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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 19/03/2025 TO: 19/03/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/03/2025	2029 On 08-May-25			Bond Future	136.93		136.9614	136.9260	136.9614	5,933.00
19/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
19/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	924		1	1	1	0.00
19/03/2025	2029 On 07-August-25			Bond Future	139.62		139.6593	139.6234	139.6593	0.00
19/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2213		2	2	2	0.00
19/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
19/03/2025	2029 On 06-November-25			Bond Future	140.92		140.9671	140.9237	140.9671	68.00
19/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	1134		1	1	1	0.00
19/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
19/03/2025	2029 On 05-February-26			Bond Future	143.68		143.7194	143.6754	143.7194	0.00
19/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3565		4	4	4	0.00
19/03/2025	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
19/03/2025	2029 On 07-May-26			Bond Future	144.96	145.0085	144.9563	145.0085	0.00
19/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	3136	3	3	3	0.00
19/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2030 On 08-May-25			Bond Future	9.11	97.8548	98.0483	97.8548	65,578.00
19/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3007	3	3	3	0.00
19/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	427	0	0	0	1,320.00
19/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1510	1	2	1	680.00
19/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	928	1	1	1	300.00
19/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1768	2	2	2	0.00
19/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	175	0	0	0	300.00
19/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	146	0	0	0	800.00
19/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	840	1	1	1	800.00
19/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3207	3	3	3	0.00
19/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9471	9	9	9	0.00
19/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4295	4	4	4	1,640.00
19/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10814	11	11	11	0.00
19/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5591	5	6	5	2,280.00
19/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
19/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2	0	0	0	0.00
19/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
19/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	13	0	0	0	0.00
19/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	45	0	0	0	800.00
19/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	586	1	1	1	0.00
19/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1744	2	2	2	0.00
19/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	527	1	1	1	0.00
19/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	208	0	0	0	300.00
19/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1623	2	2	2	0.00
19/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	274	0	0	0	0.00
19/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1020	1	1	1	0.00
19/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	56	0	0	0	0.00
19/03/2025	2030 On 07-August-25			Bond Future	9.20	95.7483	95.9455	95.7483	47,453.00
19/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6442	6	6	6	0.00
19/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4493	4	4	4	1,054.00
19/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9591	9	10	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
19/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	422	0	0	0	300.00
19/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1159	1	1	1	300.00
19/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2540	2	3	2	0.00
19/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	427	0	0	0	300.00
19/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1083	1	1	1	0.00
19/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2114	2	2	2	0.00
19/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
19/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	131	0	0	0	0.00
19/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	27	0	0	0	0.00
19/03/2025	2030 On 06-November-25			Bond Future	9.29	97.6040	97.8053	97.6040	0.00
19/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1906	2	2	2	0.00
19/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1286	1	1	1	300.00
19/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3173	3	3	3	0.00
19/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	573	1	1	1	300.00
19/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1511	2	2	2	0.00
19/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	573	1	1	1	300.00
19/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2488	3	2	3	0.00
19/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1067	1	1	1	0.00
19/03/2025	2030 On 05-February-26			Bond Future	9.39	95.4781	95.6836	95.4781	0.00
19/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1793	2	2	2	0.00
19/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1488	2	1	2	0.00
19/03/2025	2030 On 07-May-26			Bond Future	9.54	97.2812	97.4908	97.2812	0.00
19/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1496	1	1	1	0.00
19/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1933	2	2	2	0.00
19/03/2025	2032 On 08-May-25			Bond Future	9.87	92.7469	93.0148	92.7469	127,291.00
19/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4779	5	5	5	0.00
19/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	164	0	0	0	300.00
19/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1045	1	1	1	300.00
19/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2267	2	2	2	0.00
19/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1100	1	1	1	800.00
19/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5030	5	5	5	0.00
19/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	182	0	0	0	800.00
19/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	847	1	1	1	0.00
19/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	59	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
19/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2290	3	2	3	0.00
19/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	361	0	0	0	300.00
19/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	886	1	1	1	0.00
19/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2369	3	2	3	0.00
19/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	69	0	0	0	0.00
19/03/2025	2032 On 07-August-25			Bond Future	9.96	94.5513	94.8244	94.5513	0.00
19/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8752	8	9	8	0.00
19/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1385	1	1	1	300.00
19/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3381	3	3	3	0.00
19/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	537	0	1	0	300.00
19/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1674	2	2	2	0.00
19/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	603	1	1	1	300.00
19/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3132	3	3	3	0.00
19/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	59	0	0	0	0.00
19/03/2025	2032 On 06-November-25			Bond Future	10.07	92.2225	92.5011	92.2225	0.00
19/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2864	3	3	3	0.00
19/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	744	1	1	1	300.00
19/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1574	1	2	1	300.00
19/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4306	4	4	4	0.00
19/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	813	1	1	1	300.00
19/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2334	2	2	2	0.00
19/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3750	4	4	4	0.00
19/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1359	1	1	1	0.00
19/03/2025	2032 On 05-February-26			Bond Future	10.19	94.0008	94.2850	94.0008	0.00
19/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2145	2	2	2	0.00
19/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2291	2	2	2	0.00
19/03/2025	2032 On 07-May-26			Bond Future	10.33	91.6160	91.9059	91.6160	0.00
19/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2084	2	2	2	0.00
19/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2882	3	3	3	0.00
19/03/2025	2033 On 08-May-25			Bond Future	129.24	129.1584	129.2438	129.1584	9,939.00
19/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1376	1	1	1	0.00
19/03/2025	2033 On 07-August-25			Bond Future	131.79	131.7026	131.7897	131.7026	0.00
19/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3140	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
19/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2033 On 06-November-25			Bond Future	132.84	132.7556	132.8368	132.7556	0.00
19/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
19/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	303	0	0	0	0.00
19/03/2025	2033 On 05-February-26			Bond Future	135.43	135.3475	135.4307	135.3475	0.00
19/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2551	2	3	2	0.00
19/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2033 On 07-May-26			Bond Future	136.45	136.3742	136.4510	136.3742	0.00
19/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1291	1	1	1	0.00
19/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2037 On 08-May-25			Bond Future	11.08	85.4892	85.6711	85.4892	62,934.00
19/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6367	6	6	6	0.00
19/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	168	0	0	0	300.00
19/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1009	1	1	1	300.00
19/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2626	3	3	3	0.00
19/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11419	11	11	11	7,500.00
19/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11649	11	12	11	7,500.00
19/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7845	8	8	8	15,000.00
19/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	17	0	0	0	0.00
19/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	490	1	0	1	300.00
19/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1458	2	1	2	0.00
19/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3559	4	4	4	0.00
19/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	47	0	0	0	0.00
19/03/2025	2037 On 07-August-25			Bond Future	11.20	82.8914	83.0769	82.8914	74,648.00
19/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9441	9	9	9	0.00
19/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5719	6	6	6	0.00
19/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2748	3	3	3	0.00
19/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	583	1	1	1	2,341.00
19/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	721	1	1	1	200.00
19/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4254	4	4	4	0.00
19/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1662	2	2	2	0.00
19/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	334	0	0	0	2,541.00

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19/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1477	1	1	1	300.00
19/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4294	4	4	4	0.00
19/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	515	0	1	0	300.00
19/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2600	3	3	3	0.00
19/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	873	1	1	1	300.00
19/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4552	5	5	5	0.00
19/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2388	2	2	2	2,541.00
19/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5333	5	5	5	0.00
19/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	885	1	1	1	2,541.00
19/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3928	4	4	4	0.00
19/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1527	2	2	2	2,541.00
19/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4322	4	4	4	0.00
19/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	536	1	1	1	2,541.00
19/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	136	0	0	0	0.00
19/03/2025	2037 On 06-November-25			Bond Future	11.32	84.4978	84.6871	84.4978	0.00
19/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3643	4	4	4	0.00
19/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	801	1	1	1	300.00
19/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1782	2	2	2	300.00
19/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5590	5	6	5	0.00
19/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1157	1	1	1	300.00
19/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3554	4	4	4	0.00
19/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5460	6	5	6	0.00
19/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1962	2	2	2	0.00
19/03/2025	2037 On 05-February-26			Bond Future	11.45	81.8683	82.0614	81.8683	0.00
19/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2474	2	2	2	0.00
19/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5883	6	6	6	0.00
19/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1763	2	2	2	1,970.00
19/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4447	4	4	4	0.00
19/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1276	1	1	1	1,930.00
19/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2905	3	3	3	0.00
19/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3386	3	3	3	1,930.00
19/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5721	6	6	6	0.00
19/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2286	2	2	2	1,930.00
19/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1642	2	2	2	1,970.00
19/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4784	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
19/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3826	4	4	4	0.00
19/03/2025	2037 On 07-May-26			Bond Future	11.60	83.4132	83.6103	83.4132	0.00
19/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2790	3	3	3	0.00
19/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4261	4	4	4	0.00
19/03/2025	2038 On 08-May-25			Bond Future	140.21	140.2213	140.2145	140.2213	2,918.00
19/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	535	1	1	1	0.00
19/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2038 On 07-August-25			Bond Future	140.84	140.8625	140.8439	140.8625	0.00
19/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1284	1	1	1	0.00
19/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2038 On 06-November-25			Bond Future	143.61	143.6268	143.6080	143.6268	0.00
19/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
19/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	272	0	0	0	0.00
19/03/2025	2038 On 05-February-26			Bond Future	144.23	144.2644	144.2344	144.2644	0.00
19/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1034	1	1	1	0.00
19/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2038 On 07-May-26			Bond Future	147.00	147.0255	146.9952	147.0255	0.00
19/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2465	2	2	2	0.00
19/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2040 On 08-May-25			Bond Future	11.46	85.2212	85.2294	85.2212	31,485.00
19/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6780	7	7	7	0.00
19/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7405	7	7	7	15,000.00
19/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10848	11	11	11	7,500.00
19/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11191	11	11	11	7,500.00
19/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
19/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	34	0	0	0	0.00
19/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
19/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	50	0	0	0	0.00
19/03/2025	2040 On 07-August-25			Bond Future	11.58	82.3675	82.3760	82.3675	33,389.00
19/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9547	10	10	10	0.00
19/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	193	0	0	0	0.00
19/03/2025	2040 On 06-November-25			Bond Future	11.70	83.9636	83.9725	83.9636	292.00
19/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3375	3	3	3	0.00
19/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2576	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
19/03/2025	2040 On 05-February-26			Bond Future	11.84	81.0732	81.0824	81.0732	0.00
19/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2397	2	2	2	0.00
19/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4435	4	4	4	0.00
19/03/2025	2040 On 07-May-26			Bond Future	11.99	82.6027	82.6124	82.6027	0.00
19/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3001	3	3	3	0.00
19/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4815	5	5	5	0.00
19/03/2025	2044 On 08-May-25			Bond Future	11.61	80.8776	80.7584	80.8776	72,970.00
19/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6510	7	7	7	0.00
19/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
19/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1901	2	2	2	0.00
19/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	667	1	1	1	9,000.00
19/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	77	0	0	0	9,000.00
19/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4856	5	5	5	0.00
19/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1502	2	2	2	0.00
19/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	112	0	0	0	2,490.00
19/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1275	1	1	1	2,490.00
19/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4635	5	5	5	0.00
19/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	191	0	0	0	2,490.00
19/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	997	1	1	1	9,000.00
19/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2338	2	2	2	0.00
19/03/2025	2044 On 08-May-25		Put	Bond Future	19241.60	19.1224	19.2416	19.1224	0.00
19/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5079	5	5	5	0.00
19/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	76	0	0	0	0.00
19/03/2025	2044 On 07-August-25			Bond Future	11.73	78.0647	77.9433	78.0647	16.00
19/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9162	9	9	9	0.00
19/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	184	0	0	0	9,000.00
19/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1083	1	1	1	9,000.00
19/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2679	3	3	3	0.00
19/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1975	2	2	2	9,000.00
19/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3815	4	4	4	0.00
19/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7445	7	7	7	0.00
19/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	256	0	0	0	0.00
19/03/2025	2044 On 06-November-25			Bond Future	11.85	79.5775	79.4539	79.5775	0.00
19/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3071	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
19/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2906	3	3	3	0.00
19/03/2025	2044 On 05-February-26			Bond Future	11.98	76.7277	76.6019	76.7277	0.00
19/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2254	2	2	2	0.00
19/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4805	5	5	5	0.00
19/03/2025	2044 On 07-May-26			Bond Future	12.12	78.1751	78.0472	78.1751	0.00
19/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3048	3	3	3	0.00
19/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4953	5	5	5	0.00
19/03/2025	2046 On 08-May-25			Bond Future	120.32	120.2318	120.3158	120.2318	19,602.00
19/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1654	2	2	2	0.00
19/03/2025	2046 On 07-August-25			Bond Future	122.69	122.6002	122.6858	122.6002	0.00
19/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3996	4	4	4	0.00
19/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2046 On 06-November-25			Bond Future	122.83	122.7543	122.8306	122.7543	0.00
19/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2579	3	3	3	0.00
19/03/2025	2046 On 05-February-26			Bond Future	125.23	125.1505	125.2286	125.1505	0.00
19/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3579	4	4	4	0.00
19/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2046 On 07-May-26			Bond Future	125.31	125.2470	125.3149	125.2470	0.00
19/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	365	0	0	0	0.00
19/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2050 On 08-May-25			Bond Future	121.69	121.5940	121.6894	121.5940	16,080.00
19/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	529	0	1	0	0.00
19/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2050 On 07-August-25			Bond Future	121.71	121.6270	121.7103	121.6270	0.00
19/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1820	2	2	2	0.00
19/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/03/2025	2050 On 06-November-25			Bond Future	124.10	124.0136	124.0989	124.0136	0.00
19/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
19/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	321	0	0	0	0.00
19/03/2025	2050 On 05-February-26			Bond Future	124.10	124.0219	124.0966	124.0219	0.00
19/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1277	1	1	1	0.00
19/03/2025	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
19/03/2025	2050 On 07-May-26			Bond Future	126.47	126.3951	126.4718	126.3951	0.00
19/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2402	2	2	2	0.00
19/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	AL37 On 08-May-25			Index Future	1096.34	1094.0170	1096.3430	1094.0170	0.00
19/03/2025	AL37 On 07-August-25			Index Future	1117.67	1115.3000	1117.6710	1115.3000	0.00
19/03/2025	AL37 On 06-November-25			Index Future	1139.35	1136.9270	1139.3460	1136.9270	0.00
19/03/2025	AL37 On 05-February-26			Index Future	1161.34	1158.8700	1161.3390	1158.8700	0.00
19/03/2025	AL37 On 07-May-26			Index Future	1183.34	1180.8190	1183.3380	1180.8190	0.00
19/03/2025	AL7T On 08-May-25			Index Future	1306.21	1302.9560	1306.2060	1302.9560	0.00
19/03/2025	AL7T On 07-August-25			Index Future	1331.62	1328.3030	1331.6180	1328.3030	0.00
19/03/2025	AL7T On 06-November-25			Index Future	1357.44	1354.0600	1357.4420	1354.0600	0.00
19/03/2025	AL7T On 05-February-26			Index Future	1383.65	1380.1950	1383.6450	1380.1950	0.00
19/03/2025	AL7T On 07-May-26			Index Future	1409.85	1406.3350	1409.8540	1406.3350	0.00
19/03/2025	ALBI On 08-May-25			Index Future	1121.42	1120.3160	1121.4190	1120.3160	94.00
19/03/2025	ALBI On 07-August-25			Index Future	1143.24	1142.1100	1143.2350	1142.1100	0.00
19/03/2025	ALBI On 06-November-25			Index Future	1165.41	1164.2570	1165.4060	1164.2570	0.00
19/03/2025	ALBI On 05-February-26			Index Future	1187.90	1186.7280	1187.9020	1186.7280	0.00
19/03/2025	ALBI On 07-May-26			Index Future	1210.40	1209.2040	1210.4030	1209.2040	0.00
19/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/03/2025	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
19/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	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
19/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	ES33 On 08-May-25			Bond Future	11.30	80.8367	81.0078	80.8367	0.00
19/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6236	6	6	6	0.00
19/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/03/2025	ES33 On 07-August-25			Bond Future	11.44	82.4290	82.6037	82.4290	0.00
19/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8799	9	9	9	0.00
19/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/03/2025	ES33 On 06-November-25			Bond Future	11.60	80.2501	80.4283	80.2501	0.00
19/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1778	2	2	2	0.00
19/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/03/2025	ES33 On 05-February-26			Bond Future	11.77	81.8157	81.9976	81.8157	0.00
19/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
19/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1198	1	1	1	0.00
19/03/2025	ES33 On 07-May-26			Bond Future	11.96	79.5828	79.7685	79.5828	0.00
19/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
19/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1112	1	1	1	0.00
19/03/2025	ES42 On 08-May-25			Bond Future	11.97	75.4831	75.4622	75.4831	0.00
19/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6831	7	7	7	0.00
19/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/03/2025	ES42 On 07-August-25			Bond Future	12.10	76.9699	76.9487	76.9699	0.00
19/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8676	9	9	9	0.00
19/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/03/2025	ES42 On 06-November-25			Bond Future	12.23	74.2145	74.1930	74.2145	0.00
19/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	859	1	1	1	0.00
19/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/03/2025	ES42 On 05-February-26			Bond Future	12.38	75.6612	75.6395	75.6612	0.00
19/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
19/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2960	3	3	3	0.00
19/03/2025	ES42 On 07-May-26			Bond Future	12.54	72.8415	72.8196	72.8415	0.00
19/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
19/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1822	2	2	2	0.00
19/03/2025	GOVI On 08-May-25			GOVI	1104.71	1103.5120	1104.7100	1103.5120	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
19/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	827100	82	83	82	0.00
19/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/03/2025	GOVI On 07-August-25			GOVI	1126.20	1124.9790	1126.2020	1124.9790	0.00
19/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1152020	114	115	114	0.00
19/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/03/2025	GOVI On 06-November-25			GOVI	1148.04	1146.7930	1148.0420	1146.7930	0.00
19/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	360420	35	36	35	0.00
19/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/03/2025	GOVI On 05-February-26			GOVI	1170.20	1168.9270	1170.2030	1168.9270	0.00
19/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	202030	19	20	19	0.00
19/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/03/2025	GOVI On 07-May-26			GOVI	1192.37	1191.0660	1192.3690	1191.0660	0.00
19/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	153690	14	15	14	0.00
19/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2025	IGOV On 08-May-25			Index Future	379.75	379.7110	379.7480	379.7110	893.00
19/03/2025	IGOV On 07-August-25			Index Future	387.23	387.1910	387.2280	387.1910	0.00
19/03/2025	IGOV On 06-November-25			Index Future	394.83	394.7890	394.8290	394.7890	0.00
19/03/2025	IGOV On 05-February-26			Index Future	402.54	402.4980	402.5390	402.4980	0.00
19/03/2025	IGOV On 07-May-26			Index Future	410.25	410.2090	410.2510	410.2090	0.00
19/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/03/2025	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
19/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/03/2025	R033 On 08-May-25			Bond Future	9.93	101.2782	101.5324	101.2782	9,365.00
19/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2509	2	3	2	0.00
19/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	379	0	0	0	0.00
19/03/2025	R033 On 07-August-25			Bond Future	10.02	103.2485	103.5077	103.2485	0.00
19/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2717	3	3	3	0.00
19/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1131	1	1	1	0.00
19/03/2025	R033 On 06-November-25			Bond Future	10.13	100.2054	100.4699	100.2054	0.00
19/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2847	3	3	3	0.00
19/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1833	2	2	2	0.00
19/03/2025	R033 On 05-February-26			Bond Future	10.25	102.1374	102.4072	102.1374	0.00
19/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3286	3	3	3	0.00
19/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2089	2	2	2	0.00
19/03/2025	R033 On 07-May-26			Bond Future	10.38	99.0220	99.2973	99.0220	0.00
19/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2933	3	3	3	0.00
19/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2924	3	3	3	0.00
19/03/2025	R035 On 08-May-25			Bond Future	10.63	90.9906	91.2243	90.9906	79,958.00
19/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6148	6	6	6	0.00
19/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	177	0	0	0	300.00
19/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1050	1	1	1	300.00
19/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2556	2	3	2	0.00
19/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5756	6	6	6	0.00
19/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2312	2	2	2	0.00
19/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	706	1	1	1	150.00
19/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13547	13	14	13	0.00
19/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10579	10	11	10	0.00
19/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4592	4	5	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
19/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
19/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	135	0	0	0	0.00
19/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
19/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	561	1	1	1	150.00
19/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1779	2	2	2	0.00
19/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	65	0	0	0	150.00
19/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	481	1	0	1	300.00
19/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3318	4	3	4	0.00
19/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1336	1	1	1	0.00
19/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	50	0	0	0	0.00
19/03/2025	R035 On 07-August-25			Bond Future	10.74	92.7607	92.9991	92.7607	0.00
19/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9720	9	10	9	0.00
19/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	573	1	1	1	300.00
19/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1564	1	2	1	300.00
19/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4088	4	4	4	0.00
19/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3933	4	4	4	0.00
19/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	951	1	1	1	8,500.00
19/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	900	1	1	1	300.00
19/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2437	3	2	3	0.00
19/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4261	4	4	4	0.00
19/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	92	0	0	0	0.00
19/03/2025	R035 On 06-November-25			Bond Future	10.86	90.0530	90.2961	90.0530	0.00
19/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3565	3	4	3	0.00
19/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4369	4	4	4	0.00
19/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	786	1	1	1	300.00
19/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1755	2	2	2	300.00
19/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5264	5	5	5	0.00
19/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2764	3	3	3	250.00
19/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6363	6	6	6	0.00
19/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4442	4	4	4	0.00
19/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	564	1	1	1	2,000.00
19/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1372	1	1	1	2,000.00
19/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3806	4	4	4	0.00
19/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5811	6	6	6	0.00
19/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1376	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
19/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2286	2	2	2	0.00
19/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	811	1	1	1	250.00
19/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1093	1	1	1	300.00
19/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3258	3	3	3	0.00
19/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5064	5	5	5	0.00
19/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1405	1	1	1	2,000.00
19/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1780	2	2	2	0.00
19/03/2025	R035 On 05-February-26			Bond Future	10.99	91.7896	92.0377	91.7896	0.00
19/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2408	2	2	2	0.00
19/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3465	4	3	4	0.00
19/03/2025	R035 On 07-May-26			Bond Future	11.13	89.0176	89.2707	89.0176	0.00
19/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2556	2	3	2	0.00
19/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3946	4	4	4	0.00
19/03/2025	R038 On 08-May-25			Bond Future	11.11	99.5074	99.6866	99.5074	9,627.00
19/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1881	2	2	2	0.00
19/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	992	1	1	1	0.00
19/03/2025	R038 On 07-August-25			Bond Future	11.22	101.4432	101.6260	101.4432	0.00
19/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2331	2	2	2	0.00
19/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2226	2	2	2	0.00
19/03/2025	R038 On 06-November-25			Bond Future	11.35	97.9236	98.1102	97.9236	0.00
19/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2614	3	3	3	0.00
19/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1840	2	2	2	1,770.00
19/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7102	7	7	7	0.00
19/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1099	1	1	1	1,770.00
19/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4258	4	4	4	0.00
19/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3324	3	3	3	0.00
19/03/2025	R038 On 05-February-26			Bond Future	11.49	99.8114	100.0018	99.8114	0.00
19/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3357	3	3	3	0.00
19/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3640	4	4	4	0.00
19/03/2025	R038 On 07-May-26			Bond Future	11.63	96.2101	96.4044	96.2101	0.00
19/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3310	3	3	3	0.00
19/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4755	5	5	5	0.00
19/03/2025	R053 On 08-May-25			Bond Future	11.51	102.4832	102.2793	102.4832	22,706.00
19/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8782	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
19/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	70	0	0	0	0.00
19/03/2025	R053 On 07-August-25			Bond Future	11.62	104.4770	104.2692	104.4770	0.00
19/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11795	12	12	12	0.00
19/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	360	0	0	0	0.00
19/03/2025	R053 On 06-November-25			Bond Future	11.73	100.6378	100.4262	100.6378	0.00
19/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3984	4	4	4	0.00
19/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3772	4	4	4	0.00
19/03/2025	R053 On 05-February-26			Bond Future	11.85	102.5778	102.3623	102.5778	0.00
19/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3116	3	3	3	0.00
19/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6087	6	6	6	0.00
19/03/2025	R053 On 07-May-26			Bond Future	11.98	98.6515	98.4322	98.6515	0.00
19/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4074	4	4	4	0.00
19/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6417	6	6	6	0.00
19/03/2025	R186 On 08-May-25			Bond Future	8.26	107.3730	107.4074	107.3730	156,087.00
19/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	389	0	0	0	0.00
19/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	79	0	0	0	0.00
19/03/2025	R186 On 07-August-25			Bond Future	8.34	104.1533	104.1885	104.1533	0.00
19/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1727	2	2	2	0.00
19/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1178	1	1	1	1,983.00
19/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2424	2	2	2	0.00
19/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	10	0	0	0	1,983.00
19/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	57	0	0	0	0.00
19/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	26	0	0	0	0.00
19/03/2025	R186 On 06-November-25			Bond Future	8.45	106.1722	106.2083	106.1722	447.00
19/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	167	0	0	0	0.00
19/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	510	1	1	1	0.00
19/03/2025	R186 On 05-February-26			Bond Future	8.65	102.9122	102.9492	102.9122	0.00
19/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	247	0	0	0	0.00
19/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	431	0	0	0	0.00
19/03/2025	R186 On 07-May-26			Bond Future	9.09	104.8557	104.8937	104.8557	0.00
19/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	180	0	0	0	0.00
19/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	417	0	0	0	0.00
19/03/2025	R202 On 08-May-25			Bond Future	270.50	270.6130	270.5018	270.6130	2,157.00
19/03/2025	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
19/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1808	2	2	2	0.00
19/03/2025	R202 On 07-August-25			Bond Future	270.58	270.7204	270.5764	270.7204	0.00
19/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
19/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1024	1	1	1	0.00
19/03/2025	R202 On 06-November-25			Bond Future	275.89	276.0333	275.8868	276.0333	0.00
19/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	247	0	0	0	0.00
19/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/03/2025	R202 On 05-February-26			Bond Future	275.91	276.0879	275.9119	276.0879	0.00
19/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
19/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1908	2	2	2	0.00
19/03/2025	R202 On 07-May-26			Bond Future	281.19	281.3721	281.1935	281.3721	0.00
19/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3643	4	4	4	0.00
19/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/03/2025	R209 On 08-May-25			Bond Future	10.86	71.5178	71.7021	71.5178	24,859.00
19/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4976	5	5	5	0.00
19/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	54	0	0	0	0.00
19/03/2025	R209 On 07-August-25			Bond Future	10.96	72.9091	73.0971	72.9091	0.00
19/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7955	8	8	8	0.00
19/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	136	0	0	0	0.00
19/03/2025	R209 On 06-November-25			Bond Future	11.08	71.1696	71.3614	71.1696	0.00
19/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2783	3	3	3	0.00
19/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1851	2	2	2	0.00
19/03/2025	R209 On 05-February-26			Bond Future	11.20	72.5421	72.7377	72.5421	0.00
19/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2011	2	2	2	0.00
19/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3285	3	3	3	0.00
19/03/2025	R209 On 07-May-26			Bond Future	11.33	70.7606	70.9601	70.7606	0.00
19/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2436	2	2	2	0.00
19/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3646	4	4	4	0.00
19/03/2025	R210 On 08-May-25			Bond Future	248.04	248.4159	248.0410	248.4159	3,295.00
19/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	11	0	0	0	0.00
19/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
19/03/2025	R210 On 07-August-25			Bond Future	252.93	253.3093	252.9273	253.3093	0.00
19/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4487	5	4	5	0.00
19/03/2025	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
19/03/2025	R210 On 06-November-25			Bond Future	254.46	254.8670	254.4610	254.8670	0.00
19/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2321	3	2	3	0.00
19/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/03/2025	R210 On 05-February-26			Bond Future	259.43	259.8425	259.4293	259.8425	0.00
19/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6329	7	6	7	0.00
19/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/03/2025	R210 On 07-May-26			Bond Future	260.89	261.3326	260.8935	261.3326	0.00
19/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5493	6	5	6	0.00
19/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/03/2025	R213 On 08-May-25			Bond Future	9.53	90.0978	90.3110	90.0978	104,863.00
19/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3992	4	4	4	0.00
19/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	71	0	0	0	0.00
19/03/2025	R213 On 07-August-25			Bond Future	9.62	91.8506	92.0681	91.8506	17.00
19/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7630	7	8	7	0.00
19/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	29	0	0	0	0.00
19/03/2025	R213 On 06-November-25			Bond Future	9.72	90.0774	90.2992	90.0774	0.00
19/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2395	2	2	2	0.00
19/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1165	1	1	1	0.00
19/03/2025	R213 On 05-February-26			Bond Future	9.84	91.8148	92.0412	91.8148	0.00
19/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2005	2	2	2	0.00
19/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1834	2	2	2	0.00
19/03/2025	R213 On 07-May-26			Bond Future	9.98	89.9963	90.2272	89.9963	0.00
19/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1793	2	2	2	0.00
19/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2410	3	2	3	0.00
19/03/2025	R214 On 08-May-25			Bond Future	11.37	65.9143	65.8934	65.9143	16,336.00
19/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5152	5	5	5	0.00
19/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	72	0	0	0	0.00
19/03/2025	R214 On 07-August-25			Bond Future	11.48	67.1966	67.1754	67.1966	0.00
19/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7328	7	7	7	0.00
19/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	240	0	0	0	0.00
19/03/2025	R214 On 06-November-25			Bond Future	11.59	65.1991	65.1777	65.1991	0.00
19/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2597	3	3	3	0.00
19/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2352	2	2	2	0.00
19/03/2025	R214 On 05-February-26			Bond Future	11.71	66.4564	66.4347	66.4564	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
19/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1842	2	2	2	0.00
19/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4182	4	4	4	0.00
19/03/2025	R214 On 07-May-26			Bond Future	11.84	64.4117	64.3897	64.4117	0.00
19/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2529	3	3	3	0.00
19/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4083	4	4	4	0.00
19/03/2025	R248 On 08-May-25			Bond Future	11.55	79.5101	79.3857	79.5101	267,528.00
19/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6417	7	6	7	0.00
19/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	88	0	0	0	0.00
19/03/2025	R248 On 07-August-25			Bond Future	11.65	81.0569	80.9302	81.0569	0.00
19/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9192	9	9	9	0.00
19/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	296	0	0	0	0.00
19/03/2025	R248 On 06-November-25			Bond Future	11.77	78.1857	78.0567	78.1857	0.00
19/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2946	3	3	3	0.00
19/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3131	3	3	3	0.00
19/03/2025	R248 On 05-February-26			Bond Future	11.89	79.6933	79.5619	79.6933	0.00
19/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2344	2	2	2	0.00
19/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5090	5	5	5	0.00
19/03/2025	R248 On 07-May-26			Bond Future	12.02	76.7557	76.6221	76.7557	0.00
19/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3258	3	3	3	0.00
19/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5116	5	5	5	0.00
19/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00