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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	2029 On 08-May-25			Bond Future	136.6865	136.8000	136.6865	136.8000	5,933
17/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1163.5100	1050.0000	1.1635	1.0500	0
17/03/2025	2029 On 07-August-25			Bond Future	139.3784	139.4940	139.3784	139.4940	0
17/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1968.4300	2084.0300	1.9684	2.0840	0
17/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2029 On 06-November-25			Bond Future	140.6794	140.7970	140.6794	140.7970	68
17/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	889.4100	1007.0100	0.8894	1.0070	0
17/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2029 On 05-February-26			Bond Future	143.4246	143.5442	143.4246	143.5442	0
17/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3314.6300	3434.2400	3.3146	3.4342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2029 On 07-May-26			Bond Future	144.7058	144.8274	144.7058	144.8274	0
17/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2885.7900	3007.3900	2.8858	3.0074	0
17/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2030 On 08-May-25			Bond Future	9.2038	9.1945	97.7072	97.7414	65,414
17/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	103.6000	118.2100	0.1036	0.1182	800
17/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	2042.1800	2022.5300	2.0422	2.0225	0
17/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	125.7100	142.1700	0.1257	0.1422	300
17/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1914.5600	1896.7600	1.9146	1.8968	0
17/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	326.0700	353.8200	0.3261	0.3538	1,320
17/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1259.4600	1252.9500	1.2595	1.2530	0
17/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	675.7000	712.8500	0.6757	0.7129	800
17/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	762.8600	765.7500	0.7629	0.7658	0
17/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	752.3800	790.7400	0.7524	0.7907	300
17/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	693.3000	697.4000	0.6933	0.6974	0
17/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1276.7300	1319.2000	1.2767	1.3192	680
17/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	382.0900	390.3000	0.3821	0.3903	0
17/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1515.6700	1558.5800	1.5157	1.5586	0
17/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	296.5300	305.1800	0.2965	0.3052	300
17/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2697.8300	2738.5100	2.6978	2.7385	0
17/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	88.2200	94.6400	0.0882	0.0946	0
17/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2893.4000	2933.4900	2.8934	2.9335	0
17/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	72.1200	77.9500	0.0721	0.0780	800
17/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	3963.6500	4000.9800	3.9637	4.0010	1,640
17/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	23.4500	26.5200	0.0235	0.0265	0
17/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5251.9800	5287.2000	5.2520	5.2872	2,280
17/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	4.6000	5.5600	0.0046	0.0056	0
17/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9129.9300	9164.1900	9.1299	9.1642	0
17/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
17/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10473.0800	10507.3400	10.4731	10.5073	0
17/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
17/03/2025	2030 On 07-August-25			Bond Future	9.2979	9.2879	95.5974	95.6322	47,453
17/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	341.7700	358.1400	0.3418	0.3581	300
17/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2382.4300	2363.9700	2.3824	2.3640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	995.3900	1023.4700	0.9954	1.0235	300
17/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1267.3300	1260.5800	1.2673	1.2606	0
17/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2287.2800	2323.1700	2.2873	2.3232	0
17/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	522.6100	523.6700	0.5226	0.5237	300
17/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4181.4700	4218.9300	4.1815	4.2189	1,054
17/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	168.3900	171.0200	0.1684	0.1710	0
17/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6103.5000	6139.6000	6.1035	6.1396	0
17/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	36.7100	37.9800	0.0367	0.0380	0
17/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9243.1800	9278.1400	9.2432	9.2781	0
17/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.5600	1.6900	0.0016	0.0017	1,054
17/03/2025	2030 On 06-November-25			Bond Future	9.3943	9.3836	97.4494	97.4847	0
17/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	481.6900	497.3200	0.4817	0.4973	300
17/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2752.9600	2733.2900	2.7530	2.7333	0
17/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1127.9900	1152.4800	1.1280	1.1525	300
17/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1708.7400	1697.9300	1.7087	1.6979	0
17/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1705.4400	1734.4600	1.7054	1.7345	0
17/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1223.1200	1216.8400	1.2231	1.2168	0
17/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2914.4400	2948.4000	2.9144	2.9484	0
17/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	670.8400	669.5000	0.6708	0.6695	300
17/03/2025	2030 On 05-February-26			Bond Future	9.5088	9.4975	95.3196	95.3554	0
17/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1608.6500	1634.2200	1.6087	1.6342	0
17/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1667.8700	1657.7100	1.6679	1.6577	0
17/03/2025	2030 On 07-May-26			Bond Future	9.6610	9.6488	97.1185	97.1546	0
17/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1332.4700	1354.2400	1.3325	1.3542	0
17/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2141.4500	2127.1000	2.1415	2.1271	0
17/03/2025	2032 On 08-May-25			Bond Future	9.9387	9.9193	92.6759	92.7661	127,282
17/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	126.7100	151.1800	0.1267	0.1512	300
17/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2670.4300	2604.7100	2.6704	2.6047	0
17/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	141.0700	167.3000	0.1411	0.1673	800
17/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2588.7700	2524.8100	2.5888	2.5248	0
17/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	893.6000	965.0900	0.8936	0.9651	300
17/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1073.3400	1054.6400	1.0733	1.0546	0
17/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	942.8900	1015.9100	0.9429	1.0159	800
17/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1029.6400	1012.4700	1.0296	1.0125	0

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17/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2029.7400	2120.9200	2.0297	2.1209	0
17/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	462.8000	463.7900	0.4628	0.4638	300
17/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4468.7600	4564.4500	4.4688	4.5645	0
17/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	97.6800	103.1800	0.0977	0.1032	0
17/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4715.9000	4811.3300	4.7159	4.8113	0
17/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	83.5700	88.8100	0.0836	0.0888	800
17/03/2025	2032 On 07-August-25			Bond Future	10.0405	10.0201	94.4785	94.5703	0
17/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	463.6200	496.1200	0.4636	0.4961	300
17/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3404.4900	3345.1600	3.4045	3.3452	0
17/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1236.2100	1293.1200	1.2362	1.2931	300
17/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1871.2300	1836.3100	1.8712	1.8363	0
17/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3132.8000	3214.3900	3.1328	3.2144	0
17/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	700.9900	690.7500	0.7010	0.6908	300
17/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8419.7000	8512.3100	8.4197	8.5123	0
17/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	72.5700	73.3500	0.0726	0.0734	0
17/03/2025	2032 On 06-November-25			Bond Future	10.1536	10.1322	92.1473	92.2408	0
17/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	659.2000	691.9400	0.6592	0.6919	300
17/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4018.6100	3957.9100	4.0186	3.9579	0
17/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1429.1700	1480.8100	1.4292	1.4808	300
17/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2542.7900	2500.9900	2.5428	2.5010	0
17/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2655.1700	2724.1800	2.6552	2.7242	0
17/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1503.7400	1479.3100	1.5037	1.4793	0
17/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4050.2800	4130.2500	4.0503	4.1303	0
17/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	911.4700	898.0000	0.9115	0.8980	300
17/03/2025	2032 On 05-February-26			Bond Future	10.2800	10.2575	93.9232	94.0183	0
17/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1975.3400	2031.0300	1.9753	2.0310	0
17/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2482.5300	2443.2100	2.4825	2.4432	0
17/03/2025	2032 On 07-May-26			Bond Future	10.4253	10.4016	91.5357	91.6322	0
17/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1923.4100	1974.7300	1.9234	1.9747	0
17/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3091.2200	3046.0500	3.0912	3.0461	0
17/03/2025	2033 On 08-May-25			Bond Future	129.1859	129.1003	129.1859	129.1003	9,939
17/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1434.0700	1519.7400	1.4341	1.5197	0
17/03/2025	2033 On 07-August-25			Bond Future	131.7301	131.6427	131.7301	131.6427	0

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17/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3080.1300	2992.7100	3.0801	2.9927	0
17/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2033 On 06-November-25			Bond Future	132.7826	132.6932	132.7826	132.6932	0
17/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	357.4100	446.7700	0.3574	0.4468	0
17/03/2025	2033 On 05-February-26			Bond Future	135.3738	135.2823	135.3738	135.2823	0
17/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2493.8200	2402.3200	2.4938	2.4023	0
17/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2033 On 07-May-26			Bond Future	136.3988	136.3054	136.3988	136.3054	0
17/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1238.8400	1145.4400	1.2388	1.1454	0
17/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2037 On 08-May-25			Bond Future	11.1362	11.1017	85.3429	85.5388	62,690
17/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	141.5100	179.7400	0.1415	0.1797	300
17/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3860.9000	3703.2100	3.8609	3.7032	0
17/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	891.7400	1008.9400	0.8917	1.0089	300
17/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1668.8800	1590.1600	1.6689	1.5902	0
17/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2406.2100	2579.4900	2.4062	2.5795	0
17/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	598.4600	575.8200	0.5985	0.5758	300
17/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6056.7200	6253.7600	6.0567	6.2538	0
17/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	65.6500	66.7700	0.0657	0.0668	0
17/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7524.3900	7721.5500	7.5244	7.7216	15,000
17/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	24.8300	26.0700	0.0248	0.0261	0
17/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11091.0200	11287.0800	11.0910	11.2871	7,500
17/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.8000	0.9400	0.0008	0.0009	0
17/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11321.4000	11517.4300	11.3214	11.5174	7,500
17/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.6200	0.7300	0.0006	0.0007	0
17/03/2025	2037 On 07-August-25			Bond Future	11.2593	11.2234	82.7419	82.9415	74,648
17/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	294.4400	332.5400	0.2944	0.3325	2,541
17/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5628.5400	5467.0300	5.6285	5.4670	0
17/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	458.4000	510.1700	0.4584	0.5102	300
17/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4830.3400	4682.5000	4.8303	4.6825	0
17/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	520.9900	577.3900	0.5210	0.5774	2,341
17/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4595.2500	4452.0400	4.5953	4.4520	0
17/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	648.0800	713.1100	0.6481	0.7131	200

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17/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4190.0700	4055.4900	4.1901	4.0555	0
17/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1353.4600	1454.5000	1.3535	1.4545	300
17/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2811.2200	2712.6500	2.8112	2.7127	0
17/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1528.1100	1635.9700	1.5281	1.6360	0
17/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2588.7800	2497.0300	2.5888	2.4970	2,541
17/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2564.0100	2702.5600	2.5640	2.7026	0
17/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1678.1100	1617.0500	1.6781	1.6171	2,541
17/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4021.1300	4185.6100	4.0211	4.1856	0
17/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	987.5700	952.4400	0.9876	0.9524	2,541
17/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4060.4700	4225.4600	4.0605	4.2255	0
17/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	974.2400	939.6200	0.9742	0.9396	300
17/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5454.1000	5633.4400	5.4541	5.6334	0
17/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	606.1200	585.8500	0.6061	0.5859	2,541
17/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9128.9400	9324.5400	9.1289	9.3245	0
17/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	159.5500	155.5400	0.1596	0.1555	0
17/03/2025	2037 On 06-November-25			Bond Future	11.3815	11.3442	84.3447	84.5480	0
17/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	730.5500	787.9100	0.7306	0.7879	300
17/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5732.3300	5586.3900	5.7323	5.5864	0
17/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1656.5900	1752.1100	1.6566	1.7521	300
17/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3770.8900	3663.1100	3.7709	3.6631	0
17/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3447.6300	3586.4500	3.4476	3.5865	0
17/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2109.6000	2045.1200	2.1096	2.0451	0
17/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5347.5400	5512.3300	5.3475	5.5123	0
17/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1256.6100	1218.1000	1.2566	1.2181	300
17/03/2025	2037 On 05-February-26			Bond Future	11.5148	11.4761	81.7115	81.9185	0
17/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1183.9000	1253.4400	1.1839	1.2534	1,930
17/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5979.8200	5842.3100	5.9798	5.8423	0
17/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1648.0200	1733.5600	1.6480	1.7336	1,970
17/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5018.3800	4896.8700	5.0184	4.8969	0
17/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2329.0000	2433.5800	2.3290	2.4336	0
17/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4031.2100	3928.7400	4.0312	3.9287	0
17/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2744.6200	2858.9300	2.7446	2.8589	0
17/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3575.6500	3482.9100	3.5757	3.4829	1,930
17/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4241.4700	4382.7700	4.2415	4.3828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2430.3400	2364.5900	2.4303	2.3646	1,930
17/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5645.1800	5804.0800	5.6452	5.8041	0
17/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1754.9500	1706.8000	1.7550	1.7068	1,970
17/03/2025	2037 On 07-May-26			Bond Future	11.6657	11.6253	83.2524	83.4631	0
17/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2638.4700	2743.9100	2.6385	2.7439	0
17/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4467.9800	4362.7100	4.4680	4.3627	0
17/03/2025	2038 On 08-May-25			Bond Future	140.2481	140.2549	140.2481	140.2549	2,918
17/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	568.1100	574.9300	0.5681	0.5749	0
17/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2038 On 07-August-25			Bond Future	140.8893	140.8962	140.8893	140.8962	0
17/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1329.3400	1336.1600	1.3293	1.3362	0
17/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2038 On 06-November-25			Bond Future	143.6529	143.6596	143.6529	143.6596	0
17/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	227.1300	220.4500	0.2271	0.2205	0
17/03/2025	2038 On 05-February-26			Bond Future	144.2890	144.2957	144.2890	144.2957	0
17/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1089.0400	1095.7200	1.0890	1.0957	0
17/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2038 On 07-May-26			Bond Future	147.0488	147.0551	147.0488	147.0551	0
17/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2518.8400	2525.1100	2.5188	2.5251	0
17/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2040 On 08-May-25			Bond Future	11.4777	11.4433	85.0944	85.3047	30,651
17/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6656.0700	6867.6000	6.6561	6.8676	0
17/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	61.1700	62.4200	0.0612	0.0624	0
17/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7277.5000	7489.1800	7.2775	7.4892	15,000
17/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	42.3200	43.7200	0.0423	0.0437	0
17/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10714.0800	10924.7500	10.7141	10.9248	7,500
17/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3.0300	3.4200	0.0030	0.0034	0
17/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11056.8700	11267.4600	11.0569	11.2675	7,500
17/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.1800	2.4900	0.0022	0.0025	0
17/03/2025	2040 On 07-August-25			Bond Future	11.6033	11.5675	82.2381	82.4523	33,389
17/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9424.4100	9633.4600	9.4244	9.6335	0
17/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	208.6000	203.4000	0.2086	0.2034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	2040 On 06-November-25			Bond Future	11.7273	11.6902	83.8310	84.0493	292
17/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3309.3300	3450.1100	3.3093	3.4501	0
17/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2651.8800	2574.3800	2.6519	2.5744	0
17/03/2025	2040 On 05-February-26			Bond Future	11.8619	11.8234	80.9372	81.1594	0
17/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2345.6600	2454.2700	2.3457	2.4543	0
17/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4528.8500	4415.2200	4.5289	4.4152	0
17/03/2025	2040 On 07-May-26			Bond Future	12.0121	11.9720	82.4631	82.6893	0
17/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2943.4800	3058.1600	2.9435	3.0582	0
17/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4906.4700	4794.9400	4.9065	4.7949	0
17/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2044 On 08-May-25			Bond Future	11.6201	11.5856	80.7175	80.9326	72,418
17/03/2025	2044 On 08-May-25		Put	Bond Future	19282.5400	19067.3900	19.2825	19.0674	0
17/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	81.5900	108.0500	0.0816	0.1081	9,000
17/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5124.6300	4935.9400	5.1246	4.9359	0
17/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	118.4400	153.0400	0.1184	0.1530	2,490
17/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4681.9200	4501.3700	4.6819	4.5014	0
17/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	677.3500	783.2400	0.6774	0.7832	9,000
17/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2389.1000	2279.8400	2.3891	2.2798	0
17/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1507.9000	1664.4300	1.5079	1.6644	0
17/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1322.0400	1263.4200	1.3220	1.2634	2,490
17/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1903.3200	2074.6600	1.9033	2.0747	0
17/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1039.8100	996.0000	1.0398	0.9960	9,000
17/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4833.0800	5045.8900	4.8331	5.0459	0
17/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	209.6400	207.3000	0.2096	0.2073	2,490
17/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6478.3300	6694.7700	6.4783	6.6948	0
17/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	85.6900	86.9800	0.0857	0.0870	0
17/03/2025	2044 On 07-August-25			Bond Future	11.7409	11.7052	77.9012	78.1205	16
17/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	185.3700	213.1000	0.1854	0.2131	9,000
17/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7488.6800	7297.1800	7.4887	7.2972	0
17/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1083.2700	1175.5700	1.0833	1.1756	9,000
17/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3857.5000	3730.5700	3.8575	3.7306	0
17/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2671.8600	2820.2800	2.6719	2.8203	0
17/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2009.2600	1938.4500	2.0093	1.9385	9,000
17/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9130.3700	9342.8700	9.1304	9.3429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	267.1200	260.3900	0.2671	0.2604	0
17/03/2025	2044 On 06-November-25			Bond Future	11.8598	11.8227	79.4101	79.6335	0
17/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3060.4700	3198.2600	3.0605	3.1983	0
17/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2939.0900	2853.5500	2.9391	2.8536	0
17/03/2025	2044 On 05-February-26			Bond Future	11.9882	11.9498	76.5564	76.7838	0
17/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2245.6500	2353.0000	2.2457	2.3530	0
17/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4841.9300	4721.9000	4.8419	4.7219	0
17/03/2025	2044 On 07-May-26			Bond Future	12.1304	12.0905	77.9995	78.2310	0
17/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3036.0200	3154.3500	3.0360	3.1544	0
17/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4988.2600	4875.1100	4.9883	4.8751	0
17/03/2025	2046 On 08-May-25			Bond Future	120.1666	120.2625	120.1666	120.2625	19,602
17/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1803.3800	1707.5300	1.8034	1.7075	0
17/03/2025	2046 On 07-August-25			Bond Future	122.5333	122.6307	122.5333	122.6307	0
17/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3843.2900	3940.7000	3.8433	3.9407	0
17/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2046 On 06-November-25			Bond Future	122.6847	122.7839	122.6847	122.7839	0
17/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2725.3100	2626.0600	2.7253	2.6261	0
17/03/2025	2046 On 05-February-26			Bond Future	125.0783	125.1792	125.0783	125.1792	0
17/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3428.2800	3529.1700	3.4283	3.5292	0
17/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2046 On 07-May-26			Bond Future	125.1711	125.2738	125.1711	125.2738	0
17/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	221.1400	323.8400	0.2211	0.3238	0
17/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2050 On 08-May-25			Bond Future	121.7187	121.7245	121.7187	121.7245	16,080
17/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	558.6700	564.5100	0.5587	0.5645	0
17/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2050 On 07-August-25			Bond Future	121.7535	121.7593	121.7535	121.7593	0
17/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1863.4500	1869.3400	1.8635	1.8693	0
17/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2050 On 06-November-25			Bond Future	124.1416	124.1474	124.1416	124.1474	0
17/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	278.4500	272.6500	0.2785	0.2727	0
17/03/2025	2050 On 05-February-26			Bond Future	124.1504	124.1562	124.1504	124.1562	0
17/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1330.4200	1336.2000	1.3304	1.3362	0
17/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	2050 On 07-May-26			Bond Future	126.5247	126.5301	126.5247	126.5301	0
17/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2454.7200	2460.1200	2.4547	2.4601	0
17/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	AL37 On 08-May-25			Index Future	1092.4290	1092.7500	1092.4290	1,092.7500	0
17/03/2025	AL37 On 07-August-25			Index Future	1113.6790	1114.0040	1113.6790	1,114.0040	0
17/03/2025	AL37 On 06-November-25			Index Future	1135.2730	1135.5960	1135.2730	1,135.5960	0
17/03/2025	AL37 On 05-February-26			Index Future	1157.1820	1157.5040	1157.1820	1,157.5040	0
17/03/2025	AL37 On 07-May-26			Index Future	1179.0950	1179.4130	1179.0950	1,179.4130	0
17/03/2025	AL7T On 08-May-25			Index Future	1301.7900	1303.7800	1301.7900	1,303.7800	0
17/03/2025	AL7T On 07-August-25			Index Future	1327.1130	1329.1390	1327.1130	1,329.1390	0
17/03/2025	AL7T On 06-November-25			Index Future	1352.8450	1354.9010	1352.8450	1,354.9010	0
17/03/2025	AL7T On 05-February-26			Index Future	1378.9520	1381.0400	1378.9520	1,381.0400	0
17/03/2025	AL7T On 07-May-26			Index Future	1405.0650	1407.1800	1405.0650	1,407.1800	0
17/03/2025	ALBI On 08-May-25			Index Future	1119.0780	1120.6790	1119.0780	1,120.6790	94
17/03/2025	ALBI On 07-August-25			Index Future	1140.8470	1142.4760	1140.8470	1,142.4760	0
17/03/2025	ALBI On 06-November-25			Index Future	1162.9670	1164.6210	1162.9670	1,164.6210	0
17/03/2025	ALBI On 05-February-26			Index Future	1185.4100	1187.0890	1185.4100	1,187.0890	0
17/03/2025	ALBI On 07-May-26			Index Future	1207.8580	1209.5580	1207.8580	1,209.5580	0
17/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	ES33 On 08-May-25			Bond Future	11.3565	11.3273	80.7384	80.8723	0
17/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5966.4400	6100.3300	5.9664	6.1003	0
17/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES33 On 07-August-25			Bond Future	11.5007	11.4701	82.3286	82.4650	0
17/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8523.9500	8660.3600	8.5240	8.6604	0
17/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES33 On 06-November-25			Bond Future	11.6606	11.6286	80.1469	80.2859	0
17/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1496.7100	1635.6200	1.4967	1.6356	0
17/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES33 On 05-February-26			Bond Future	11.8383	11.8048	81.7097	81.8511	0
17/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1485.7700	1344.3700	1.4858	1.3444	0
17/03/2025	ES33 On 07-May-26			Bond Future	12.0298	11.9947	79.4738	79.6177	0
17/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1406.7200	1262.8600	1.4067	1.2629	0
17/03/2025	ES42 On 08-May-25			Bond Future	11.9869	11.9526	75.3612	75.5587	0
17/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6730.2700	6927.7600	6.7303	6.9278	0
17/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES42 On 07-August-25			Bond Future	12.1152	12.0796	76.8452	77.0465	0
17/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8573.0300	8774.3700	8.5730	8.7744	0
17/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES42 On 06-November-25			Bond Future	12.2529	12.2159	74.0867	74.2918	0
17/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	752.8100	957.8800	0.7528	0.9579	0
17/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES42 On 05-February-26			Bond Future	12.3976	12.3592	75.5302	75.7390	0
17/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3069.5500	2860.7000	3.0696	2.8607	0
17/03/2025	ES42 On 07-May-26			Bond Future	12.5566	12.5167	72.7068	72.9195	0
17/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1934.5900	1721.9000	1.9346	1.7219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	GOVI On 08-May-25			GOVI	1102.3610	1103.8710	1102.3610	1,103.8710	634
17/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	803610.0000	818710.0000	80.3610	81.8710	0
17/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	GOVI On 07-August-25			GOVI	1123.8050	1125.3410	1123.8050	1,125.3410	0
17/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1128050.0000	1143410.0000	112.8050	114.3410	0
17/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	GOVI On 06-November-25			GOVI	1145.5940	1147.1540	1145.5940	1,147.1540	0
17/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	335940.0000	351540.0000	33.5940	35.1540	0
17/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	GOVI On 05-February-26			GOVI	1167.7030	1169.2840	1167.7030	1,169.2840	0
17/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	177030.0000	192840.0000	17.7030	19.2840	0
17/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	GOVI On 07-May-26			GOVI	1189.8150	1191.4160	1189.8150	1,191.4160	0
17/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	128150.0000	144160.0000	12.8150	14.4160	0
17/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/03/2025	IGOV On 08-May-25			Index Future	379.6720	379.8190	379.6720	379.8190	893
17/03/2025	IGOV On 07-August-25			Index Future	387.1500	387.2990	387.1500	387.2990	0
17/03/2025	IGOV On 06-November-25			Index Future	394.7470	394.8970	394.7470	394.8970	0
17/03/2025	IGOV On 05-February-26			Index Future	402.4540	402.6040	402.4540	402.6040	0
17/03/2025	IGOV On 07-May-26			Index Future	410.1630	410.3120	410.1630	410.3120	0
17/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
17/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/03/2025	R033 On 08-May-25			Bond Future	9.0872	9.9778	106.2144	101.2722	9,365
17/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	6823.9800	2356.5900	6.8240	2.3566	0
17/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	11.5300	486.2500	0.0115	0.4863	0
17/03/2025	R033 On 07-August-25			Bond Future	9.1422	10.0754	108.2803	103.2420	0
17/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	6546.6500	2578.7600	6.5467	2.5788	0
17/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	188.9800	1259.4100	0.1890	1.2594	0
17/03/2025	R033 On 06-November-25			Bond Future	9.2038	10.1831	105.3339	100.1975	0
17/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	6383.5400	2716.1200	6.3835	2.7161	0
17/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	505.1100	1974.0200	0.5051	1.9740	0
17/03/2025	R033 On 05-February-26			Bond Future	9.2732	10.3022	107.3639	102.1281	0
17/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	6833.0500	3145.3100	6.8331	3.1453	0
17/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	678.9300	2226.9700	0.6789	2.2270	0
17/03/2025	R033 On 07-May-26			Bond Future	9.3554	10.4382	104.3463	99.0109	0
17/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	6191.0700	2805.5900	6.1911	2.8056	0
17/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	1133.0500	3082.9700	1.1331	3.0830	0
17/03/2025	R035 On 08-May-25			Bond Future	10.6883	10.6587	90.9075	91.0714	79,905
17/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	149.4100	185.3200	0.1494	0.1853	300
17/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3606.6400	3478.6500	3.6066	3.4787	0
17/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	618.4100	704.5600	0.6184	0.7046	150
17/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2008.2200	1930.4700	2.0082	1.9305	0
17/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	931.7600	1037.6800	0.9318	1.0377	300
17/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1534.3300	1476.3500	1.5343	1.4764	0
17/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2112.0300	2256.9500	2.1120	2.2570	0
17/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	677.9700	658.9900	0.6780	0.6590	150
17/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2344.5800	2493.6300	2.3446	2.4936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	586.1500	571.3000	0.5862	0.5713	300
17/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4317.0100	4481.5300	4.3170	4.4815	400
17/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	176.9100	177.5300	0.1769	0.1775	0
17/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5462.4800	5628.6100	5.4625	5.6286	0
17/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	88.1300	90.3600	0.0881	0.0904	150
17/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5849.7300	6015.9600	5.8497	6.0160	0
17/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	69.3900	71.7200	0.0694	0.0717	0
17/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10263.0700	10427.2500	10.2631	10.4273	0
17/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.5900	1.8700	0.0016	0.0019	400
17/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13229.7200	13393.6400	13.2297	13.3936	0
17/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	400
17/03/2025	R035 On 07-August-25			Bond Future	10.7991	10.7683	92.6757	92.8427	0
17/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	513.0800	562.0100	0.5131	0.5620	300
17/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4525.0300	4406.9500	4.5250	4.4070	0
17/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1438.8700	1529.5300	1.4389	1.5295	300
17/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2636.1800	2559.8300	2.6362	2.5598	0
17/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3715.2600	3852.5800	3.7153	3.8526	0
17/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1057.4800	1027.7900	1.0575	1.0278	8,500
17/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3866.8500	4005.9600	3.8669	4.0060	0
17/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	1001.4900	973.5900	1.0015	0.9736	300
17/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9413.3300	9578.7000	9.4133	9.5787	0
17/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	109.4200	107.7800	0.1094	0.1078	0
17/03/2025	R035 On 06-November-25			Bond Future	10.9220	10.8899	89.9656	90.1356	0
17/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	510.5600	550.4100	0.5106	0.5504	2,000
17/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6088.3000	5958.1200	6.0883	5.9581	0
17/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	716.8900	767.0500	0.7169	0.7671	300
17/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5325.4600	5205.5900	5.3255	5.2056	0
17/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1267.4000	1339.2300	1.2674	1.3392	2,000
17/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4032.2900	3934.0900	4.0323	3.9341	0
17/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1630.7600	1713.8800	1.6308	1.7139	300
17/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3464.8800	3377.9700	3.4649	3.3780	0
17/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2598.7800	2704.7900	2.5988	2.7048	250
17/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2450.6100	2386.5900	2.4506	2.3866	0
17/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3373.3400	3492.7000	3.3733	3.4927	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1918.7500	1868.0800	1.9188	1.8681	0
17/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4155.6100	4285.4700	4.1556	4.2855	0
17/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1521.9800	1481.8100	1.5220	1.4818	2,000
17/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4226.4500	4357.1400	4.2265	4.3571	0
17/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1491.3200	1451.9800	1.4913	1.4520	250
17/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5030.3800	5169.3700	5.0304	5.1694	0
17/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1189.3300	1158.2900	1.1893	1.1583	300
17/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6108.7400	6256.1900	6.1087	6.2562	0
17/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	887.9000	865.3200	0.8879	0.8653	250
17/03/2025	R035 On 05-February-26			Bond Future	11.0576	11.0241	91.6996	91.8728	0
17/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2265.0600	2355.2200	2.2651	2.3552	0
17/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3659.9500	3576.9900	3.6600	3.5770	0
17/03/2025	R035 On 07-May-26			Bond Future	11.2006	11.1656	88.9248	89.1010	0
17/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2411.4900	2499.6800	2.4115	2.4997	0
17/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4146.9700	4059.0000	4.1470	4.0590	0
17/03/2025	R038 On 08-May-25			Bond Future	10.3626	11.1201	104.8520	99.5938	9,525
17/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	6128.0400	1891.2400	6.1280	1.8912	0
17/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	73.6000	1094.9600	0.0736	1.0950	0
17/03/2025	R038 On 07-August-25			Bond Future	10.4510	11.2384	106.8914	101.5308	0
17/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	5951.9300	2322.3100	5.9519	2.3223	0
17/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	581.1200	2312.1000	0.5811	2.3121	0
17/03/2025	R038 On 06-November-25			Bond Future	10.5459	11.3653	103.4766	98.0118	0
17/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	4684.2700	1832.1700	4.6843	1.8322	1,770
17/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	1735.0500	4347.7500	1.7351	4.3478	0
17/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	5926.2700	2599.0600	5.9263	2.5991	0
17/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	1269.1400	3406.7300	1.2691	3.4067	0
17/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	11714.7000	7052.3800	11.7147	7.0524	0
17/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	345.1400	1147.6200	0.3451	1.1476	1,770
17/03/2025	R038 On 05-February-26			Bond Future	10.6482	11.5013	105.4706	99.9000	0
17/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	6773.3200	3332.5600	6.7733	3.3326	0
17/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	1587.9900	3717.8600	1.5880	3.7179	0
17/03/2025	R038 On 07-May-26			Bond Future	10.7613	11.6503	101.9752	96.2986	0
17/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	6502.8700	3285.2400	6.5029	3.2852	0
17/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	2376.9100	4835.8500	2.3769	4.8359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R053 On 08-May-25			Bond Future	11.5182	11.4786	102.2233	102.5558	22,700
17/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8735.7500	9067.8600	8.7358	9.0679	0
17/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	79.6600	79.2400	0.0797	0.0792	0
17/03/2025	R053 On 07-August-25			Bond Future	11.6265	11.5854	104.2116	104.5505	0
17/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11752.2700	12077.3900	11.7523	12.0774	0
17/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	374.7900	360.9500	0.3748	0.3610	0
17/03/2025	R053 On 06-November-25			Bond Future	11.7412	11.6985	100.3663	100.7116	0
17/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3969.1800	4177.9400	3.9692	4.1779	0
17/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3817.1600	3680.6500	3.8172	3.6807	0
17/03/2025	R053 On 05-February-26			Bond Future	11.8625	11.8183	102.3000	102.6516	0
17/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3103.1800	3270.8400	3.1032	3.2708	0
17/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6137.0000	5953.0500	6.1370	5.9531	0
17/03/2025	R053 On 07-May-26			Bond Future	11.9934	11.9474	98.3668	98.7248	0
17/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4056.7300	4238.9400	4.0567	4.2389	0
17/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6465.0900	6289.2900	6.4651	6.2893	0
17/03/2025	R186 On 08-May-25			Bond Future	8.3356	8.3311	107.3008	107.3075	157,066
17/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	317.6200	327.3300	0.3176	0.3273	0
17/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	114.9300	117.8500	0.1149	0.1179	0
17/03/2025	R186 On 07-August-25			Bond Future	8.4261	8.4208	104.0794	104.0862	0
17/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1084.5100	1092.6500	1.0845	1.0927	1,983
17/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	72.3700	73.6800	0.0724	0.0737	0
17/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1625.4500	1633.3200	1.6255	1.6333	0
17/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	33.2400	34.2800	0.0332	0.0343	0
17/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2317.7700	2325.2300	2.3178	2.3252	0
17/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	13.2100	13.8400	0.0132	0.0138	1,983
17/03/2025	R186 On 06-November-25			Bond Future	8.5599	8.5535	106.0959	106.1027	447
17/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	133.9600	137.5300	0.1340	0.1375	0
17/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	588.9500	585.7800	0.5890	0.5858	0
17/03/2025	R186 On 05-February-26			Bond Future	8.7926	8.7846	102.8334	102.8400	0
17/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	203.5500	207.3900	0.2036	0.2074	0
17/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	502.5700	499.7900	0.5026	0.4998	0
17/03/2025	R186 On 07-May-26			Bond Future	9.2956	9.2847	104.7741	104.7805	0
17/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	140.2800	143.1800	0.1403	0.1432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	496.1900	492.6700	0.4962	0.4927	0
17/03/2025	R202 On 08-May-25			Bond Future	271.0590	271.4664	271.0590	271.4664	2,157
17/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1251.0200	843.6400	1.2510	0.8436	0
17/03/2025	R202 On 07-August-25			Bond Future	271.1741	271.5893	271.1741	271.5893	0
17/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	425.8600	10.6800	0.4259	0.0107	0
17/03/2025	R202 On 06-November-25			Bond Future	276.4934	276.9162	276.4934	276.9162	0
17/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	853.3900	1276.2000	0.8534	1.2762	0
17/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R202 On 05-February-26			Bond Future	276.5534	276.9843	276.5534	276.9843	0
17/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1266.5900	835.7300	1.2666	0.8357	0
17/03/2025	R202 On 07-May-26			Bond Future	281.8430	282.2812	281.8430	282.2812	0
17/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4292.9800	4731.2000	4.2930	4.7312	0
17/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R209 On 08-May-25			Bond Future	10.9169	10.8874	71.4153	71.5622	24,981
17/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4709.1500	4857.7000	4.7092	4.8577	0
17/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	73.6900	75.2700	0.0737	0.0753	0
17/03/2025	R209 On 07-August-25			Bond Future	11.0233	10.9927	72.8044	72.9541	0
17/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7684.9500	7832.1200	7.6850	7.8321	0
17/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	158.8700	156.3000	0.1589	0.1563	0
17/03/2025	R209 On 06-November-25			Bond Future	11.1375	11.1058	71.0622	71.2147	0
17/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2622.3000	2723.0000	2.6223	2.7230	0
17/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1989.3500	1937.5400	1.9894	1.9375	0
17/03/2025	R209 On 05-February-26			Bond Future	11.2604	11.2275	72.4317	72.5870	0
17/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1887.3300	1965.2200	1.8873	1.9652	0
17/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3467.4300	3390.0700	3.4674	3.3901	0
17/03/2025	R209 On 07-May-26			Bond Future	11.3952	11.3610	70.6472	70.8051	0
17/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2302.8900	2383.7800	2.3029	2.3838	0
17/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3825.5600	3748.5000	3.8256	3.7485	0
17/03/2025	R210 On 08-May-25			Bond Future	248.4963	248.3728	248.4963	248.3728	3,395
17/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	466.3400	342.8300	0.4663	0.3428	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R210 On 07-August-25			Bond Future	253.3904	253.2642	253.3904	253.2642	0
17/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4950.3600	4824.1700	4.9504	4.8242	0
17/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R210 On 06-November-25			Bond Future	254.9470	254.8180	254.9470	254.8180	0
17/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2806.9700	2677.9500	2.8070	2.6780	0
17/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R210 On 05-February-26			Bond Future	259.9217	259.7895	259.9217	259.7895	0
17/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6821.6500	6689.4600	6.8217	6.6895	0
17/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R210 On 07-May-26			Bond Future	261.4087	261.2735	261.4087	261.2735	0
17/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	6008.6900	5873.5300	6.0087	5.8735	0
17/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/03/2025	R213 On 08-May-25			Bond Future	9.6126	9.6033	89.9772	90.0150	103,752
17/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3689.5800	3735.9600	3.6896	3.7360	0
17/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	102.1500	110.7300	0.1022	0.1107	0
17/03/2025	R213 On 07-August-25			Bond Future	9.7052	9.6954	91.7273	91.7658	17
17/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7298.1600	7338.0400	7.2982	7.3380	0
17/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	37.9000	39.3400	0.0379	0.0393	0
17/03/2025	R213 On 06-November-25			Bond Future	9.8147	9.8043	89.9509	89.9899	0
17/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2190.7700	2224.5900	2.1908	2.2246	0
17/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1309.4700	1304.2800	1.3095	1.3043	0
17/03/2025	R213 On 05-February-26			Bond Future	9.9411	9.9302	91.6851	91.7246	0
17/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1829.6100	1858.0900	1.8296	1.8581	0
17/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2014.7100	2003.6500	2.0147	2.0037	0
17/03/2025	R213 On 07-May-26			Bond Future	10.0814	10.0698	89.8630	89.9030	0
17/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1633.4500	1658.4000	1.6335	1.6584	0
17/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2615.2400	2600.1500	2.6152	2.6002	0
17/03/2025	R214 On 08-May-25			Bond Future	11.3905	11.3560	65.8100	65.9921	16,336
17/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5079.8500	5262.5000	5.0799	5.2625	0
17/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	84.2100	84.7600	0.0842	0.0848	0
17/03/2025	R214 On 07-August-25			Bond Future	11.4956	11.4599	67.0900	67.2756	0
17/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7257.3100	7435.9200	7.2573	7.4359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	254.3000	247.3300	0.2543	0.2473	0
17/03/2025	R214 On 06-November-25			Bond Future	11.6090	11.5720	65.0900	65.2790	0
17/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2561.0700	2678.0800	2.5611	2.6781	0
17/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2403.4500	2331.4300	2.4035	2.3314	0
17/03/2025	R214 On 05-February-26			Bond Future	11.7315	11.6931	66.3445	66.5371	0
17/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1815.0000	1903.3000	1.8150	1.9033	0
17/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4245.6100	4141.3300	4.2456	4.1413	0
17/03/2025	R214 On 07-May-26			Bond Future	11.8576	11.8179	64.2968	64.4928	0
17/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2495.1800	2594.8000	2.4952	2.5948	0
17/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4141.8100	4045.4200	4.1418	4.0454	0
17/03/2025	R248 On 08-May-25			Bond Future	11.5419	11.5073	79.4141	79.6381	267,445
17/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6452.1000	6677.1300	6.4521	6.6771	0
17/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	94.5900	95.5400	0.0946	0.0955	0
17/03/2025	R248 On 07-August-25			Bond Future	11.6495	11.6137	80.9587	81.1872	0
17/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9225.9800	9446.6000	9.2260	9.4466	0
17/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	301.2600	293.4400	0.3013	0.2934	0
17/03/2025	R248 On 06-November-25			Bond Future	11.7651	11.7280	78.0850	78.3176	0
17/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2973.3400	3113.2300	2.9733	3.1132	0
17/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3130.5900	3037.8200	3.1306	3.0378	0
17/03/2025	R248 On 05-February-26			Bond Future	11.8898	11.8513	79.5898	79.8268	0
17/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2365.7100	2477.9200	2.3657	2.4779	0
17/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5083.4000	4958.6100	5.0834	4.9586	0
17/03/2025	R248 On 07-May-26			Bond Future	12.0178	11.9778	76.6493	76.8905	0
17/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3279.9600	3405.8700	3.2800	3.4059	0
17/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5110.9900	4995.6300	5.1110	4.9956	0
17/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0