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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/03/2025 TO: 20/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/03/2025	2029 On 08-May-25			Bond Future	136.76		136.9260	136.7648	136.9260	5,933.00
20/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
20/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1085		1	1	1	0.00
20/03/2025	2029 On 07-August-25			Bond Future	139.47		139.6234	139.4704	139.6234	0.00
20/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2060		2	2	2	0.00
20/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
20/03/2025	2029 On 06-November-25			Bond Future	140.75		140.9237	140.7499	140.9237	68.00
20/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	960		1	1	1	0.00
20/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
20/03/2025	2029 On 05-February-26			Bond Future	143.49		143.6754	143.4948	143.6754	0.00
20/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3385		4	3	4	0.00
20/03/2025	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
20/03/2025	2029 On 07-May-26			Bond Future	144.78	144.9563	144.7790	144.9563	0.00
20/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2959	3	3	3	0.00
20/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2030 On 08-May-25			Bond Future	9.09	98.0483	98.1305	98.0483	65,575.00
20/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3085	3	3	3	0.00
20/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	460	0	0	0	1,320.00
20/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1575	2	2	2	680.00
20/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	979	1	1	1	300.00
20/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1837	2	2	2	0.00
20/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	191	0	0	0	300.00
20/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	160	0	0	0	800.00
20/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	889	1	1	1	800.00
20/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3287	3	3	3	0.00
20/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9553	9	10	9	0.00
20/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4376	4	4	4	1,640.00
20/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10896	11	11	11	0.00
20/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5673	6	6	6	2,280.00
20/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
20/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2	0	0	0	0.00
20/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
20/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	13	0	0	0	0.00
20/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	42	0	0	0	800.00
20/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	552	1	1	1	0.00
20/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1675	2	2	2	0.00
20/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	497	1	0	1	0.00
20/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	194	0	0	0	300.00
20/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1557	2	2	2	0.00
20/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	257	0	0	0	0.00
20/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	970	1	1	1	0.00
20/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	52	0	0	0	0.00
20/03/2025	2030 On 07-August-25			Bond Future	9.17	95.9455	96.0376	95.9455	47,453.00
20/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6532	6	7	6	0.00
20/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4577	4	5	4	1,054.00
20/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9683	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	448	0	0	0	300.00
20/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1208	1	1	1	300.00
20/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2611	3	3	3	0.00
20/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	406	0	0	0	300.00
20/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1039	1	1	1	0.00
20/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2048	2	2	2	0.00
20/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
20/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	124	0	0	0	0.00
20/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	25	0	0	0	0.00
20/03/2025	2030 On 06-November-25			Bond Future	9.26	97.8053	97.8865	97.8053	0.00
20/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1960	2	2	2	0.00
20/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1332	1	1	1	300.00
20/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3241	3	3	3	0.00
20/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	602	1	1	1	300.00
20/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1476	2	1	2	0.00
20/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	560	1	1	1	300.00
20/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2436	2	2	2	0.00
20/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1041	1	1	1	0.00
20/03/2025	2030 On 05-February-26			Bond Future	9.37	95.6836	95.7639	95.6836	0.00
20/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1841	2	2	2	0.00
20/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1456	1	1	1	0.00
20/03/2025	2030 On 07-May-26			Bond Future	9.51	97.4908	97.5775	97.4908	0.00
20/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1543	1	2	1	0.00
20/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1893	2	2	2	0.00
20/03/2025	2032 On 08-May-25			Bond Future	9.86	93.0148	93.0464	93.0148	127,431.00
20/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4816	5	5	5	0.00
20/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	160	0	0	0	300.00
20/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1067	1	1	1	300.00
20/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2302	2	2	2	0.00
20/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1122	1	1	1	800.00
20/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5067	5	5	5	0.00
20/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	178	0	0	0	800.00
20/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	838	1	1	1	0.00
20/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	64	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
20/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2255	2	2	2	0.00
20/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	364	0	0	0	300.00
20/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	876	1	1	1	0.00
20/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2333	2	2	2	0.00
20/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	75	0	0	0	0.00
20/03/2025	2032 On 07-August-25			Bond Future	9.95	94.8244	94.8645	94.8244	0.00
20/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8792	9	9	9	0.00
20/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1413	1	1	1	300.00
20/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3418	3	3	3	0.00
20/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	554	1	1	1	300.00
20/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1662	2	2	2	0.00
20/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	600	1	1	1	300.00
20/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3109	3	3	3	0.00
20/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	59	0	0	0	0.00
20/03/2025	2032 On 06-November-25			Bond Future	10.07	92.5011	92.5298	92.5011	0.00
20/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2893	3	3	3	0.00
20/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	763	1	1	1	300.00
20/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1600	2	2	2	300.00
20/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4337	4	4	4	0.00
20/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	816	1	1	1	300.00
20/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2331	2	2	2	0.00
20/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3740	4	4	4	0.00
20/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1359	1	1	1	0.00
20/03/2025	2032 On 05-February-26			Bond Future	10.19	94.2850	94.3120	94.2850	0.00
20/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2177	2	2	2	0.00
20/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2295	2	2	2	0.00
20/03/2025	2032 On 07-May-26			Bond Future	10.33	91.9059	91.9379	91.9059	0.00
20/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2117	2	2	2	0.00
20/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2883	3	3	3	0.00
20/03/2025	2033 On 08-May-25			Bond Future	129.43	129.2438	129.4252	129.2438	9,939.00
20/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1195	1	1	1	0.00
20/03/2025	2033 On 07-August-25			Bond Future	131.99	131.7897	131.9857	131.7897	0.00
20/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3336	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
20/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2033 On 06-November-25			Bond Future	133.02	132.8368	133.0198	132.8368	0.00
20/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	120	0	0	0	0.00
20/03/2025	2033 On 05-February-26			Bond Future	135.61	135.4307	135.6139	135.4307	0.00
20/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2734	3	3	3	0.00
20/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2033 On 07-May-26			Bond Future	136.64	136.4510	136.6443	136.4510	0.00
20/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1484	1	1	1	0.00
20/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2037 On 08-May-25			Bond Future	11.09	85.6711	85.6229	85.6711	62,934.00
20/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6313	6	6	6	0.00
20/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	142	0	0	0	300.00
20/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	943	1	1	1	300.00
20/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2555	3	3	3	0.00
20/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11371	11	11	11	7,500.00
20/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11601	12	12	12	7,500.00
20/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7795	8	8	8	15,000.00
20/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	15	0	0	0	0.00
20/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	467	0	0	0	300.00
20/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1440	1	1	1	0.00
20/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3581	4	4	4	0.00
20/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	42	0	0	0	0.00
20/03/2025	2037 On 07-August-25			Bond Future	11.21	83.0769	83.0349	83.0769	74,658.00
20/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9405	9	9	9	0.00
20/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5693	6	6	6	0.00
20/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2734	3	3	3	0.00
20/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	580	1	1	1	2,341.00
20/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	719	1	1	1	200.00
20/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4233	4	4	4	0.00
20/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1654	2	2	2	0.00
20/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	333	0	0	0	2,541.00

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20/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1471	1	1	1	300.00
20/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4273	4	4	4	0.00
20/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	512	1	1	1	300.00
20/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2636	3	3	3	0.00
20/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	894	1	1	1	300.00
20/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4591	5	5	5	0.00
20/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2422	2	2	2	2,541.00
20/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5374	5	5	5	0.00
20/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	907	1	1	1	2,541.00
20/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3968	4	4	4	0.00
20/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1555	2	2	2	2,541.00
20/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4362	4	4	4	0.00
20/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	552	1	1	1	2,541.00
20/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	143	0	0	0	0.00
20/03/2025	2037 On 06-November-25			Bond Future	11.33	84.6871	84.6331	84.6871	0.00
20/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3645	4	4	4	0.00
20/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	813	1	1	1	300.00
20/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1794	2	2	2	300.00
20/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5581	6	6	6	0.00
20/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1201	1	1	1	300.00
20/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3620	4	4	4	0.00
20/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5526	5	6	5	0.00
20/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2019	2	2	2	0.00
20/03/2025	2037 On 05-February-26			Bond Future	11.46	82.0614	82.0044	82.0614	0.00
20/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2404	2	2	2	0.00
20/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5804	6	6	6	0.00
20/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1703	2	2	2	1,970.00
20/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4368	4	4	4	0.00
20/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1228	1	1	1	1,930.00
20/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2831	3	3	3	0.00
20/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3369	3	3	3	1,930.00
20/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5731	6	6	6	0.00
20/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2264	2	2	2	1,930.00
20/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1621	2	2	2	1,970.00
20/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4781	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
20/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3813	4	4	4	0.00
20/03/2025	2037 On 07-May-26			Bond Future	11.61	83.6103	83.5563	83.6103	0.00
20/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2797	3	3	3	0.00
20/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4323	4	4	4	0.00
20/03/2025	2038 On 08-May-25			Bond Future	139.40	140.2145	139.3977	140.2145	2,918.00
20/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	1	0	1	0.00
20/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	282	0	0	0	0.00
20/03/2025	2038 On 07-August-25			Bond Future	140.02	140.8439	140.0228	140.8439	0.00
20/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	463	1	0	1	0.00
20/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2038 On 06-November-25			Bond Future	142.75	143.6080	142.7526	143.6080	0.00
20/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	1127	0	1	0	0.00
20/03/2025	2038 On 05-February-26			Bond Future	143.36	144.2344	143.3588	144.2344	0.00
20/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	159	1	0	1	0.00
20/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2038 On 07-May-26			Bond Future	146.11	146.9952	146.1098	146.9952	0.00
20/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1580	2	2	2	0.00
20/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2040 On 08-May-25			Bond Future	11.46	85.2294	85.1778	85.2294	31,485.00
20/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6731	7	7	7	0.00
20/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7355	7	7	7	15,000.00
20/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10797	11	11	11	7,500.00
20/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11140	11	11	11	7,500.00
20/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
20/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	36	0	0	0	0.00
20/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
20/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	53	0	0	0	0.00
20/03/2025	2040 On 07-August-25			Bond Future	11.59	82.3760	82.3305	82.3760	37,122.00
20/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9511	10	10	10	0.00
20/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	202	0	0	0	0.00
20/03/2025	2040 On 06-November-25			Bond Future	11.71	83.9725	83.9151	83.9725	292.00
20/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3296	3	3	3	0.00
20/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2555	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
20/03/2025	2040 On 05-February-26			Bond Future	11.85	81.0824	81.0219	81.0824	0.00
20/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2414	2	2	2	0.00
20/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4512	4	5	4	0.00
20/03/2025	2040 On 07-May-26			Bond Future	12.00	82.6124	82.5548	82.6124	0.00
20/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2923	3	3	3	0.00
20/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4794	5	5	5	0.00
20/03/2025	2044 On 08-May-25			Bond Future	11.62	80.7584	80.7372	80.7584	73,580.00
20/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6478	7	6	7	0.00
20/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
20/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1840	2	2	2	0.00
20/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	616	1	1	1	9,000.00
20/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	63	0	0	0	9,000.00
20/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4816	5	5	5	0.00
20/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1441	2	1	2	0.00
20/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	94	0	0	0	2,490.00
20/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1236	1	1	1	2,490.00
20/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4638	5	5	5	0.00
20/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	173	0	0	0	2,490.00
20/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	957	1	1	1	9,000.00
20/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2308	2	2	2	0.00
20/03/2025	2044 On 08-May-25		Put	Bond Future	19262.85	19.2416	19.2629	19.2416	0.00
20/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5086	5	5	5	0.00
20/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	66	0	0	0	0.00
20/03/2025	2044 On 07-August-25			Bond Future	11.74	77.9433	77.9283	77.9433	16.00
20/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9154	9	9	9	0.00
20/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	185	0	0	0	9,000.00
20/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1087	1	1	1	9,000.00
20/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2684	3	3	3	0.00
20/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1994	2	2	2	9,000.00
20/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3834	4	4	4	0.00
20/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7462	7	7	7	0.00
20/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	263	0	0	0	0.00
20/03/2025	2044 On 06-November-25			Bond Future	11.86	79.4539	79.4282	79.4539	0.00
20/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3003	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
20/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2863	3	3	3	0.00
20/03/2025	2044 On 05-February-26			Bond Future	11.99	76.6019	76.5738	76.6019	0.00
20/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2277	2	2	2	0.00
20/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4856	5	5	5	0.00
20/03/2025	2044 On 07-May-26			Bond Future	12.13	78.0472	78.0224	78.0472	0.00
20/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2979	3	3	3	0.00
20/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4908	5	5	5	0.00
20/03/2025	2046 On 08-May-25			Bond Future	119.87	120.3158	119.8653	120.3158	19,602.00
20/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2105	2	2	2	0.00
20/03/2025	2046 On 07-August-25			Bond Future	122.24	122.6858	122.2365	122.6858	0.00
20/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3547	4	4	4	0.00
20/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2046 On 06-November-25			Bond Future	122.36	122.8306	122.3570	122.8306	0.00
20/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3053	3	3	3	0.00
20/03/2025	2046 On 05-February-26			Bond Future	124.74	125.2286	124.7428	125.2286	0.00
20/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3093	4	3	4	0.00
20/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2046 On 07-May-26			Bond Future	124.83	125.3149	124.8256	125.3149	0.00
20/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	124	0	0	0	0.00
20/03/2025	2050 On 08-May-25			Bond Future	121.89	121.6894	121.8895	121.6894	16,080.00
20/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	730	1	1	1	0.00
20/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2050 On 07-August-25			Bond Future	121.92	121.7103	121.9246	121.7103	0.00
20/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2035	2	2	2	0.00
20/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/03/2025	2050 On 06-November-25			Bond Future	124.30	124.0989	124.3018	124.0989	0.00
20/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
20/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	118	0	0	0	0.00
20/03/2025	2050 On 05-February-26			Bond Future	124.30	124.0966	124.3002	124.0966	0.00
20/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1480	1	1	1	0.00
20/03/2025	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
20/03/2025	2050 On 07-May-26			Bond Future	126.69	126.4718	126.6851	126.4718	0.00
20/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2615	2	3	2	0.00
20/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	AL37 On 08-May-25			Index Future	1097.33	1096.3430	1097.3310	1096.3430	0.00
20/03/2025	AL37 On 07-August-25			Index Future	1118.77	1117.6710	1118.7710	1117.6710	0.00
20/03/2025	AL37 On 06-November-25			Index Future	1140.32	1139.3460	1140.3240	1139.3460	0.00
20/03/2025	AL37 On 05-February-26			Index Future	1162.31	1161.3390	1162.3070	1161.3390	0.00
20/03/2025	AL37 On 07-May-26			Index Future	1184.38	1183.3380	1184.3790	1183.3380	0.00
20/03/2025	AL7T On 08-May-25			Index Future	1306.23	1306.2060	1306.2280	1306.2060	0.00
20/03/2025	AL7T On 07-August-25			Index Future	1331.75	1331.6180	1331.7500	1331.6180	0.00
20/03/2025	AL7T On 06-November-25			Index Future	1357.41	1357.4420	1357.4060	1357.4420	0.00
20/03/2025	AL7T On 05-February-26			Index Future	1383.57	1383.6450	1383.5740	1383.6450	0.00
20/03/2025	AL7T On 07-May-26			Index Future	1409.85	1409.8540	1409.8480	1409.8540	0.00
20/03/2025	ALBI On 08-May-25			Index Future	1121.44	1121.4190	1121.4430	1121.4190	94.00
20/03/2025	ALBI On 07-August-25			Index Future	1143.36	1143.2350	1143.3550	1143.2350	0.00
20/03/2025	ALBI On 06-November-25			Index Future	1165.38	1165.4060	1165.3810	1165.4060	0.00
20/03/2025	ALBI On 05-February-26			Index Future	1187.85	1187.9020	1187.8480	1187.9020	0.00
20/03/2025	ALBI On 07-May-26			Index Future	1210.41	1210.4030	1210.4050	1210.4030	0.00
20/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/03/2025	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
20/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	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
20/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	ES33 On 08-May-25			Bond Future	11.31	81.0078	80.9701	81.0078	0.00
20/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6198	6	6	6	0.00
20/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/03/2025	ES33 On 07-August-25			Bond Future	11.45	82.6037	82.5720	82.6037	0.00
20/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8767	9	9	9	0.00
20/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/03/2025	ES33 On 06-November-25			Bond Future	11.61	80.4283	80.3855	80.4283	0.00
20/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1735	2	2	2	0.00
20/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/03/2025	ES33 On 05-February-26			Bond Future	11.78	81.9976	81.9519	81.9976	0.00
20/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
20/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1244	1	1	1	0.00
20/03/2025	ES33 On 07-May-26			Bond Future	11.97	79.7685	79.7259	79.7685	0.00
20/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
20/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1155	1	1	1	0.00
20/03/2025	ES42 On 08-May-25			Bond Future	11.98	75.4622	75.3849	75.4622	0.00
20/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6754	7	7	7	0.00
20/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/03/2025	ES42 On 07-August-25			Bond Future	12.11	76.9487	76.8762	76.9487	0.00
20/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8604	9	9	9	0.00
20/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/03/2025	ES42 On 06-November-25			Bond Future	12.25	74.1930	74.1092	74.1930	0.00
20/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	775	1	1	1	0.00
20/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/03/2025	ES42 On 05-February-26			Bond Future	12.39	75.6395	75.5522	75.6395	0.00
20/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
20/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3048	3	3	3	0.00
20/03/2025	ES42 On 07-May-26			Bond Future	12.55	72.8196	72.7344	72.8196	0.00
20/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
20/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1907	2	2	2	0.00
20/03/2025	GOVI On 08-May-25			GOVI	1104.78	1104.7100	1104.7820	1104.7100	635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	827820	83	83	83	0.00
20/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/03/2025	GOVI On 07-August-25			GOVI	1126.37	1126.2020	1126.3680	1126.2020	0.00
20/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1153680	115	115	115	0.00
20/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/03/2025	GOVI On 06-November-25			GOVI	1148.07	1148.0420	1148.0670	1148.0420	0.00
20/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	360670	36	36	36	0.00
20/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/03/2025	GOVI On 05-February-26			GOVI	1170.20	1170.2030	1170.2000	1170.2030	0.00
20/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	202000	20	20	20	0.00
20/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/03/2025	GOVI On 07-May-26			GOVI	1192.42	1192.3690	1192.4220	1192.3690	0.00
20/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	154220	15	15	15	0.00
20/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2025	IGOV On 08-May-25			Index Future	379.28	379.7480	379.2780	379.7480	893.00
20/03/2025	IGOV On 07-August-25			Index Future	386.78	387.2280	386.7810	387.2280	0.00
20/03/2025	IGOV On 06-November-25			Index Future	394.32	394.8290	394.3230	394.8290	0.00
20/03/2025	IGOV On 05-February-26			Index Future	402.01	402.5390	402.0140	402.5390	0.00
20/03/2025	IGOV On 07-May-26			Index Future	409.74	410.2510	409.7360	410.2510	0.00
20/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/03/2025	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
20/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
20/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/03/2025	R033 On 08-May-25			Bond Future	9.91	101.5324	101.6239	101.5324	9,365.00
20/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2585	3	3	3	0.00
20/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	363	0	0	0	0.00
20/03/2025	R033 On 07-August-25			Bond Future	10.01	103.5077	103.6096	103.5077	0.00
20/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2790	3	3	3	0.00
20/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1103	1	1	1	0.00
20/03/2025	R033 On 06-November-25			Bond Future	10.11	100.4699	100.5604	100.4699	0.00
20/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2851	3	3	3	0.00
20/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1746	2	2	2	0.00
20/03/2025	R033 On 05-February-26			Bond Future	10.23	102.4072	102.4970	102.4072	0.00
20/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3361	3	3	3	0.00
20/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2074	2	2	2	0.00
20/03/2025	R033 On 07-May-26			Bond Future	10.36	99.2973	99.3938	99.2973	0.00
20/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2927	3	3	3	0.00
20/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2821	3	3	3	0.00
20/03/2025	R035 On 08-May-25			Bond Future	10.62	91.2243	91.2618	91.2243	79,958.00
20/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6186	6	6	6	0.00
20/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	184	0	0	0	300.00
20/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1073	1	1	1	300.00
20/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2590	3	3	3	0.00
20/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5794	6	6	6	0.00
20/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2345	2	2	2	0.00
20/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	724	1	1	1	150.00
20/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13584	14	14	14	0.00
20/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10617	11	11	11	0.00
20/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4630	5	5	5	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
20/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	135	0	0	0	0.00
20/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
20/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	556	1	1	1	150.00
20/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1760	2	2	2	0.00
20/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	65	0	0	0	150.00
20/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	477	0	0	0	300.00
20/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3287	3	3	3	0.00
20/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1321	1	1	1	0.00
20/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	51	0	0	0	0.00
20/03/2025	R035 On 07-August-25			Bond Future	10.73	92.9991	93.0449	92.9991	0.00
20/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9766	10	10	10	0.00
20/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	541	1	1	1	300.00
20/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1527	2	2	2	300.00
20/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4080	4	4	4	0.00
20/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3922	4	4	4	0.00
20/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	895	1	1	1	8,500.00
20/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	845	1	1	1	300.00
20/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2355	2	2	2	0.00
20/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4184	4	4	4	0.00
20/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	93	0	0	0	0.00
20/03/2025	R035 On 06-November-25			Bond Future	10.85	90.2961	90.3311	90.2961	0.00
20/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3617	4	4	4	0.00
20/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4422	4	4	4	0.00
20/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	816	1	1	1	300.00
20/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1798	2	2	2	300.00
20/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5317	5	5	5	0.00
20/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2813	3	3	3	250.00
20/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6414	6	6	6	0.00
20/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4494	4	4	4	0.00
20/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	589	1	1	1	2,000.00
20/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1411	1	1	1	2,000.00
20/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3810	4	4	4	0.00
20/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5801	6	6	6	0.00
20/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1394	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
20/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2300	2	2	2	0.00
20/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	828	1	1	1	250.00
20/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1110	1	1	1	300.00
20/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3266	3	3	3	0.00
20/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5059	5	5	5	0.00
20/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1423	1	1	1	2,000.00
20/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1797	2	2	2	0.00
20/03/2025	R035 On 05-February-26			Bond Future	10.99	92.0377	92.0711	92.0377	0.00
20/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2460	2	2	2	0.00
20/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3483	3	3	3	0.00
20/03/2025	R035 On 07-May-26			Bond Future	11.12	89.2707	89.3092	89.2707	0.00
20/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2611	3	3	3	0.00
20/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3962	4	4	4	0.00
20/03/2025	R038 On 08-May-25			Bond Future	11.10	99.6866	99.6981	99.6866	9,627.00
20/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1890	2	2	2	0.00
20/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	989	1	1	1	0.00
20/03/2025	R038 On 07-August-25			Bond Future	11.22	101.6260	101.6461	101.6260	0.00
20/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2351	2	2	2	0.00
20/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2226	2	2	2	0.00
20/03/2025	R038 On 06-November-25			Bond Future	11.35	98.1102	98.1177	98.1102	0.00
20/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2655	3	3	3	0.00
20/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1879	2	2	2	1,770.00
20/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7140	7	7	7	0.00
20/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1129	1	1	1	1,770.00
20/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4289	4	4	4	0.00
20/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3357	3	3	3	0.00
20/03/2025	R038 On 05-February-26			Bond Future	11.48	100.0018	100.0070	100.0018	0.00
20/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3398	3	3	3	0.00
20/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3677	4	4	4	0.00
20/03/2025	R038 On 07-May-26			Bond Future	11.63	96.4044	96.4146	96.4044	0.00
20/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3269	3	3	3	0.00
20/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4703	5	5	5	0.00
20/03/2025	R053 On 08-May-25			Bond Future	11.52	102.2793	102.2494	102.2793	22,706.00
20/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8752	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
20/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	70	0	0	0	0.00
20/03/2025	R053 On 07-August-25			Bond Future	11.62	104.2692	104.2474	104.2692	0.00
20/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11777	12	12	12	0.00
20/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	364	0	0	0	0.00
20/03/2025	R053 On 06-November-25			Bond Future	11.74	100.4262	100.3906	100.4262	0.00
20/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3880	4	4	4	0.00
20/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3704	4	4	4	0.00
20/03/2025	R053 On 05-February-26			Bond Future	11.86	102.3623	102.3236	102.3623	0.00
20/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3127	3	3	3	0.00
20/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6137	6	6	6	0.00
20/03/2025	R053 On 07-May-26			Bond Future	11.99	98.4322	98.3977	98.4322	0.00
20/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3974	4	4	4	0.00
20/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6351	6	6	6	0.00
20/03/2025	R186 On 08-May-25			Bond Future	8.25	107.4074	107.4365	107.4074	156,045.00
20/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	407	0	0	0	0.00
20/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	69	0	0	0	0.00
20/03/2025	R186 On 07-August-25			Bond Future	8.31	104.1885	104.2270	104.1885	0.00
20/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1769	2	2	2	0.00
20/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1223	1	1	1	1,983.00
20/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2464	2	2	2	0.00
20/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	11	0	0	0	1,983.00
20/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	63	0	0	0	0.00
20/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	29	0	0	0	0.00
20/03/2025	R186 On 06-November-25			Bond Future	8.43	106.2083	106.2338	106.2083	447.00
20/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	172	0	0	0	0.00
20/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	489	1	0	1	0.00
20/03/2025	R186 On 05-February-26			Bond Future	8.62	102.9492	102.9726	102.9492	0.00
20/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	253	0	0	0	0.00
20/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	413	0	0	0	0.00
20/03/2025	R186 On 07-May-26			Bond Future	9.04	104.8937	104.9228	104.8937	0.00
20/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	202	0	0	0	0.00
20/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	409	0	0	0	0.00
20/03/2025	R202 On 08-May-25			Bond Future	270.40	270.5018	270.3983	270.5018	2,157.00
20/03/2025	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
20/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1912	2	2	2	0.00
20/03/2025	R202 On 07-August-25			Bond Future	270.49	270.5764	270.4933	270.5764	0.00
20/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
20/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1107	1	1	1	0.00
20/03/2025	R202 On 06-November-25			Bond Future	275.77	275.8868	275.7672	275.8868	0.00
20/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	127	0	0	0	0.00
20/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/03/2025	R202 On 05-February-26			Bond Future	275.78	275.9119	275.7833	275.9119	0.00
20/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
20/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2037	2	2	2	0.00
20/03/2025	R202 On 07-May-26			Bond Future	281.08	281.1935	281.0757	281.1935	0.00
20/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3526	4	4	4	0.00
20/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/03/2025	R209 On 08-May-25			Bond Future	10.87	71.7021	71.6588	71.7021	22,576.00
20/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4934	5	5	5	0.00
20/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	55	0	0	0	0.00
20/03/2025	R209 On 07-August-25			Bond Future	10.97	73.0971	73.0590	73.0971	0.00
20/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7922	8	8	8	0.00
20/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	141	0	0	0	0.00
20/03/2025	R209 On 06-November-25			Bond Future	11.09	71.3614	71.3132	71.3614	0.00
20/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2782	3	3	3	0.00
20/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1898	2	2	2	0.00
20/03/2025	R209 On 05-February-26			Bond Future	11.21	72.7377	72.6868	72.7377	0.00
20/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2014	2	2	2	0.00
20/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3339	3	3	3	0.00
20/03/2025	R209 On 07-May-26			Bond Future	11.34	70.9601	70.9118	70.9601	0.00
20/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2435	2	2	2	0.00
20/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3693	4	4	4	0.00
20/03/2025	R210 On 08-May-25			Bond Future	248.03	248.0410	248.0290	248.0410	3,295.00
20/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
20/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1	0	0	0	0.00
20/03/2025	R210 On 07-August-25			Bond Future	252.94	252.9273	252.9358	252.9273	0.00
20/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4496	4	4	4	0.00
20/03/2025	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
20/03/2025	R210 On 06-November-25			Bond Future	254.44	254.4610	254.4374	254.4610	0.00
20/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2297	2	2	2	0.00
20/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/03/2025	R210 On 05-February-26			Bond Future	259.40	259.4293	259.3990	259.4293	0.00
20/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6299	6	6	6	0.00
20/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/03/2025	R210 On 07-May-26			Bond Future	260.87	260.8935	260.8750	260.8935	0.00
20/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5475	5	5	5	0.00
20/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/03/2025	R213 On 08-May-25			Bond Future	9.51	90.3110	90.4013	90.3110	104,368.00
20/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4084	4	4	4	0.00
20/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	72	0	0	0	0.00
20/03/2025	R213 On 07-August-25			Bond Future	9.59	92.0681	92.1677	92.0681	17.00
20/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7728	8	8	8	0.00
20/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	27	0	0	0	0.00
20/03/2025	R213 On 06-November-25			Bond Future	9.70	90.2992	90.3890	90.2992	0.00
20/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2458	2	2	2	0.00
20/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1139	1	1	1	0.00
20/03/2025	R213 On 05-February-26			Bond Future	9.82	92.0412	92.1304	92.0412	0.00
20/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2060	2	2	2	0.00
20/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1800	2	2	2	0.00
20/03/2025	R213 On 07-May-26			Bond Future	9.95	90.2272	90.3226	90.2272	0.00
20/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1845	2	2	2	0.00
20/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2367	2	2	2	0.00
20/03/2025	R214 On 08-May-25			Bond Future	11.39	65.8934	65.8209	65.8934	16,336.00
20/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5073	5	5	5	0.00
20/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	66	0	0	0	0.00
20/03/2025	R214 On 07-August-25			Bond Future	11.49	67.1754	67.1070	67.1754	0.00
20/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7272	7	7	7	0.00
20/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	252	0	0	0	0.00
20/03/2025	R214 On 06-November-25			Bond Future	11.61	65.1777	65.0993	65.1777	0.00
20/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2588	3	3	3	0.00
20/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2421	2	2	2	0.00
20/03/2025	R214 On 05-February-26			Bond Future	11.73	66.4347	66.3533	66.4347	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
20/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1772	2	2	2	0.00
20/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4194	4	4	4	0.00
20/03/2025	R214 On 07-May-26			Bond Future	11.85	64.3897	64.3099	64.3897	0.00
20/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2525	3	3	3	0.00
20/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4158	4	4	4	0.00
20/03/2025	R248 On 08-May-25			Bond Future	11.55	79.3857	79.3297	79.3857	267,493.00
20/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6363	6	6	6	0.00
20/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	90	0	0	0	0.00
20/03/2025	R248 On 07-August-25			Bond Future	11.66	80.9302	80.8797	80.9302	0.00
20/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9145	9	9	9	0.00
20/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	300	0	0	0	0.00
20/03/2025	R248 On 06-November-25			Bond Future	11.78	78.0567	77.9950	78.0567	0.00
20/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2948	3	3	3	0.00
20/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3195	3	3	3	0.00
20/03/2025	R248 On 05-February-26			Bond Future	11.90	79.5619	79.4971	79.5619	0.00
20/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2262	2	2	2	0.00
20/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5073	5	5	5	0.00
20/03/2025	R248 On 07-May-26			Bond Future	12.03	76.6221	76.5599	76.6221	0.00
20/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3161	3	3	3	0.00
20/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5081	5	5	5	0.00
20/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00