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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
19/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	2029 On 08-May-25			Bond Future	136.9260	136.9614	136.9260	136.9614	5,933
19/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	923.9800	888.6400	0.9240	0.8886	0
19/03/2025	2029 On 07-August-25			Bond Future	139.6234	139.6593	139.6234	139.6593	0
19/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2213.4000	2249.2800	2.2134	2.2493	0
19/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2029 On 06-November-25			Bond Future	140.9237	140.9671	140.9237	140.9671	68
19/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	1133.7100	1177.1200	1.1337	1.1771	0
19/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2029 On 05-February-26			Bond Future	143.6754	143.7194	143.6754	143.7194	0
19/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3565.4000	3609.3600	3.5654	3.6094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2029 On 07-May-26			Bond Future	144.9563	145.0085	144.9563	145.0085	0
19/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	3136.2700	3188.4600	3.1363	3.1885	0
19/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2030 On 08-May-25			Bond Future	9.1107	9.1635	98.0483	97.8548	65,578
19/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	146.1700	119.9600	0.1462	0.1200	800
19/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1743.6500	1910.8700	1.7437	1.9109	0
19/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	175.3000	144.8800	0.1753	0.1449	300
19/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1623.0500	1786.0600	1.6231	1.7861	0
19/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	427.3800	366.4000	0.4274	0.3664	1,320
19/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1019.6700	1152.1200	1.0197	1.1521	0
19/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	839.9400	742.7000	0.8399	0.7427	800
19/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	586.0000	682.1900	0.5860	0.6822	0
19/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	927.6400	824.1400	0.9276	0.8241	300
19/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	527.4600	617.3900	0.5275	0.6174	0
19/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1510.1800	1374.0900	1.5102	1.3741	680
19/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	274.4400	331.7800	0.2744	0.3318	0
19/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1768.3400	1621.6700	1.7683	1.6217	0
19/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	208.1000	254.8600	0.2081	0.2549	300
19/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3006.6100	2829.7300	3.0066	2.8297	0
19/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	55.9000	72.4500	0.0559	0.0725	0
19/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3207.3600	3027.7500	3.2074	3.0278	0
19/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	44.9800	58.8000	0.0450	0.0588	800
19/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4294.7600	4106.2900	4.2948	4.1063	1,640
19/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	13.4600	18.4200	0.0135	0.0184	0
19/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5590.8100	5398.4600	5.5908	5.3985	2,280
19/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2.3300	3.4100	0.0023	0.0034	0
19/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9471.0300	9277.6000	9.4710	9.2776	0
19/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
19/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10814.1800	10620.7500	10.8142	10.6208	0
19/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
19/03/2025	2030 On 07-August-25			Bond Future	9.1982	9.2546	95.9455	95.7483	47,453
19/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	421.6400	374.3600	0.4216	0.3744	300
19/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2114.1400	2264.1200	2.1141	2.2641	0

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19/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1158.8000	1063.6000	1.1588	1.0636	300
19/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1082.5800	1184.6400	1.0826	1.1846	0
19/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2539.8100	2394.5800	2.5398	2.3946	0
19/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	426.9800	479.0100	0.4270	0.4790	300
19/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4492.6500	4315.1800	4.4927	4.3152	1,054
19/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	131.4100	151.2000	0.1314	0.1512	0
19/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6441.6500	6249.6400	6.4417	6.2496	0
19/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	26.7000	31.9500	0.0267	0.0320	0
19/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9590.7700	9393.8000	9.5908	9.3938	0
19/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.9900	1.2800	0.0010	0.0013	1,054
19/03/2025	2030 On 06-November-25			Bond Future	9.2873	9.3478	97.8053	97.6040	0
19/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	572.6000	519.4000	0.5726	0.5194	300
19/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2487.9700	2636.0600	2.4880	2.6361	0
19/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1286.2400	1194.6000	1.2862	1.1946	300
19/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1511.0900	1620.7400	1.5111	1.6207	0
19/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1905.5200	1790.2600	1.9055	1.7903	0
19/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1067.3000	1153.3300	1.0673	1.1533	0
19/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3172.9300	3025.0200	3.1729	3.0250	0
19/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	573.4300	626.8100	0.5734	0.6268	300
19/03/2025	2030 On 05-February-26			Bond Future	9.3934	9.4585	95.6836	95.4781	0
19/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1793.0000	1687.0300	1.7930	1.6870	0
19/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1488.3100	1587.7700	1.4883	1.5878	0
19/03/2025	2030 On 07-May-26			Bond Future	9.5359	9.6063	97.4908	97.2812	0
19/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1496.2400	1402.2200	1.4962	1.4022	0
19/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1932.9200	2048.5000	1.9329	2.0485	0
19/03/2025	2032 On 08-May-25			Bond Future	9.8658	9.9234	93.0148	92.7469	127,291
19/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	163.8800	131.3000	0.1639	0.1313	300
19/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2368.6600	2603.9800	2.3687	2.6040	0
19/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	181.5200	146.1400	0.1815	0.1461	800
19/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2290.2800	2522.8000	2.2903	2.5228	0
19/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1045.2500	918.3600	1.0453	0.9184	300
19/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	886.0500	1027.0600	0.8861	1.0271	0
19/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1099.6000	968.6800	1.0996	0.9687	800
19/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	847.4100	984.3900	0.8474	0.9844	0

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19/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2266.5000	2073.0400	2.2665	2.0730	0
19/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	360.6200	435.0600	0.3606	0.4351	300
19/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4779.4300	4531.0400	4.7794	4.5310	0
19/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	69.4100	88.9200	0.0694	0.0889	0
19/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5030.1500	4779.2100	5.0302	4.7792	0
19/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	58.8800	75.8400	0.0589	0.0758	800
19/03/2025	2032 On 07-August-25			Bond Future	9.9638	10.0243	94.8244	94.5513	0
19/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	537.1800	476.1100	0.5372	0.4761	300
19/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3132.0900	3344.1700	3.1321	3.3442	0
19/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1384.7000	1263.3800	1.3847	1.2634	300
19/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1673.7600	1825.5900	1.6738	1.8256	0
19/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3381.0400	3181.4300	3.3810	3.1814	0
19/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	603.2700	676.8100	0.6033	0.6768	300
19/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8751.6400	8488.5800	8.7516	8.4886	0
19/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	58.5500	68.6400	0.0586	0.0686	0
19/03/2025	2032 On 06-November-25			Bond Future	10.0726	10.1364	92.5011	92.2225	0
19/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	743.9300	674.7100	0.7439	0.6747	300
19/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3749.5700	3959.0000	3.7496	3.9590	0
19/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1574.4300	1456.8600	1.5744	1.4569	300
19/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2334.2800	2495.3600	2.3343	2.4954	0
19/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2863.9200	2696.2700	2.8639	2.6963	0
19/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1358.7200	1469.7200	1.3587	1.4697	0
19/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4305.7200	4101.6700	4.3057	4.1017	0
19/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	813.1400	887.7400	0.8131	0.8877	300
19/03/2025	2032 On 05-February-26			Bond Future	10.1943	10.2616	94.2850	94.0008	0
19/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2145.1900	2009.0000	2.1452	2.0090	0
19/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2290.6200	2438.6700	2.2906	2.4387	0
19/03/2025	2032 On 07-May-26			Bond Future	10.3344	10.4056	91.9059	91.6160	0
19/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2084.1400	1955.8800	2.0841	1.9559	0
19/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2881.7600	3043.4200	2.8818	3.0434	0
19/03/2025	2033 On 08-May-25			Bond Future	129.2438	129.1584	129.2438	129.1584	9,939
19/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1376.2400	1461.6300	1.3762	1.4616	0
19/03/2025	2033 On 07-August-25			Bond Future	131.7897	131.7026	131.7897	131.7026	0

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19/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3139.7100	3052.5700	3.1397	3.0526	0
19/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2033 On 06-November-25			Bond Future	132.8368	132.7556	132.8368	132.7556	0
19/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	303.2200	384.3800	0.3032	0.3844	0
19/03/2025	2033 On 05-February-26			Bond Future	135.4307	135.3475	135.4307	135.3475	0
19/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2550.6800	2467.5300	2.5507	2.4675	0
19/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2033 On 07-May-26			Bond Future	136.4510	136.3742	136.4510	136.3742	0
19/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1290.9800	1214.2400	1.2910	1.2142	0
19/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2037 On 08-May-25			Bond Future	11.0784	11.1104	85.6711	85.4892	62,934
19/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	168.0200	152.2200	0.1680	0.1522	300
19/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3559.1400	3725.2700	3.5591	3.7253	0
19/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1008.7100	941.0900	1.0087	0.9411	300
19/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1457.5800	1571.8900	1.4576	1.5719	0
19/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2626.0800	2501.4800	2.6261	2.5015	0
19/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	490.0600	547.3900	0.4901	0.5474	300
19/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6366.6800	6194.0100	6.3667	6.1940	0
19/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	47.3400	56.6000	0.0473	0.0566	0
19/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7844.8100	7666.7800	7.8448	7.6668	15,000
19/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	16.9800	20.8800	0.0170	0.0209	0
19/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11418.9400	11237.1700	11.4189	11.2372	7,500
19/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.4500	0.6100	0.0005	0.0006	0
19/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11649.3900	11467.5900	11.6494	11.4676	7,500
19/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.3400	0.4700	0.0003	0.0005	0
19/03/2025	2037 On 07-August-25			Bond Future	11.1991	11.2324	83.0769	82.8914	74,648
19/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	334.1600	311.2500	0.3342	0.3113	2,541
19/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5333.2500	5495.8700	5.3333	5.4959	0
19/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	514.7300	482.3700	0.5147	0.4824	300
19/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4551.6600	4704.8300	4.5517	4.7048	0
19/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	583.1400	547.4900	0.5831	0.5475	2,341
19/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4322.3900	4472.2700	4.3224	4.4723	0
19/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	721.3800	679.4200	0.7214	0.6794	200

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19/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3928.3600	4071.9300	3.9284	4.0719	0
19/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1477.1600	1406.9200	1.4772	1.4069	300
19/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2599.9100	2715.2000	2.5999	2.7152	0
19/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1662.1100	1586.1200	1.6621	1.5861	0
19/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2387.7700	2497.3100	2.3878	2.4973	2,541
19/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2748.0100	2644.2900	2.7480	2.6443	0
19/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1527.1000	1608.9100	1.5271	1.6089	2,541
19/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4253.8000	4123.3400	4.2538	4.1233	0
19/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	885.2300	940.3000	0.8852	0.9403	2,541
19/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4294.2000	4163.1600	4.2942	4.1632	0
19/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	872.9600	927.4500	0.8730	0.9275	300
19/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5719.3400	5571.1300	5.7193	5.5711	0
19/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	536.3500	573.6700	0.5364	0.5737	2,541
19/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9440.8000	9267.4700	9.4408	9.2675	0
19/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	136.4000	148.6000	0.1364	0.1486	0
19/03/2025	2037 On 06-November-25			Bond Future	11.3188	11.3534	84.6871	84.4978	0
19/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	800.6900	760.8600	0.8007	0.7609	300
19/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5460.1000	5609.5900	5.4601	5.6096	0
19/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1781.6700	1711.1200	1.7817	1.7111	300
19/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3553.6000	3672.3700	3.5536	3.6724	0
19/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3642.7700	3533.4300	3.6428	3.5334	0
19/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1962.3700	2042.3500	1.9624	2.0424	0
19/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5590.4300	5454.8700	5.5904	5.4549	0
19/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1157.1300	1210.8900	1.1571	1.2109	300
19/03/2025	2037 On 05-February-26			Bond Future	11.4494	11.4855	82.0614	81.8683	0
19/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1275.5300	1223.9100	1.2755	1.2239	1,930
19/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5721.4800	5863.0400	5.7215	5.8630	0
19/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1763.4400	1698.5800	1.7634	1.6986	1,970
19/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4783.8300	4912.1500	4.7838	4.9122	0
19/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2473.8600	2392.6600	2.4739	2.3927	0
19/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3826.1000	3938.0800	3.8261	3.9381	0
19/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2905.0200	2815.2300	2.9050	2.8152	0
19/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3386.0800	3489.4700	3.3861	3.4895	1,930
19/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4447.1500	4332.4000	4.4472	4.3324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2286.0500	2364.4800	2.2861	2.3645	1,930
19/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5882.5300	5750.4000	5.8825	5.7504	0
19/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1642.3300	1703.3800	1.6423	1.7034	1,970
19/03/2025	2037 On 07-May-26			Bond Future	11.5972	11.6349	83.6103	83.4132	0
19/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2789.6200	2705.2700	2.7896	2.7053	0
19/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4261.2100	4373.9400	4.2612	4.3739	0
19/03/2025	2038 On 08-May-25			Bond Future	140.2145	140.2213	140.2145	140.2213	2,918
19/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	534.5000	541.2700	0.5345	0.5413	0
19/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2038 On 07-August-25			Bond Future	140.8439	140.8625	140.8439	140.8625	0
19/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1283.8800	1302.5100	1.2839	1.3025	0
19/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2038 On 06-November-25			Bond Future	143.6080	143.6268	143.6080	143.6268	0
19/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	272.0100	253.2400	0.2720	0.2532	0
19/03/2025	2038 On 05-February-26			Bond Future	144.2344	144.2644	144.2344	144.2644	0
19/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1034.3600	1064.3800	1.0344	1.0644	0
19/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2038 On 07-May-26			Bond Future	146.9952	147.0255	146.9952	147.0255	0
19/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2465.2000	2495.5000	2.4652	2.4955	0
19/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2040 On 08-May-25			Bond Future	11.4556	11.4569	85.2294	85.2212	31,485
19/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6780.2800	6775.1800	6.7803	6.7752	0
19/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	50.4200	53.5600	0.0504	0.0536	0
19/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7404.5100	7398.6400	7.4045	7.3986	15,000
19/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	34.3700	36.7400	0.0344	0.0367	0
19/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10848.2100	10840.2400	10.8482	10.8402	7,500
19/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.2000	2.4700	0.0022	0.0025	0
19/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11191.2100	11183.1700	11.1912	11.1832	7,500
19/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.5600	1.7600	0.0016	0.0018	0
19/03/2025	2040 On 07-August-25			Bond Future	11.5802	11.5816	82.3760	82.3675	33,389
19/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9547.1900	9542.2200	9.5472	9.5422	0
19/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	193.4100	196.9500	0.1934	0.1970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	2040 On 06-November-25			Bond Future	11.7032	11.7048	83.9725	83.9636	292
19/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3375.4600	3376.8100	3.3755	3.3768	0
19/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2576.4700	2586.7100	2.5765	2.5867	0
19/03/2025	2040 On 05-February-26			Bond Future	11.8367	11.8383	81.0824	81.0732	0
19/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2396.6900	2397.7600	2.3967	2.3978	0
19/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4434.6700	4444.9700	4.4347	4.4450	0
19/03/2025	2040 On 07-May-26			Bond Future	11.9856	11.9873	82.6124	82.6027	0
19/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3000.8500	3001.0600	3.0009	3.0011	0
19/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4814.5500	4824.4300	4.8146	4.8244	0
19/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2044 On 08-May-25			Bond Future	11.6135	11.5944	80.7584	80.8776	72,970
19/03/2025	2044 On 08-May-25		Put	Bond Future	19241.6000	19122.4000	19.2416	19.1224	0
19/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	76.7900	87.9900	0.0768	0.0880	9,000
19/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5078.8900	4970.8900	5.0789	4.9709	0
19/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	112.4800	127.4300	0.1125	0.1274	2,490
19/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4635.0200	4530.7700	4.6350	4.5308	0
19/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	666.8800	717.4000	0.6669	0.7174	9,000
19/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2337.6900	2269.0100	2.3377	2.2690	0
19/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1502.2900	1580.5600	1.5023	1.5806	0
19/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1275.4900	1234.5600	1.2755	1.2346	2,490
19/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1901.2400	1988.1000	1.9012	1.9881	0
19/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	996.7900	964.4500	0.9968	0.9645	9,000
19/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4855.7800	4969.7700	4.8558	4.9698	0
19/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	191.4000	186.1900	0.1914	0.1862	2,490
19/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6509.5100	6627.1600	6.5095	6.6272	0
19/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	75.9300	74.3800	0.0759	0.0744	0
19/03/2025	2044 On 07-August-25			Bond Future	11.7340	11.7142	77.9433	78.0647	16
19/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	183.5500	196.7300	0.1836	0.1967	9,000
19/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7444.7600	7336.5700	7.4448	7.3366	0
19/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1083.1600	1129.5200	1.0832	1.1295	9,000
19/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3815.2900	3740.2800	3.8153	3.7403	0
19/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2679.3000	2756.2500	2.6793	2.7563	0
19/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1974.6000	1930.1800	1.9746	1.9302	9,000
19/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9161.8100	9277.2800	9.1618	9.2773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	256.4600	250.5600	0.2565	0.2506	0
19/03/2025	2044 On 06-November-25			Bond Future	11.8525	11.8320	79.4539	79.5775	0
19/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3070.6600	3142.7100	3.0707	3.1427	0
19/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2905.5400	2853.9700	2.9055	2.8540	0
19/03/2025	2044 On 05-February-26			Bond Future	11.9805	11.9592	76.6019	76.7277	0
19/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2253.9800	2309.9900	2.2540	2.3100	0
19/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4804.7300	4734.9600	4.8047	4.7350	0
19/03/2025	2044 On 07-May-26			Bond Future	12.1222	12.1002	78.0472	78.1751	0
19/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3048.0500	3110.3200	3.0481	3.1103	0
19/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4952.6300	4887.0100	4.9526	4.8870	0
19/03/2025	2046 On 08-May-25			Bond Future	120.3158	120.2318	120.3158	120.2318	19,602
19/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1654.2500	1738.1900	1.6543	1.7382	0
19/03/2025	2046 On 07-August-25			Bond Future	122.6858	122.6002	122.6858	122.6002	0
19/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3995.7700	3910.2000	3.9958	3.9102	0
19/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2046 On 06-November-25			Bond Future	122.8306	122.7543	122.8306	122.7543	0
19/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2579.3900	2655.7100	2.5794	2.6557	0
19/03/2025	2046 On 05-February-26			Bond Future	125.2286	125.1505	125.2286	125.1505	0
19/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3578.5900	3500.5100	3.5786	3.5005	0
19/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2046 On 07-May-26			Bond Future	125.3149	125.2470	125.3149	125.2470	0
19/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	364.8800	297.0100	0.3649	0.2970	0
19/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2050 On 08-May-25			Bond Future	121.6894	121.5940	121.6894	121.5940	16,080
19/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	529.3800	434.0400	0.5294	0.4340	0
19/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2050 On 07-August-25			Bond Future	121.7103	121.6270	121.7103	121.6270	0
19/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1820.2900	1737.0200	1.8203	1.7370	0
19/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2050 On 06-November-25			Bond Future	124.0989	124.0136	124.0989	124.0136	0
19/03/2025	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
19/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	321.0900	406.3600	0.3211	0.4064	0
19/03/2025	2050 On 05-February-26			Bond Future	124.0966	124.0219	124.0966	124.0219	0
19/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1276.5800	1201.8500	1.2766	1.2019	0
19/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	2050 On 07-May-26			Bond Future	126.4718	126.3951	126.4718	126.3951	0
19/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2401.7500	2325.1300	2.4018	2.3251	0
19/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	AL37 On 08-May-25			Index Future	1096.3430	1094.0170	1096.3430	1,094.0170	0
19/03/2025	AL37 On 07-August-25			Index Future	1117.6710	1115.3000	1117.6710	1,115.3000	0
19/03/2025	AL37 On 06-November-25			Index Future	1139.3460	1136.9270	1139.3460	1,136.9270	0
19/03/2025	AL37 On 05-February-26			Index Future	1161.3390	1158.8700	1161.3390	1,158.8700	0
19/03/2025	AL37 On 07-May-26			Index Future	1183.3380	1180.8190	1183.3380	1,180.8190	0
19/03/2025	AL7T On 08-May-25			Index Future	1306.2060	1302.9560	1306.2060	1,302.9560	0
19/03/2025	AL7T On 07-August-25			Index Future	1331.6180	1328.3030	1331.6180	1,328.3030	0
19/03/2025	AL7T On 06-November-25			Index Future	1357.4420	1354.0600	1357.4420	1,354.0600	0
19/03/2025	AL7T On 05-February-26			Index Future	1383.6450	1380.1950	1383.6450	1,380.1950	0
19/03/2025	AL7T On 07-May-26			Index Future	1409.8540	1406.3350	1409.8540	1,406.3350	0
19/03/2025	ALBI On 08-May-25			Index Future	1121.4190	1120.3160	1121.4190	1,120.3160	94
19/03/2025	ALBI On 07-August-25			Index Future	1143.2350	1142.1100	1143.2350	1,142.1100	0
19/03/2025	ALBI On 06-November-25			Index Future	1165.4060	1164.2570	1165.4060	1,164.2570	0
19/03/2025	ALBI On 05-February-26			Index Future	1187.9020	1186.7280	1187.9020	1,186.7280	0
19/03/2025	ALBI On 07-May-26			Index Future	1210.4030	1209.2040	1210.4030	1,209.2040	0
19/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	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
19/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	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
19/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	ES33 On 08-May-25			Bond Future	11.2977	11.3350	81.0078	80.8367	0
19/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6235.8300	6064.7100	6.2358	6.0647	0
19/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES33 On 07-August-25			Bond Future	11.4391	11.4782	82.6037	82.4290	0
19/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8799.0500	8624.4300	8.7991	8.6244	0
19/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES33 On 06-November-25			Bond Future	11.5959	11.6369	80.4283	80.2501	0
19/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1778.1000	1599.8900	1.7781	1.5999	0
19/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES33 On 05-February-26			Bond Future	11.7702	11.8132	81.9976	81.8157	0
19/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1197.9000	1379.8000	1.1979	1.3798	0
19/03/2025	ES33 On 07-May-26			Bond Future	11.9580	12.0032	79.7685	79.5828	0
19/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1112.0900	1297.7200	1.1121	1.2977	0
19/03/2025	ES42 On 08-May-25			Bond Future	11.9693	11.9657	75.4622	75.4831	0
19/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6831.3000	6852.2500	6.8313	6.8523	0
19/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES42 On 07-August-25			Bond Future	12.0969	12.0931	76.9487	76.9699	0
19/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8676.4800	8697.7400	8.6765	8.6977	0
19/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES42 On 06-November-25			Bond Future	12.2337	12.2298	74.1930	74.2145	0
19/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	859.1200	880.6400	0.8591	0.8806	0
19/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES42 On 05-February-26			Bond Future	12.3775	12.3735	75.6395	75.6612	0
19/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2960.2100	2938.5000	2.9602	2.9385	0
19/03/2025	ES42 On 07-May-26			Bond Future	12.5354	12.5313	72.8196	72.8415	0
19/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1821.8400	1799.9400	1.8218	1.7999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	GOVI On 08-May-25			GOVI	1104.7100	1103.5120	1104.7100	1,103.5120	634
19/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	827100.0000	815120.0000	82.7100	81.5120	0
19/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	GOVI On 07-August-25			GOVI	1126.2020	1124.9790	1126.2020	1,124.9790	0
19/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1152020.0000	1139790.0000	115.2020	113.9790	0
19/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	GOVI On 06-November-25			GOVI	1148.0420	1146.7930	1148.0420	1,146.7930	0
19/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	360420.0000	347930.0000	36.0420	34.7930	0
19/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	GOVI On 05-February-26			GOVI	1170.2030	1168.9270	1170.2030	1,168.9270	0
19/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	202030.0000	189270.0000	20.2030	18.9270	0
19/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	GOVI On 07-May-26			GOVI	1192.3690	1191.0660	1192.3690	1,191.0660	0
19/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	153690.0000	140660.0000	15.3690	14.0660	0
19/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/03/2025	IGOV On 08-May-25			Index Future	379.7480	379.7110	379.7480	379.7110	893
19/03/2025	IGOV On 07-August-25			Index Future	387.2280	387.1910	387.2280	387.1910	0
19/03/2025	IGOV On 06-November-25			Index Future	394.8290	394.7890	394.8290	394.7890	0
19/03/2025	IGOV On 05-February-26			Index Future	402.5390	402.4980	402.5390	402.4980	0
19/03/2025	IGOV On 07-May-26			Index Future	410.2510	410.2090	410.2510	410.2090	0
19/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/03/2025	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
19/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/03/2025	R033 On 08-May-25			Bond Future	9.9295	9.9767	101.5324	101.2782	9,365
19/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2509.4800	2324.8500	2.5095	2.3249	0
19/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	379.0100	448.5400	0.3790	0.4485	0
19/03/2025	R033 On 07-August-25			Bond Future	10.0247	10.0742	103.5077	103.2485	0
19/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2716.5900	2558.4100	2.7166	2.5584	0
19/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1131.4800	1232.5300	1.1315	1.2325	0
19/03/2025	R033 On 06-November-25			Bond Future	10.1295	10.1815	100.4699	100.2054	0
19/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2847.3600	2700.9700	2.8474	2.7010	0
19/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1832.9500	1951.0500	1.8330	1.9511	0
19/03/2025	R033 On 05-February-26			Bond Future	10.2456	10.3003	102.4072	102.1374	0
19/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3285.9800	3134.4800	3.2860	3.1345	0
19/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2088.5400	2206.8400	2.0885	2.2068	0
19/03/2025	R033 On 07-May-26			Bond Future	10.3781	10.4358	99.2973	99.0220	0
19/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2933.3500	2797.1200	2.9334	2.7971	0
19/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2924.3200	3063.3100	2.9243	3.0633	0
19/03/2025	R035 On 08-May-25			Bond Future	10.6312	10.6733	91.2243	90.9906	79,958
19/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	177.1400	153.7500	0.1771	0.1538	300
19/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3317.5700	3527.8800	3.3176	3.5279	0
19/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	706.2800	635.5200	0.7063	0.6355	150
19/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1779.2900	1942.2300	1.7793	1.9422	0
19/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1050.3900	956.2400	1.0504	0.9562	300
19/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1336.1600	1475.7100	1.3362	1.4757	0
19/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2311.9300	2158.0200	2.3119	2.1580	0
19/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	561.0700	640.8600	0.5611	0.6409	150
19/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2556.0600	2393.8800	2.5561	2.3939	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	480.8300	552.3500	0.4808	0.5524	300
19/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4592.2100	4385.6600	4.5922	4.3857	400
19/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	135.3100	162.4600	0.1353	0.1625	0
19/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5756.0100	5537.1900	5.7560	5.5372	0
19/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	64.8600	79.7400	0.0649	0.0797	150
19/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6147.5600	5925.9000	6.1476	5.9259	0
19/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	50.4200	62.4600	0.0504	0.0625	0
19/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10579.2100	10345.8900	10.5792	10.3459	0
19/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.9300	1.3100	0.0009	0.0013	400
19/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13546.5000	13312.8100	13.5465	13.3128	0
19/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	400
19/03/2025	R035 On 07-August-25			Bond Future	10.7395	10.7834	92.9991	92.7607	0
19/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	572.5200	525.9900	0.5725	0.5260	300
19/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4261.0700	4452.9100	4.2611	4.4529	0
19/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1563.5400	1467.6800	1.5635	1.4677	300
19/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2437.4500	2579.9600	2.4375	2.5800	0
19/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3932.5300	3768.5800	3.9325	3.7686	0
19/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	951.3500	1025.7700	0.9514	1.0258	8,500
19/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4088.3800	3921.3500	4.0884	3.9214	0
19/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	899.6200	970.9600	0.8996	0.9710	300
19/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9719.6900	9492.7700	9.7197	9.4928	0
19/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	92.3800	103.8300	0.0924	0.1038	0
19/03/2025	R035 On 06-November-25			Bond Future	10.8596	10.9055	90.2961	90.0530	0
19/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	564.2900	522.8600	0.5643	0.5229	2,000
19/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5811.4700	6013.2000	5.8115	6.0132	0
19/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	786.4000	733.0300	0.7864	0.7330	300
19/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5064.4100	5254.2000	5.0644	5.2542	0
19/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1371.9900	1292.2500	1.3720	1.2923	2,000
19/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3806.3200	3969.7400	3.8063	3.9697	0
19/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1754.6700	1660.5200	1.7547	1.6605	300
19/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3258.2300	3407.2400	3.2582	3.4072	0
19/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2764.4100	2639.3600	2.7644	2.6394	250
19/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2285.6800	2403.7900	2.2857	2.4038	0
19/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3565.2100	3420.8900	3.5652	3.4209	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1780.0600	1878.9000	1.7801	1.8789	0
19/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4369.3900	4209.0900	4.3694	4.2091	0
19/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1405.2000	1488.0600	1.4052	1.4881	2,000
19/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4442.0200	4280.4200	4.4420	4.2804	0
19/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1376.3300	1457.8900	1.3763	1.4579	250
19/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5264.3800	5089.4100	5.2644	5.0894	0
19/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1092.7700	1160.9600	1.0928	1.1610	300
19/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6362.8200	6173.3800	6.3628	6.1734	0
19/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	811.4200	865.1400	0.8114	0.8651	250
19/03/2025	R035 On 05-February-26			Bond Future	10.9922	11.0402	92.0377	91.7896	0
19/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2407.9300	2300.4400	2.4079	2.3004	0
19/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3464.7800	3605.3600	3.4648	3.6054	0
19/03/2025	R035 On 07-May-26			Bond Future	11.1320	11.1822	89.2707	89.0176	0
19/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2556.2500	2448.0200	2.5563	2.4480	0
19/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3945.8700	4090.6900	3.9459	4.0907	0
19/03/2025	R038 On 08-May-25			Bond Future	11.1062	11.1331	99.6866	99.5074	9,627
19/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1880.9400	1787.4000	1.8809	1.7874	0
19/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	991.8400	1077.5300	0.9918	1.0775	0
19/03/2025	R038 On 07-August-25			Bond Future	11.2239	11.2518	101.6260	101.4432	0
19/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2331.3500	2245.7700	2.3314	2.2458	0
19/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2225.9400	2323.1600	2.2259	2.3232	0
19/03/2025	R038 On 06-November-25			Bond Future	11.3499	11.3790	98.1102	97.9236	0
19/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1840.4800	1775.7500	1.8405	1.7758	1,770
19/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4257.6200	4379.4600	4.2576	4.3795	0
19/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2614.2700	2532.5600	2.6143	2.5326	0
19/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3323.5000	3428.3600	3.3235	3.4284	0
19/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7102.2300	6962.4400	7.1022	6.9624	0
19/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1099.0300	1145.8100	1.0990	1.1458	1,770
19/03/2025	R038 On 05-February-26			Bond Future	11.4851	11.5154	100.0018	99.8114	0
19/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3356.7900	3266.9500	3.3568	3.2670	0
19/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3640.2800	3740.8200	3.6403	3.7408	0
19/03/2025	R038 On 07-May-26			Bond Future	11.6330	11.6647	96.4044	96.2101	0
19/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3310.3100	3225.8300	3.3103	3.2258	0
19/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4755.0900	4864.9300	4.7551	4.8649	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	R053 On 08-May-25			Bond Future	11.5115	11.4872	102.2793	102.4832	22,706
19/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8781.8100	8982.6700	8.7818	8.9827	0
19/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	69.7100	66.6500	0.0697	0.0667	0
19/03/2025	R053 On 07-August-25			Bond Future	11.6195	11.5943	104.2692	104.4770	0
19/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11795.0100	11990.6100	11.7950	11.9906	0
19/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	359.9300	347.6800	0.3599	0.3477	0
19/03/2025	R053 On 06-November-25			Bond Future	11.7337	11.7076	100.4262	100.6378	0
19/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3984.0700	4105.0700	3.9841	4.1051	0
19/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3772.1800	3681.5200	3.7722	3.6815	0
19/03/2025	R053 On 05-February-26			Bond Future	11.8547	11.8276	102.3623	102.5778	0
19/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3115.7900	3212.8900	3.1158	3.2129	0
19/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6087.2900	5968.8200	6.0873	5.9688	0
19/03/2025	R053 On 07-May-26			Bond Future	11.9850	11.9568	98.4322	98.6515	0
19/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4074.1000	4180.5200	4.0741	4.1805	0
19/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6417.1100	6304.2300	6.4171	6.3042	0
19/03/2025	R186 On 08-May-25			Bond Future	8.2650	8.2877	107.4074	107.3730	156,087
19/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	388.5800	365.3300	0.3886	0.3653	0
19/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	79.2500	90.4200	0.0793	0.0904	0
19/03/2025	R186 On 07-August-25			Bond Future	8.3411	8.3685	104.1885	104.1533	0
19/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1177.8300	1147.6800	1.1778	1.1477	1,983
19/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	56.5100	61.5500	0.0565	0.0616	0
19/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1726.9200	1694.2000	1.7269	1.6942	0
19/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	25.5300	28.0000	0.0255	0.0280	0
19/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2423.7300	2389.5800	2.4237	2.3896	0
19/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	9.9900	11.0300	0.0100	0.0110	1,983
19/03/2025	R186 On 06-November-25			Bond Future	8.4535	8.4876	106.2083	106.1722	447
19/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	167.0600	156.0400	0.1671	0.1560	0
19/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	509.6500	534.7100	0.5097	0.5347	0
19/03/2025	R186 On 05-February-26			Bond Future	8.6520	8.6969	102.9492	102.9122	0
19/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	247.4500	232.9300	0.2475	0.2329	0
19/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	430.6400	453.1600	0.4306	0.4532	0
19/03/2025	R186 On 07-May-26			Bond Future	9.0916	9.1564	104.8937	104.8557	0
19/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	180.3100	166.9000	0.1803	0.1669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	416.5500	441.2000	0.4166	0.4412	0
19/03/2025	R202 On 08-May-25			Bond Future	270.5018	270.6130	270.5018	270.6130	2,157
19/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1808.2300	1697.0500	1.8082	1.6971	0
19/03/2025	R202 On 07-August-25			Bond Future	270.5764	270.7204	270.5764	270.7204	0
19/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1023.6400	879.5700	1.0236	0.8796	0
19/03/2025	R202 On 06-November-25			Bond Future	275.8868	276.0333	275.8868	276.0333	0
19/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	246.8000	393.2900	0.2468	0.3933	0
19/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R202 On 05-February-26			Bond Future	275.9119	276.0879	275.9119	276.0879	0
19/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1908.1000	1732.0700	1.9081	1.7321	0
19/03/2025	R202 On 07-May-26			Bond Future	281.1935	281.3721	281.1935	281.3721	0
19/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3643.4800	3822.0700	3.6435	3.8221	0
19/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R209 On 08-May-25			Bond Future	10.8595	10.8963	71.7021	71.5178	24,859
19/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4975.8200	4803.0200	4.9758	4.8030	0
19/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	53.5300	65.0500	0.0535	0.0651	0
19/03/2025	R209 On 07-August-25			Bond Future	10.9637	11.0019	73.0971	72.9091	0
19/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7955.0500	7780.6700	7.9551	7.7807	0
19/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	136.2700	149.8100	0.1363	0.1498	0
19/03/2025	R209 On 06-November-25			Bond Future	11.0754	11.1152	71.3614	71.1696	0
19/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2783.1800	2678.0000	2.7832	2.6780	0
19/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1851.0100	1937.5900	1.8510	1.9376	0
19/03/2025	R209 On 05-February-26			Bond Future	11.1957	11.2370	72.7377	72.5421	0
19/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2011.2800	1930.3000	2.0113	1.9303	0
19/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3285.4600	3400.0900	3.2855	3.4001	0
19/03/2025	R209 On 07-May-26			Bond Future	11.3276	11.3706	70.9601	70.7606	0
19/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2436.2000	2349.6400	2.4362	2.3496	0
19/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3645.9800	3758.9300	3.6460	3.7589	0
19/03/2025	R210 On 08-May-25			Bond Future	248.0410	248.4159	248.0410	248.4159	3,295
19/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	11.0400	385.9000	0.0110	0.3859	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R210 On 07-August-25			Bond Future	252.9273	253.3093	252.9273	253.3093	0
19/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4487.2900	4869.3400	4.4873	4.8693	0
19/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R210 On 06-November-25			Bond Future	254.4610	254.8670	254.4610	254.8670	0
19/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2320.9800	2726.9600	2.3210	2.7270	0
19/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R210 On 05-February-26			Bond Future	259.4293	259.8425	259.4293	259.8425	0
19/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6329.2700	6742.5400	6.3293	6.7425	0
19/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R210 On 07-May-26			Bond Future	260.8935	261.3326	260.8935	261.3326	0
19/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5493.4900	5932.6300	5.4935	5.9326	0
19/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2025	R213 On 08-May-25			Bond Future	9.5305	9.5829	90.3110	90.0978	104,863
19/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3992.2700	3796.9400	3.9923	3.7969	0
19/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	71.0000	88.9000	0.0710	0.0889	0
19/03/2025	R213 On 07-August-25			Bond Future	9.6183	9.6737	92.0681	91.8506	17
19/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7629.7800	7417.6900	7.6298	7.4177	0
19/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	28.7800	34.1400	0.0288	0.0341	0
19/03/2025	R213 On 06-November-25			Bond Future	9.7225	9.7812	90.2992	90.0774	0
19/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2394.8300	2262.6000	2.3948	2.2626	0
19/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1165.2400	1254.8500	1.1652	1.2549	0
19/03/2025	R213 On 05-February-26			Bond Future	9.8429	9.9053	92.0412	91.8148	0
19/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2005.2300	1891.5800	2.0052	1.8916	0
19/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1834.2700	1946.9600	1.8343	1.9470	0
19/03/2025	R213 On 07-May-26			Bond Future	9.9766	10.0430	90.2272	89.9963	0
19/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1792.6300	1689.8900	1.7926	1.6899	0
19/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2410.2300	2538.4000	2.4102	2.5384	0
19/03/2025	R214 On 08-May-25			Bond Future	11.3747	11.3707	65.8934	65.9143	16,336
19/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5151.5600	5174.8200	5.1516	5.1748	0
19/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	72.4700	74.8700	0.0725	0.0749	0
19/03/2025	R214 On 07-August-25			Bond Future	11.4792	11.4751	67.1754	67.1966	0
19/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7328.4200	7351.0100	7.3284	7.3510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	240.0900	241.4500	0.2401	0.2415	0
19/03/2025	R214 On 06-November-25			Bond Future	11.5919	11.5877	65.1777	65.1991	0
19/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2597.1000	2613.9100	2.5971	2.6139	0
19/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2351.7800	2347.1300	2.3518	2.3471	0
19/03/2025	R214 On 05-February-26			Bond Future	11.7135	11.7092	66.4347	66.4564	0
19/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1841.8100	1854.5600	1.8418	1.8546	0
19/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4182.2700	4173.2600	4.1823	4.1733	0
19/03/2025	R214 On 07-May-26			Bond Future	11.8388	11.8343	64.3897	64.4117	0
19/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2529.0000	2542.7200	2.5290	2.5427	0
19/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4082.7600	4074.5200	4.0828	4.0745	0
19/03/2025	R248 On 08-May-25			Bond Future	11.5463	11.5270	79.3857	79.5101	267,528
19/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6416.7000	6539.0700	6.4167	6.5391	0
19/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	87.5000	85.5000	0.0875	0.0855	0
19/03/2025	R248 On 07-August-25			Bond Future	11.6540	11.6341	80.9302	81.0569	0
19/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9191.9100	9311.7400	9.1919	9.3117	0
19/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	295.7300	288.8500	0.2957	0.2889	0
19/03/2025	R248 On 06-November-25			Bond Future	11.7696	11.7490	78.0567	78.1857	0
19/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2945.8300	3018.5700	2.9458	3.0186	0
19/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3131.4000	3075.1200	3.1314	3.0751	0
19/03/2025	R248 On 05-February-26			Bond Future	11.8943	11.8730	79.5619	79.6933	0
19/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2344.0700	2402.2500	2.3441	2.4023	0
19/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5089.6700	5016.4900	5.0897	5.0165	0
19/03/2025	R248 On 07-May-26			Bond Future	12.0223	12.0001	76.6221	76.7557	0
19/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3257.8200	3323.8300	3.2578	3.3238	0
19/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5116.0100	5048.4600	5.1160	5.0485	0
19/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0