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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 17/03/2025 TO: 17/03/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
17/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
17/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
17/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
17/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
17/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
17/03/2025	2029 On 08-May-25			Bond Future	136.69		136.8000	136.6865	136.8000	5,933.00
17/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
17/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1164		1	1	1	0.00
17/03/2025	2029 On 07-August-25			Bond Future	139.38		139.4940	139.3784	139.4940	0.00
17/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1968		2	2	2	0.00
17/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
17/03/2025	2029 On 06-November-25			Bond Future	140.68		140.7970	140.6794	140.7970	68.00
17/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	889		1	1	1	0.00
17/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
17/03/2025	2029 On 05-February-26			Bond Future	143.42		143.5442	143.4246	143.5442	0.00
17/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3315		3	3	3	0.00
17/03/2025	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
17/03/2025	2029 On 07-May-26			Bond Future	144.71	144.8274	144.7058	144.8274	0.00
17/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2886	3	3	3	0.00
17/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2030 On 08-May-25			Bond Future	9.20	97.7414	97.7072	97.7414	65,414.00
17/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2698	3	3	3	0.00
17/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	326	0	0	0	1,320.00
17/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1277	1	1	1	680.00
17/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	752	1	1	1	300.00
17/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1516	2	2	2	0.00
17/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	126	0	0	0	300.00
17/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	104	0	0	0	800.00
17/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	676	1	1	1	800.00
17/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2893	3	3	3	0.00
17/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9130	9	9	9	0.00
17/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	3964	4	4	4	1,640.00
17/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10473	11	10	11	0.00
17/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5252	5	5	5	2,280.00
17/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
17/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5	0	0	0	0.00
17/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
17/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	23	0	0	0	0.00
17/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	72	0	0	0	800.00
17/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	763	1	1	1	0.00
17/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	2042	2	2	2	0.00
17/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	693	1	1	1	0.00
17/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	297	0	0	0	300.00
17/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1915	2	2	2	0.00
17/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	382	0	0	0	0.00
17/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1259	1	1	1	0.00
17/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	88	0	0	0	0.00
17/03/2025	2030 On 07-August-25			Bond Future	9.30	95.6322	95.5974	95.6322	47,453.00
17/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6104	6	6	6	0.00
17/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4181	4	4	4	1,054.00
17/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9243	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
17/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	342	0	0	0	300.00
17/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	995	1	1	1	300.00
17/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2287	2	2	2	0.00
17/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	523	1	1	1	300.00
17/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1267	1	1	1	0.00
17/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2382	2	2	2	0.00
17/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
17/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	168	0	0	0	0.00
17/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	37	0	0	0	0.00
17/03/2025	2030 On 06-November-25			Bond Future	9.39	97.4847	97.4494	97.4847	0.00
17/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1705	2	2	2	0.00
17/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1128	1	1	1	300.00
17/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2914	3	3	3	0.00
17/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	482	0	0	0	300.00
17/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1709	2	2	2	0.00
17/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	671	1	1	1	300.00
17/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2753	3	3	3	0.00
17/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1223	1	1	1	0.00
17/03/2025	2030 On 05-February-26			Bond Future	9.51	95.3554	95.3196	95.3554	0.00
17/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1609	2	2	2	0.00
17/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1668	2	2	2	0.00
17/03/2025	2030 On 07-May-26			Bond Future	9.66	97.1546	97.1185	97.1546	0.00
17/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1332	1	1	1	0.00
17/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2141	2	2	2	0.00
17/03/2025	2032 On 08-May-25			Bond Future	9.94	92.7661	92.6759	92.7661	127,282.00
17/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4469	5	4	5	0.00
17/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	127	0	0	0	300.00
17/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	894	1	1	1	300.00
17/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2030	2	2	2	0.00
17/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	943	1	1	1	800.00
17/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4716	5	5	5	0.00
17/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	141	0	0	0	800.00
17/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1030	1	1	1	0.00
17/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	84	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
17/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2589	3	3	3	0.00
17/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	463	0	0	0	300.00
17/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1073	1	1	1	0.00
17/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2670	3	3	3	0.00
17/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	98	0	0	0	0.00
17/03/2025	2032 On 07-August-25			Bond Future	10.04	94.5703	94.4785	94.5703	0.00
17/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8420	9	8	9	0.00
17/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1236	1	1	1	300.00
17/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3133	3	3	3	0.00
17/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	464	0	0	0	300.00
17/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1871	2	2	2	0.00
17/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	701	1	1	1	300.00
17/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3404	3	3	3	0.00
17/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	73	0	0	0	0.00
17/03/2025	2032 On 06-November-25			Bond Future	10.15	92.2408	92.1473	92.2408	0.00
17/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2655	3	3	3	0.00
17/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	659	1	1	1	300.00
17/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1429	1	1	1	300.00
17/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4050	4	4	4	0.00
17/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	911	1	1	1	300.00
17/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2543	3	3	3	0.00
17/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4019	4	4	4	0.00
17/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1504	1	2	1	0.00
17/03/2025	2032 On 05-February-26			Bond Future	10.28	94.0183	93.9232	94.0183	0.00
17/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1975	2	2	2	0.00
17/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2483	2	2	2	0.00
17/03/2025	2032 On 07-May-26			Bond Future	10.43	91.6322	91.5357	91.6322	0.00
17/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1923	2	2	2	0.00
17/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3091	3	3	3	0.00
17/03/2025	2033 On 08-May-25			Bond Future	129.19	129.1003	129.1859	129.1003	9,939.00
17/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1434	2	1	2	0.00
17/03/2025	2033 On 07-August-25			Bond Future	131.73	131.6427	131.7301	131.6427	0.00
17/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3080	3	3	3	0.00

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17/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2033 On 06-November-25			Bond Future	132.78	132.6932	132.7826	132.6932	0.00
17/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
17/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	357	0	0	0	0.00
17/03/2025	2033 On 05-February-26			Bond Future	135.37	135.2823	135.3738	135.2823	0.00
17/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2494	2	2	2	0.00
17/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2033 On 07-May-26			Bond Future	136.40	136.3054	136.3988	136.3054	0.00
17/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1239	1	1	1	0.00
17/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2037 On 08-May-25			Bond Future	11.14	85.5388	85.3429	85.5388	62,690.00
17/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6057	6	6	6	0.00
17/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	142	0	0	0	300.00
17/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	892	1	1	1	300.00
17/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2406	3	2	3	0.00
17/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11091	11	11	11	7,500.00
17/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11321	12	11	12	7,500.00
17/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7524	8	8	8	15,000.00
17/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
17/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	25	0	0	0	0.00
17/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
17/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	598	1	1	1	300.00
17/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1669	2	2	2	0.00
17/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3861	4	4	4	0.00
17/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	66	0	0	0	0.00
17/03/2025	2037 On 07-August-25			Bond Future	11.26	82.9415	82.7419	82.9415	74,648.00
17/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9129	9	9	9	0.00
17/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5454	6	5	6	0.00
17/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2564	3	3	3	0.00
17/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	521	1	1	1	2,341.00
17/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	648	1	1	1	200.00
17/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4021	4	4	4	0.00
17/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1528	2	2	2	0.00
17/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	294	0	0	0	2,541.00

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17/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1353	1	1	1	300.00
17/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4060	4	4	4	0.00
17/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	458	1	0	1	300.00
17/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2811	3	3	3	0.00
17/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	974	1	1	1	300.00
17/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4830	5	5	5	0.00
17/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2589	2	3	2	2,541.00
17/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5629	5	6	5	0.00
17/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	988	1	1	1	2,541.00
17/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4190	4	4	4	0.00
17/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1678	2	2	2	2,541.00
17/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4595	4	5	4	0.00
17/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	606	1	1	1	2,541.00
17/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	160	0	0	0	0.00
17/03/2025	2037 On 06-November-25			Bond Future	11.38	84.5480	84.3447	84.5480	0.00
17/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3448	4	3	4	0.00
17/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	731	1	1	1	300.00
17/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1657	2	2	2	300.00
17/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5348	6	5	6	0.00
17/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1257	1	1	1	300.00
17/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3771	4	4	4	0.00
17/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5732	6	6	6	0.00
17/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2110	2	2	2	0.00
17/03/2025	2037 On 05-February-26			Bond Future	11.51	81.9185	81.7115	81.9185	0.00
17/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2329	2	2	2	0.00
17/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5645	6	6	6	0.00
17/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1648	2	2	2	1,970.00
17/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4241	4	4	4	0.00
17/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1184	1	1	1	1,930.00
17/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2745	3	3	3	0.00
17/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3576	3	4	3	1,930.00
17/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5980	6	6	6	0.00
17/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2430	2	2	2	1,930.00
17/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1755	2	2	2	1,970.00
17/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5018	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
17/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4031	4	4	4	0.00
17/03/2025	2037 On 07-May-26			Bond Future	11.67	83.4631	83.2524	83.4631	0.00
17/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2638	3	3	3	0.00
17/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4468	4	4	4	0.00
17/03/2025	2038 On 08-May-25			Bond Future	140.25	140.2549	140.2481	140.2549	2,918.00
17/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	568	1	1	1	0.00
17/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2038 On 07-August-25			Bond Future	140.89	140.8962	140.8893	140.8962	0.00
17/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1329	1	1	1	0.00
17/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2038 On 06-November-25			Bond Future	143.65	143.6596	143.6529	143.6596	0.00
17/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
17/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	227	0	0	0	0.00
17/03/2025	2038 On 05-February-26			Bond Future	144.29	144.2957	144.2890	144.2957	0.00
17/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1089	1	1	1	0.00
17/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2038 On 07-May-26			Bond Future	147.05	147.0551	147.0488	147.0551	0.00
17/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2519	3	3	3	0.00
17/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2040 On 08-May-25			Bond Future	11.48	85.3047	85.0944	85.3047	30,651.00
17/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6656	7	7	7	0.00
17/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7278	7	7	7	15,000.00
17/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10714	11	11	11	7,500.00
17/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11057	11	11	11	7,500.00
17/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
17/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	42	0	0	0	0.00
17/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
17/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	61	0	0	0	0.00
17/03/2025	2040 On 07-August-25			Bond Future	11.60	82.4523	82.2381	82.4523	33,389.00
17/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9424	10	9	10	0.00
17/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	209	0	0	0	0.00
17/03/2025	2040 On 06-November-25			Bond Future	11.73	84.0493	83.8310	84.0493	292.00
17/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3309	3	3	3	0.00
17/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2652	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
17/03/2025	2040 On 05-February-26			Bond Future	11.86	81.1594	80.9372	81.1594	0.00
17/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2346	2	2	2	0.00
17/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4529	4	5	4	0.00
17/03/2025	2040 On 07-May-26			Bond Future	12.01	82.6893	82.4631	82.6893	0.00
17/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2943	3	3	3	0.00
17/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4906	5	5	5	0.00
17/03/2025	2044 On 08-May-25			Bond Future	11.62	80.9326	80.7175	80.9326	72,418.00
17/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6478	7	6	7	0.00
17/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
17/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1903	2	2	2	0.00
17/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	677	1	1	1	9,000.00
17/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	82	0	0	0	9,000.00
17/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4833	5	5	5	0.00
17/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1508	2	2	2	0.00
17/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	118	0	0	0	2,490.00
17/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1322	1	1	1	2,490.00
17/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4682	5	5	5	0.00
17/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	210	0	0	0	2,490.00
17/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1040	1	1	1	9,000.00
17/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2389	2	2	2	0.00
17/03/2025	2044 On 08-May-25		Put	Bond Future	19282.54	19.0674	19.2825	19.0674	0.00
17/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5125	5	5	5	0.00
17/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	86	0	0	0	0.00
17/03/2025	2044 On 07-August-25			Bond Future	11.74	78.1205	77.9012	78.1205	16.00
17/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9130	9	9	9	0.00
17/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	185	0	0	0	9,000.00
17/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1083	1	1	1	9,000.00
17/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2672	3	3	3	0.00
17/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2009	2	2	2	9,000.00
17/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3858	4	4	4	0.00
17/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7489	7	7	7	0.00
17/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	267	0	0	0	0.00
17/03/2025	2044 On 06-November-25			Bond Future	11.86	79.6335	79.4101	79.6335	0.00
17/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3060	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
17/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2939	3	3	3	0.00
17/03/2025	2044 On 05-February-26			Bond Future	11.99	76.7838	76.5564	76.7838	0.00
17/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2246	2	2	2	0.00
17/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4842	5	5	5	0.00
17/03/2025	2044 On 07-May-26			Bond Future	12.13	78.2310	77.9995	78.2310	0.00
17/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3036	3	3	3	0.00
17/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4988	5	5	5	0.00
17/03/2025	2046 On 08-May-25			Bond Future	120.17	120.2625	120.1666	120.2625	19,602.00
17/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1803	2	2	2	0.00
17/03/2025	2046 On 07-August-25			Bond Future	122.53	122.6307	122.5333	122.6307	0.00
17/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3843	4	4	4	0.00
17/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2046 On 06-November-25			Bond Future	122.68	122.7839	122.6847	122.7839	0.00
17/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
17/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2725	3	3	3	0.00
17/03/2025	2046 On 05-February-26			Bond Future	125.08	125.1792	125.0783	125.1792	0.00
17/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3428	4	3	4	0.00
17/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2046 On 07-May-26			Bond Future	125.17	125.2738	125.1711	125.2738	0.00
17/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	221	0	0	0	0.00
17/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2050 On 08-May-25			Bond Future	121.72	121.7245	121.7187	121.7245	16,080.00
17/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	559	1	1	1	0.00
17/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2050 On 07-August-25			Bond Future	121.75	121.7593	121.7535	121.7593	0.00
17/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1863	2	2	2	0.00
17/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/03/2025	2050 On 06-November-25			Bond Future	124.14	124.1474	124.1416	124.1474	0.00
17/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
17/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	278	0	0	0	0.00
17/03/2025	2050 On 05-February-26			Bond Future	124.15	124.1562	124.1504	124.1562	0.00
17/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1330	1	1	1	0.00
17/03/2025	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
17/03/2025	2050 On 07-May-26			Bond Future	126.52	126.5301	126.5247	126.5301	0.00
17/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2455	2	2	2	0.00
17/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
17/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	AL37 On 08-May-25			Index Future	1092.43	1092.7500	1092.4290	1092.7500	0.00
17/03/2025	AL37 On 07-August-25			Index Future	1113.68	1114.0040	1113.6790	1114.0040	0.00
17/03/2025	AL37 On 06-November-25			Index Future	1135.27	1135.5960	1135.2730	1135.5960	0.00
17/03/2025	AL37 On 05-February-26			Index Future	1157.18	1157.5040	1157.1820	1157.5040	0.00
17/03/2025	AL37 On 07-May-26			Index Future	1179.10	1179.4130	1179.0950	1179.4130	0.00
17/03/2025	AL7T On 08-May-25			Index Future	1301.79	1303.7800	1301.7900	1303.7800	0.00
17/03/2025	AL7T On 07-August-25			Index Future	1327.11	1329.1390	1327.1130	1329.1390	0.00
17/03/2025	AL7T On 06-November-25			Index Future	1352.85	1354.9010	1352.8450	1354.9010	0.00
17/03/2025	AL7T On 05-February-26			Index Future	1378.95	1381.0400	1378.9520	1381.0400	0.00
17/03/2025	AL7T On 07-May-26			Index Future	1405.07	1407.1800	1405.0650	1407.1800	0.00
17/03/2025	ALBI On 08-May-25			Index Future	1119.08	1120.6790	1119.0780	1120.6790	94.00
17/03/2025	ALBI On 07-August-25			Index Future	1140.85	1142.4760	1140.8470	1142.4760	0.00
17/03/2025	ALBI On 06-November-25			Index Future	1162.97	1164.6210	1162.9670	1164.6210	0.00
17/03/2025	ALBI On 05-February-26			Index Future	1185.41	1187.0890	1185.4100	1187.0890	0.00
17/03/2025	ALBI On 07-May-26			Index Future	1207.86	1209.5580	1207.8580	1209.5580	0.00
17/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/03/2025	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
17/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	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
17/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	ES33 On 08-May-25			Bond Future	11.36	80.8723	80.7384	80.8723	0.00
17/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5966	6	6	6	0.00
17/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/03/2025	ES33 On 07-August-25			Bond Future	11.50	82.4650	82.3286	82.4650	0.00
17/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8524	9	9	9	0.00
17/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/03/2025	ES33 On 06-November-25			Bond Future	11.66	80.2859	80.1469	80.2859	0.00
17/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1497	2	1	2	0.00
17/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/03/2025	ES33 On 05-February-26			Bond Future	11.84	81.8511	81.7097	81.8511	0.00
17/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
17/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1486	1	1	1	0.00
17/03/2025	ES33 On 07-May-26			Bond Future	12.03	79.6177	79.4738	79.6177	0.00
17/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
17/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1407	1	1	1	0.00
17/03/2025	ES42 On 08-May-25			Bond Future	11.99	75.5587	75.3612	75.5587	0.00
17/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6730	7	7	7	0.00
17/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/03/2025	ES42 On 07-August-25			Bond Future	12.12	77.0465	76.8452	77.0465	0.00
17/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8573	9	9	9	0.00
17/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/03/2025	ES42 On 06-November-25			Bond Future	12.25	74.2918	74.0867	74.2918	0.00
17/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	753	1	1	1	0.00
17/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/03/2025	ES42 On 05-February-26			Bond Future	12.40	75.7390	75.5302	75.7390	0.00
17/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
17/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3070	3	3	3	0.00
17/03/2025	ES42 On 07-May-26			Bond Future	12.56	72.9195	72.7068	72.9195	0.00
17/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
17/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1935	2	2	2	0.00
17/03/2025	GOVI On 08-May-25			GOVI	1102.36	1103.8710	1102.3610	1103.8710	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
17/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	803610	82	80	82	0.00
17/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/03/2025	GOVI On 07-August-25			GOVI	1123.81	1125.3410	1123.8050	1125.3410	0.00
17/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1128050	114	113	114	0.00
17/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/03/2025	GOVI On 06-November-25			GOVI	1145.59	1147.1540	1145.5940	1147.1540	0.00
17/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	335940	35	34	35	0.00
17/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/03/2025	GOVI On 05-February-26			GOVI	1167.70	1169.2840	1167.7030	1169.2840	0.00
17/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	177030	19	18	19	0.00
17/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
17/03/2025	GOVI On 07-May-26			GOVI	1189.82	1191.4160	1189.8150	1191.4160	0.00
17/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	128150	14	13	14	0.00
17/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2025	IGOV On 08-May-25			Index Future	379.67	379.8190	379.6720	379.8190	893.00
17/03/2025	IGOV On 07-August-25			Index Future	387.15	387.2990	387.1500	387.2990	0.00
17/03/2025	IGOV On 06-November-25			Index Future	394.75	394.8970	394.7470	394.8970	0.00
17/03/2025	IGOV On 05-February-26			Index Future	402.45	402.6040	402.4540	402.6040	0.00
17/03/2025	IGOV On 07-May-26			Index Future	410.16	410.3120	410.1630	410.3120	0.00
17/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/03/2025	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
17/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
17/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/03/2025	R033 On 08-May-25			Bond Future	9.09	101.2722	106.2144	101.2722	9,365.00
17/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	6824	2	7	2	0.00
17/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	12	0	0	0	0.00
17/03/2025	R033 On 07-August-25			Bond Future	9.14	103.2420	108.2803	103.2420	0.00
17/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	6547	3	7	3	0.00
17/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	189	1	0	1	0.00
17/03/2025	R033 On 06-November-25			Bond Future	9.20	100.1975	105.3339	100.1975	0.00
17/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	6384	3	6	3	0.00
17/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	505	2	1	2	0.00
17/03/2025	R033 On 05-February-26			Bond Future	9.27	102.1281	107.3639	102.1281	0.00
17/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	6833	3	7	3	0.00
17/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	679	2	1	2	0.00
17/03/2025	R033 On 07-May-26			Bond Future	9.36	99.0109	104.3463	99.0109	0.00
17/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	6191	3	6	3	0.00
17/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	1133	3	1	3	0.00
17/03/2025	R035 On 08-May-25			Bond Future	10.69	91.0714	90.9075	91.0714	79,905.00
17/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5850	6	6	6	0.00
17/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	149	0	0	0	300.00
17/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	932	1	1	1	300.00
17/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2345	2	2	2	0.00
17/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5462	6	5	6	0.00
17/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2112	2	2	2	0.00
17/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	618	1	1	1	150.00
17/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13230	13	13	13	0.00
17/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10263	10	10	10	0.00
17/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4317	4	4	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2	0	0	0	400.00
17/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	177	0	0	0	0.00
17/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
17/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	678	1	1	1	150.00
17/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2008	2	2	2	0.00
17/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	88	0	0	0	150.00
17/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	586	1	1	1	300.00
17/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3607	3	4	3	0.00
17/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1534	1	2	1	0.00
17/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	69	0	0	0	0.00
17/03/2025	R035 On 07-August-25			Bond Future	10.80	92.8427	92.6757	92.8427	0.00
17/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9413	10	9	10	0.00
17/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	513	1	1	1	300.00
17/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1439	2	1	2	300.00
17/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3867	4	4	4	0.00
17/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3715	4	4	4	0.00
17/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1057	1	1	1	8,500.00
17/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	1001	1	1	1	300.00
17/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2636	3	3	3	0.00
17/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4525	4	5	4	0.00
17/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	109	0	0	0	0.00
17/03/2025	R035 On 06-November-25			Bond Future	10.92	90.1356	89.9656	90.1356	0.00
17/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3373	3	3	3	0.00
17/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4156	4	4	4	0.00
17/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	717	1	1	1	300.00
17/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1631	2	2	2	300.00
17/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5030	5	5	5	0.00
17/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2599	3	3	3	250.00
17/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6109	6	6	6	0.00
17/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4226	4	4	4	0.00
17/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	511	1	1	1	2,000.00
17/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1267	1	1	1	2,000.00
17/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4032	4	4	4	0.00
17/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6088	6	6	6	0.00
17/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1491	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
17/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2451	2	2	2	0.00
17/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	888	1	1	1	250.00
17/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1189	1	1	1	300.00
17/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3465	3	3	3	0.00
17/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5325	5	5	5	0.00
17/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1522	1	2	1	2,000.00
17/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1919	2	2	2	0.00
17/03/2025	R035 On 05-February-26			Bond Future	11.06	91.8728	91.6996	91.8728	0.00
17/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2265	2	2	2	0.00
17/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3660	4	4	4	0.00
17/03/2025	R035 On 07-May-26			Bond Future	11.20	89.1010	88.9248	89.1010	0.00
17/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2411	2	2	2	0.00
17/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4147	4	4	4	0.00
17/03/2025	R038 On 08-May-25			Bond Future	10.36	99.5938	104.8520	99.5938	9,525.00
17/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	6128	2	6	2	0.00
17/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	74	1	0	1	0.00
17/03/2025	R038 On 07-August-25			Bond Future	10.45	101.5308	106.8914	101.5308	0.00
17/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	5952	2	6	2	0.00
17/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	581	2	1	2	0.00
17/03/2025	R038 On 06-November-25			Bond Future	10.55	98.0118	103.4766	98.0118	0.00
17/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	5926	3	6	3	0.00
17/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	4684	2	5	2	1,770.00
17/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	11715	7	12	7	0.00
17/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	345	1	0	1	1,770.00
17/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	1735	4	2	4	0.00
17/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	1269	3	1	3	0.00
17/03/2025	R038 On 05-February-26			Bond Future	10.65	99.9000	105.4706	99.9000	0.00
17/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	6773	3	7	3	0.00
17/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	1588	4	2	4	0.00
17/03/2025	R038 On 07-May-26			Bond Future	10.76	96.2986	101.9752	96.2986	0.00
17/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	6503	3	7	3	0.00
17/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	2377	5	2	5	0.00
17/03/2025	R053 On 08-May-25			Bond Future	11.52	102.5558	102.2233	102.5558	22,700.00
17/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8736	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
17/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	80	0	0	0	0.00
17/03/2025	R053 On 07-August-25			Bond Future	11.63	104.5505	104.2116	104.5505	0.00
17/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11752	12	12	12	0.00
17/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	375	0	0	0	0.00
17/03/2025	R053 On 06-November-25			Bond Future	11.74	100.7116	100.3663	100.7116	0.00
17/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3969	4	4	4	0.00
17/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3817	4	4	4	0.00
17/03/2025	R053 On 05-February-26			Bond Future	11.86	102.6516	102.3000	102.6516	0.00
17/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3103	3	3	3	0.00
17/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6137	6	6	6	0.00
17/03/2025	R053 On 07-May-26			Bond Future	11.99	98.7248	98.3668	98.7248	0.00
17/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4057	4	4	4	0.00
17/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6465	6	6	6	0.00
17/03/2025	R186 On 08-May-25			Bond Future	8.34	107.3075	107.3008	107.3075	157,066.00
17/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	318	0	0	0	0.00
17/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	115	0	0	0	0.00
17/03/2025	R186 On 07-August-25			Bond Future	8.43	104.0862	104.0794	104.0862	0.00
17/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1625	2	2	2	0.00
17/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1085	1	1	1	1,983.00
17/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2318	2	2	2	0.00
17/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	13	0	0	0	1,983.00
17/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	72	0	0	0	0.00
17/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	33	0	0	0	0.00
17/03/2025	R186 On 06-November-25			Bond Future	8.56	106.1027	106.0959	106.1027	447.00
17/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	134	0	0	0	0.00
17/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	589	1	1	1	0.00
17/03/2025	R186 On 05-February-26			Bond Future	8.79	102.8400	102.8334	102.8400	0.00
17/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	204	0	0	0	0.00
17/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	503	0	1	0	0.00
17/03/2025	R186 On 07-May-26			Bond Future	9.30	104.7805	104.7741	104.7805	0.00
17/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	140	0	0	0	0.00
17/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	496	0	0	0	0.00
17/03/2025	R202 On 08-May-25			Bond Future	271.06	271.4664	271.0590	271.4664	2,157.00
17/03/2025	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
17/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1251	1	1	1	0.00
17/03/2025	R202 On 07-August-25			Bond Future	271.17	271.5893	271.1741	271.5893	0.00
17/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
17/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	426	0	0	0	0.00
17/03/2025	R202 On 06-November-25			Bond Future	276.49	276.9162	276.4934	276.9162	0.00
17/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	853	1	1	1	0.00
17/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/03/2025	R202 On 05-February-26			Bond Future	276.55	276.9843	276.5534	276.9843	0.00
17/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
17/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1267	1	1	1	0.00
17/03/2025	R202 On 07-May-26			Bond Future	281.84	282.2812	281.8430	282.2812	0.00
17/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4293	5	4	5	0.00
17/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/03/2025	R209 On 08-May-25			Bond Future	10.92	71.5622	71.4153	71.5622	24,981.00
17/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4709	5	5	5	0.00
17/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	74	0	0	0	0.00
17/03/2025	R209 On 07-August-25			Bond Future	11.02	72.9541	72.8044	72.9541	0.00
17/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7685	8	8	8	0.00
17/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	159	0	0	0	0.00
17/03/2025	R209 On 06-November-25			Bond Future	11.14	71.2147	71.0622	71.2147	0.00
17/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2622	3	3	3	0.00
17/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1989	2	2	2	0.00
17/03/2025	R209 On 05-February-26			Bond Future	11.26	72.5870	72.4317	72.5870	0.00
17/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1887	2	2	2	0.00
17/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3467	3	3	3	0.00
17/03/2025	R209 On 07-May-26			Bond Future	11.40	70.8051	70.6472	70.8051	0.00
17/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2303	2	2	2	0.00
17/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3826	4	4	4	0.00
17/03/2025	R210 On 08-May-25			Bond Future	248.50	248.3728	248.4963	248.3728	3,395.00
17/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	466	0	0	0	0.00
17/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
17/03/2025	R210 On 07-August-25			Bond Future	253.39	253.2642	253.3904	253.2642	0.00
17/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4950	5	5	5	0.00
17/03/2025	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
17/03/2025	R210 On 06-November-25			Bond Future	254.95	254.8180	254.9470	254.8180	0.00
17/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2807	3	3	3	0.00
17/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
17/03/2025	R210 On 05-February-26			Bond Future	259.92	259.7895	259.9217	259.7895	0.00
17/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6822	7	7	7	0.00
17/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
17/03/2025	R210 On 07-May-26			Bond Future	261.41	261.2735	261.4087	261.2735	0.00
17/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	6009	6	6	6	0.00
17/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/03/2025	R213 On 08-May-25			Bond Future	9.61	90.0150	89.9772	90.0150	103,752.00
17/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3690	4	4	4	0.00
17/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	102	0	0	0	0.00
17/03/2025	R213 On 07-August-25			Bond Future	9.71	91.7658	91.7273	91.7658	17.00
17/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7298	7	7	7	0.00
17/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	38	0	0	0	0.00
17/03/2025	R213 On 06-November-25			Bond Future	9.81	89.9899	89.9509	89.9899	0.00
17/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2191	2	2	2	0.00
17/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1309	1	1	1	0.00
17/03/2025	R213 On 05-February-26			Bond Future	9.94	91.7246	91.6851	91.7246	0.00
17/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1830	2	2	2	0.00
17/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2015	2	2	2	0.00
17/03/2025	R213 On 07-May-26			Bond Future	10.08	89.9030	89.8630	89.9030	0.00
17/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1633	2	2	2	0.00
17/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2615	3	3	3	0.00
17/03/2025	R214 On 08-May-25			Bond Future	11.39	65.9921	65.8100	65.9921	16,336.00
17/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5080	5	5	5	0.00
17/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	84	0	0	0	0.00
17/03/2025	R214 On 07-August-25			Bond Future	11.50	67.2756	67.0900	67.2756	0.00
17/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7257	7	7	7	0.00
17/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	254	0	0	0	0.00
17/03/2025	R214 On 06-November-25			Bond Future	11.61	65.2790	65.0900	65.2790	0.00
17/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2561	3	3	3	0.00
17/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2403	2	2	2	0.00
17/03/2025	R214 On 05-February-26			Bond Future	11.73	66.5371	66.3445	66.5371	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
17/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1815	2	2	2	0.00
17/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4246	4	4	4	0.00
17/03/2025	R214 On 07-May-26			Bond Future	11.86	64.4928	64.2968	64.4928	0.00
17/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2495	3	2	3	0.00
17/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4142	4	4	4	0.00
17/03/2025	R248 On 08-May-25			Bond Future	11.54	79.6381	79.4141	79.6381	267,445.00
17/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6452	7	6	7	0.00
17/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	95	0	0	0	0.00
17/03/2025	R248 On 07-August-25			Bond Future	11.65	81.1872	80.9587	81.1872	0.00
17/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9226	9	9	9	0.00
17/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	301	0	0	0	0.00
17/03/2025	R248 On 06-November-25			Bond Future	11.77	78.3176	78.0850	78.3176	0.00
17/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2973	3	3	3	0.00
17/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3131	3	3	3	0.00
17/03/2025	R248 On 05-February-26			Bond Future	11.89	79.8268	79.5898	79.8268	0.00
17/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2366	2	2	2	0.00
17/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5083	5	5	5	0.00
17/03/2025	R248 On 07-May-26			Bond Future	12.02	76.8905	76.6493	76.8905	0.00
17/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3280	3	3	3	0.00
17/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5111	5	5	5	0.00
17/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00