	3	3	0.00
14/03/2025	R248 On 05-February-26			Bond Future	11.85	80.2454	79.8268	80.2454	0.00
14/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2478	3	2	3	0.00
14/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4959	5	5	5	0.00
14/03/2025	R248 On 07-May-26			Bond Future	11.98	77.2842	76.8905	77.2842	0.00
14/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3406	4	3	4	0.00
14/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4996	5	5	5	0.00
14/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00