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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
20/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	2029 On 08-May-25			Bond Future	136.7648	136.9260	136.7648	136.9260	5,933
20/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1085.2500	923.9800	1.0853	0.9240	0
20/03/2025	2029 On 07-August-25			Bond Future	139.4704	139.6234	139.4704	139.6234	0
20/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2060.4300	2213.4000	2.0604	2.2134	0
20/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2029 On 06-November-25			Bond Future	140.7499	140.9237	140.7499	140.9237	68
20/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	959.8900	1133.7100	0.9599	1.1337	0
20/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2029 On 05-February-26			Bond Future	143.4948	143.6754	143.4948	143.6754	0
20/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3384.8100	3565.4000	3.3848	3.5654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2029 On 07-May-26			Bond Future	144.7790	144.9563	144.7790	144.9563	0
20/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2958.9600	3136.2700	2.9590	3.1363	0
20/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2030 On 08-May-25			Bond Future	9.0883	9.1107	98.1305	98.0483	65,575
20/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	160.0300	146.1700	0.1600	0.1462	800
20/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1675.2300	1743.6500	1.6752	1.7437	0
20/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	191.2000	175.3000	0.1912	0.1753	300
20/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1556.6700	1623.0500	1.5567	1.6231	0
20/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	459.5400	427.3800	0.4595	0.4274	1,320
20/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	969.5500	1019.6700	0.9696	1.0197	0
20/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	888.7100	839.9400	0.8887	0.8399	800
20/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	552.4900	586.0000	0.5525	0.5860	0
20/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	979.0700	927.6400	0.9791	0.9276	300
20/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	496.6100	527.4600	0.4966	0.5275	0
20/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1574.5800	1510.1800	1.5746	1.5102	680
20/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	256.5600	274.4400	0.2566	0.2744	0
20/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1836.7300	1768.3400	1.8367	1.7683	0
20/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	194.2100	208.1000	0.1942	0.2081	300
20/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3084.9500	3006.6100	3.0850	3.0066	0
20/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	51.9600	55.9000	0.0520	0.0559	0
20/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3286.5200	3207.3600	3.2865	3.2074	0
20/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	41.8600	44.9800	0.0419	0.0450	800
20/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4376.1800	4294.7600	4.3762	4.2948	1,640
20/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	12.6000	13.4600	0.0126	0.0135	0
20/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5672.9600	5590.8100	5.6730	5.5908	2,280
20/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2.2000	2.3300	0.0022	0.0023	0
20/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9553.3100	9471.0300	9.5533	9.4710	0
20/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
20/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10896.4600	10814.1800	10.8965	10.8142	0
20/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
20/03/2025	2030 On 07-August-25			Bond Future	9.1719	9.1982	96.0376	95.9455	47,453
20/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	447.5600	421.6400	0.4476	0.4216	300
20/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2047.9600	2114.1400	2.0480	2.1141	0

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20/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1207.7400	1158.8000	1.2077	1.1588	300
20/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1039.4200	1082.5800	1.0394	1.0826	0
20/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2610.9200	2539.8100	2.6109	2.5398	0
20/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	405.9900	426.9800	0.4060	0.4270	300
20/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4577.1000	4492.6500	4.5771	4.4927	1,054
20/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	123.7600	131.4100	0.1238	0.1314	0
20/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6531.8400	6441.6500	6.5318	6.4417	0
20/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	24.7900	26.7000	0.0248	0.0267	0
20/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9682.7800	9590.7700	9.6828	9.5908	0
20/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.9000	0.9900	0.0009	0.0010	1,054
20/03/2025	2030 On 06-November-25			Bond Future	9.2630	9.2873	97.8865	97.8053	0
20/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	601.8100	572.6000	0.6018	0.5726	300
20/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2435.9900	2487.9700	2.4360	2.4880	0
20/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1332.0200	1286.2400	1.3320	1.2862	300
20/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1475.6800	1511.0900	1.4757	1.5111	0
20/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1960.4200	1905.5200	1.9604	1.9055	0
20/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1041.0100	1067.3000	1.0410	1.0673	0
20/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3240.6800	3172.9300	3.2407	3.1729	0
20/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	559.9900	573.4300	0.5600	0.5734	300
20/03/2025	2030 On 05-February-26			Bond Future	9.3680	9.3934	95.7639	95.6836	0
20/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1841.1600	1793.0000	1.8412	1.7930	0
20/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1456.1200	1488.3100	1.4561	1.4883	0
20/03/2025	2030 On 07-May-26			Bond Future	9.5069	9.5359	97.5775	97.4908	0
20/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1543.3700	1496.2400	1.5434	1.4962	0
20/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1893.3700	1932.9200	1.8934	1.9329	0
20/03/2025	2032 On 08-May-25			Bond Future	9.8591	9.8658	93.0464	93.0148	127,431
20/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	159.7100	163.8800	0.1597	0.1639	300
20/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2332.9100	2368.6600	2.3329	2.3687	0
20/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	177.9200	181.5200	0.1779	0.1815	800
20/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2255.1000	2290.2800	2.2551	2.2903	0
20/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1066.9500	1045.2500	1.0670	1.0453	300
20/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	876.1700	886.0500	0.8762	0.8861	0
20/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1122.2500	1099.6000	1.1223	1.0996	800
20/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	838.4800	847.4100	0.8385	0.8474	0

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20/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2301.8600	2266.5000	2.3019	2.2665	0
20/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	364.4000	360.6200	0.3644	0.3606	300
20/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4816.3400	4779.4300	4.8163	4.7794	0
20/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	74.7400	69.4100	0.0747	0.0694	0
20/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5066.6800	5030.1500	5.0667	5.0302	0
20/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	63.8300	58.8800	0.0638	0.0589	800
20/03/2025	2032 On 07-August-25			Bond Future	9.9549	9.9638	94.8645	94.8244	0
20/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	554.3400	537.1800	0.5543	0.5372	300
20/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3109.2200	3132.0900	3.1092	3.1321	0
20/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1412.5500	1384.7000	1.4126	1.3847	300
20/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1661.5800	1673.7600	1.6616	1.6738	0
20/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3417.8300	3381.0400	3.4178	3.3810	0
20/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	600.0300	603.2700	0.6000	0.6033	300
20/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8791.6800	8751.6400	8.7917	8.7516	0
20/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	58.5600	58.5500	0.0586	0.0586	0
20/03/2025	2032 On 06-November-25			Bond Future	10.0661	10.0726	92.5298	92.5011	0
20/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	763.0500	743.9300	0.7631	0.7439	300
20/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3739.9700	3749.5700	3.7400	3.7496	0
20/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1599.5300	1574.4300	1.5995	1.5744	300
20/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2330.6600	2334.2800	2.3307	2.3343	0
20/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2892.5400	2863.9200	2.8925	2.8639	0
20/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1358.6200	1358.7200	1.3586	1.3587	0
20/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4337.1500	4305.7200	4.3372	4.3057	0
20/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	815.8500	813.1400	0.8159	0.8131	300
20/03/2025	2032 On 05-February-26			Bond Future	10.1880	10.1943	94.3120	94.2850	0
20/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2176.5100	2145.1900	2.1765	2.1452	0
20/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2294.9700	2290.6200	2.2950	2.2906	0
20/03/2025	2032 On 07-May-26			Bond Future	10.3265	10.3344	91.9379	91.9059	0
20/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2117.3900	2084.1400	2.1174	2.0841	0
20/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2882.9700	2881.7600	2.8830	2.8818	0
20/03/2025	2033 On 08-May-25			Bond Future	129.4252	129.2438	129.4252	129.2438	9,939
20/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1194.7800	1376.2400	1.1948	1.3762	0
20/03/2025	2033 On 07-August-25			Bond Future	131.9857	131.7897	131.9857	131.7897	0

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20/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3335.7300	3139.7100	3.3357	3.1397	0
20/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2033 On 06-November-25			Bond Future	133.0198	132.8368	133.0198	132.8368	0
20/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	120.2500	303.2200	0.1203	0.3032	0
20/03/2025	2033 On 05-February-26			Bond Future	135.6139	135.4307	135.6139	135.4307	0
20/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2733.9000	2550.6800	2.7339	2.5507	0
20/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2033 On 07-May-26			Bond Future	136.6443	136.4510	136.6443	136.4510	0
20/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1484.2600	1290.9800	1.4843	1.2910	0
20/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2037 On 08-May-25			Bond Future	11.0869	11.0784	85.6229	85.6711	62,934
20/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	141.6300	168.0200	0.1416	0.1680	300
20/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3581.0200	3559.1400	3.5810	3.5591	0
20/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	942.8000	1008.7100	0.9428	1.0087	300
20/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1439.9400	1457.5800	1.4399	1.4576	0
20/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2555.1200	2626.0800	2.5551	2.6261	0
20/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	467.3700	490.0600	0.4674	0.4901	300
20/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6312.5900	6366.6800	6.3126	6.3667	0
20/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	41.5200	47.3400	0.0415	0.0473	0
20/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7794.5400	7844.8100	7.7945	7.8448	15,000
20/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	14.9800	16.9800	0.0150	0.0170	0
20/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11370.7000	11418.9400	11.3707	11.4189	7,500
20/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.4800	0.4500	0.0005	0.0005	0
20/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11601.1500	11649.3900	11.6012	11.6494	7,500
20/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.3700	0.3400	0.0004	0.0003	0
20/03/2025	2037 On 07-August-25			Bond Future	11.2067	11.1991	83.0349	83.0769	74,658
20/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	332.5800	334.1600	0.3326	0.3342	2,541
20/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5373.7600	5333.2500	5.3738	5.3333	0
20/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	511.7200	514.7300	0.5117	0.5147	300
20/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4590.7400	4551.6600	4.5907	4.5517	0
20/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	580.3400	583.1400	0.5803	0.5831	2,341
20/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4361.6800	4322.3900	4.3617	4.3224	0
20/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	718.7000	721.3800	0.7187	0.7214	200

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20/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3967.7700	3928.3600	3.9678	3.9284	0
20/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1470.6600	1477.1600	1.4707	1.4772	300
20/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2635.5000	2599.9100	2.6355	2.5999	0
20/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1654.3400	1662.1100	1.6543	1.6621	0
20/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2422.0900	2387.7700	2.4221	2.3878	2,541
20/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2734.0800	2748.0100	2.7341	2.7480	0
20/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1555.2600	1527.1000	1.5553	1.5271	2,541
20/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4233.1900	4253.8000	4.2332	4.2538	0
20/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	906.7100	885.2300	0.9067	0.8852	2,541
20/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4273.2300	4294.2000	4.2732	4.2942	0
20/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	894.0800	872.9600	0.8941	0.8730	300
20/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5693.2700	5719.3400	5.6933	5.7193	0
20/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	552.3700	536.3500	0.5524	0.5364	2,541
20/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9405.1300	9440.8000	9.4051	9.4408	0
20/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	142.8200	136.4000	0.1428	0.1364	0
20/03/2025	2037 On 06-November-25			Bond Future	11.3286	11.3188	84.6331	84.6871	0
20/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	813.0100	800.6900	0.8130	0.8007	300
20/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5526.4000	5460.1000	5.5264	5.4601	0
20/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1793.6100	1781.6700	1.7936	1.7817	300
20/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3619.5200	3553.6000	3.6195	3.5536	0
20/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3645.4100	3642.7700	3.6454	3.6428	0
20/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2018.9900	1962.3700	2.0190	1.9624	0
20/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5580.6400	5590.4300	5.5806	5.5904	0
20/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1201.3200	1157.1300	1.2013	1.1571	300
20/03/2025	2037 On 05-February-26			Bond Future	11.4600	11.4494	82.0044	82.0614	0
20/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1228.3500	1275.5300	1.2284	1.2755	1,930
20/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5731.3700	5721.4800	5.7314	5.7215	0
20/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1703.3800	1763.4400	1.7034	1.7634	1,970
20/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4780.8400	4783.8300	4.7808	4.7838	0
20/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2403.9800	2473.8600	2.4040	2.4739	0
20/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3813.2900	3826.1000	3.8133	3.8261	0
20/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2830.5500	2905.0200	2.8306	2.9050	0
20/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3368.6800	3386.0800	3.3687	3.3861	1,930
20/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4367.8100	4447.1500	4.3678	4.4472	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2263.7800	2286.0500	2.2638	2.2861	1,930
20/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5804.4900	5882.5300	5.8045	5.8825	0
20/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1621.3600	1642.3300	1.6214	1.6423	1,970
20/03/2025	2037 On 07-May-26			Bond Future	11.6075	11.5972	83.5563	83.6103	0
20/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2797.3300	2789.6200	2.7973	2.7896	0
20/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4322.9000	4261.2100	4.3229	4.2612	0
20/03/2025	2038 On 08-May-25			Bond Future	139.3977	140.2145	139.3977	140.2145	2,918
20/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	534.5000	0.0000	0.5345	0
20/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	282.2800	0.0000	0.2823	0.0000	0
20/03/2025	2038 On 07-August-25			Bond Future	140.0228	140.8439	140.0228	140.8439	0
20/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	462.7600	1283.8800	0.4628	1.2839	0
20/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2038 On 06-November-25			Bond Future	142.7526	143.6080	142.7526	143.6080	0
20/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	1127.3700	272.0100	1.1274	0.2720	0
20/03/2025	2038 On 05-February-26			Bond Future	143.3588	144.2344	143.3588	144.2344	0
20/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	158.8000	1034.3600	0.1588	1.0344	0
20/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2038 On 07-May-26			Bond Future	146.1098	146.9952	146.1098	146.9952	0
20/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1579.7700	2465.2000	1.5798	2.4652	0
20/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2040 On 08-May-25			Bond Future	11.4640	11.4556	85.1778	85.2294	31,485
20/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6731.0700	6780.2800	6.7311	6.7803	0
20/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	52.8000	50.4200	0.0528	0.0504	0
20/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7354.6400	7404.5100	7.3546	7.4045	15,000
20/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	36.0900	34.3700	0.0361	0.0344	0
20/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10796.7800	10848.2100	10.7968	10.8482	7,500
20/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.3600	2.2000	0.0024	0.0022	0
20/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11139.7400	11191.2100	11.1397	11.1912	7,500
20/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.6800	1.5600	0.0017	0.0016	0
20/03/2025	2040 On 07-August-25			Bond Future	11.5878	11.5802	82.3305	82.3760	37,122
20/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9510.6700	9547.1900	9.5107	9.5472	0
20/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	202.4200	193.4100	0.2024	0.1934	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	2040 On 06-November-25			Bond Future	11.7130	11.7032	83.9151	83.9725	292
20/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3296.4400	3375.4600	3.2964	3.3755	0
20/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2554.8600	2576.4700	2.5549	2.5765	0
20/03/2025	2040 On 05-February-26			Bond Future	11.8472	11.8367	81.0219	81.0824	0
20/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2413.8100	2396.6900	2.4138	2.3967	0
20/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4512.3400	4434.6700	4.5123	4.4347	0
20/03/2025	2040 On 07-May-26			Bond Future	11.9958	11.9856	82.5548	82.6124	0
20/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2923.0400	3000.8500	2.9230	3.0009	0
20/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4794.3100	4814.5500	4.7943	4.8146	0
20/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2044 On 08-May-25			Bond Future	11.6169	11.6135	80.7372	80.7584	73,580
20/03/2025	2044 On 08-May-25		Put	Bond Future	19262.8500	19241.6000	19.2629	19.2416	0
20/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	62.8400	76.7900	0.0628	0.0768	9,000
20/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5086.1900	5078.8900	5.0862	5.0789	0
20/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	94.0600	112.4800	0.0941	0.1125	2,490
20/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4637.8500	4635.0200	4.6379	4.6350	0
20/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	615.9800	666.8800	0.6160	0.6669	9,000
20/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2308.0400	2337.6900	2.3080	2.3377	0
20/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1441.1900	1502.2900	1.4412	1.5023	0
20/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1235.6400	1275.4900	1.2356	1.2755	2,490
20/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1840.1400	1901.2400	1.8401	1.9012	0
20/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	956.9400	996.7900	0.9569	0.9968	9,000
20/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4815.7700	4855.7800	4.8158	4.8558	0
20/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	172.6400	191.4000	0.1726	0.1914	2,490
20/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6478.1000	6509.5100	6.4781	6.5095	0
20/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	65.7700	75.9300	0.0658	0.0759	0
20/03/2025	2044 On 07-August-25			Bond Future	11.7365	11.7340	77.9283	77.9433	16
20/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	185.4000	183.5500	0.1854	0.1836	9,000
20/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7461.6100	7444.7600	7.4616	7.4448	0
20/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1087.0600	1083.1600	1.0871	1.0832	9,000
20/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3834.1900	3815.2900	3.8342	3.8153	0
20/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2683.6400	2679.3000	2.6836	2.6793	0
20/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1993.9400	1974.6000	1.9939	1.9746	9,000
20/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9153.6700	9161.8100	9.1537	9.1618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	263.3200	256.4600	0.2633	0.2565	0
20/03/2025	2044 On 06-November-25			Bond Future	11.8568	11.8525	79.4282	79.4539	0
20/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3002.6400	3070.6600	3.0026	3.0707	0
20/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2863.2100	2905.5400	2.8632	2.9055	0
20/03/2025	2044 On 05-February-26			Bond Future	11.9853	11.9805	76.5738	76.6019	0
20/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2277.4500	2253.9800	2.2775	2.2540	0
20/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4856.3800	4804.7300	4.8564	4.8047	0
20/03/2025	2044 On 07-May-26			Bond Future	12.1265	12.1222	78.0224	78.0472	0
20/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2978.5100	3048.0500	2.9785	3.0481	0
20/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4907.8800	4952.6300	4.9079	4.9526	0
20/03/2025	2046 On 08-May-25			Bond Future	119.8653	120.3158	119.8653	120.3158	19,602
20/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2104.7400	1654.2500	2.1047	1.6543	0
20/03/2025	2046 On 07-August-25			Bond Future	122.2365	122.6858	122.2365	122.6858	0
20/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3546.5100	3995.7700	3.5465	3.9958	0
20/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2046 On 06-November-25			Bond Future	122.3570	122.8306	122.3570	122.8306	0
20/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3053.0300	2579.3900	3.0530	2.5794	0
20/03/2025	2046 On 05-February-26			Bond Future	124.7428	125.2286	124.7428	125.2286	0
20/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3092.7900	3578.5900	3.0928	3.5786	0
20/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2046 On 07-May-26			Bond Future	124.8256	125.3149	124.8256	125.3149	0
20/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	364.8800	0.0000	0.3649	0
20/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	124.4400	0.0000	0.1244	0.0000	0
20/03/2025	2050 On 08-May-25			Bond Future	121.8895	121.6894	121.8895	121.6894	16,080
20/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	729.5400	529.3800	0.7295	0.5294	0
20/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2050 On 07-August-25			Bond Future	121.9246	121.7103	121.9246	121.7103	0
20/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2034.6000	1820.2900	2.0346	1.8203	0
20/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2050 On 06-November-25			Bond Future	124.3018	124.0989	124.3018	124.0989	0
20/03/2025	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
20/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	118.2400	321.0900	0.1182	0.3211	0
20/03/2025	2050 On 05-February-26			Bond Future	124.3002	124.0966	124.3002	124.0966	0
20/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1480.1900	1276.5800	1.4802	1.2766	0
20/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	2050 On 07-May-26			Bond Future	126.6851	126.4718	126.6851	126.4718	0
20/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2615.1100	2401.7500	2.6151	2.4018	0
20/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	AL37 On 08-May-25			Index Future	1097.3310	1096.3430	1097.3310	1,096.3430	0
20/03/2025	AL37 On 07-August-25			Index Future	1118.7710	1117.6710	1118.7710	1,117.6710	0
20/03/2025	AL37 On 06-November-25			Index Future	1140.3240	1139.3460	1140.3240	1,139.3460	0
20/03/2025	AL37 On 05-February-26			Index Future	1162.3070	1161.3390	1162.3070	1,161.3390	0
20/03/2025	AL37 On 07-May-26			Index Future	1184.3790	1183.3380	1184.3790	1,183.3380	0
20/03/2025	AL7T On 08-May-25			Index Future	1306.2280	1306.2060	1306.2280	1,306.2060	0
20/03/2025	AL7T On 07-August-25			Index Future	1331.7500	1331.6180	1331.7500	1,331.6180	0
20/03/2025	AL7T On 06-November-25			Index Future	1357.4060	1357.4420	1357.4060	1,357.4420	0
20/03/2025	AL7T On 05-February-26			Index Future	1383.5740	1383.6450	1383.5740	1,383.6450	0
20/03/2025	AL7T On 07-May-26			Index Future	1409.8480	1409.8540	1409.8480	1,409.8540	0
20/03/2025	ALBI On 08-May-25			Index Future	1121.4430	1121.4190	1121.4430	1,121.4190	94
20/03/2025	ALBI On 07-August-25			Index Future	1143.3550	1143.2350	1143.3550	1,143.2350	0
20/03/2025	ALBI On 06-November-25			Index Future	1165.3810	1165.4060	1165.3810	1,165.4060	0
20/03/2025	ALBI On 05-February-26			Index Future	1187.8480	1187.9020	1187.8480	1,187.9020	0
20/03/2025	ALBI On 07-May-26			Index Future	1210.4050	1210.4030	1210.4050	1,210.4030	0
20/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	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
20/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	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
20/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	ES33 On 08-May-25			Bond Future	11.3059	11.2977	80.9701	81.0078	0
20/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6198.0800	6235.8300	6.1981	6.2358	0
20/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES33 On 07-August-25			Bond Future	11.4462	11.4391	82.5720	82.6037	0
20/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8767.3800	8799.0500	8.7674	8.7991	0
20/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES33 On 06-November-25			Bond Future	11.6057	11.5959	80.3855	80.4283	0
20/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1735.2400	1778.1000	1.7352	1.7781	0
20/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES33 On 05-February-26			Bond Future	11.7810	11.7702	81.9519	81.9976	0
20/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1243.5700	1197.9000	1.2436	1.1979	0
20/03/2025	ES33 On 07-May-26			Bond Future	11.9684	11.9580	79.7259	79.7685	0
20/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1154.6300	1112.0900	1.1546	1.1121	0
20/03/2025	ES42 On 08-May-25			Bond Future	11.9828	11.9693	75.3849	75.4622	0
20/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6753.9900	6831.3000	6.7540	6.8313	0
20/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES42 On 07-August-25			Bond Future	12.1097	12.0969	76.8762	76.9487	0
20/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8604.0100	8676.4800	8.6040	8.6765	0
20/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES42 On 06-November-25			Bond Future	12.2488	12.2337	74.1092	74.1930	0
20/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	775.3400	859.1200	0.7753	0.8591	0
20/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES42 On 05-February-26			Bond Future	12.3935	12.3775	75.5522	75.6395	0
20/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3047.5100	2960.2100	3.0475	2.9602	0
20/03/2025	ES42 On 07-May-26			Bond Future	12.5514	12.5354	72.7344	72.8196	0
20/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1907.0500	1821.8400	1.9071	1.8218	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	GOVI On 08-May-25			GOVI	1104.7820	1104.7100	1104.7820	1,104.7100	635
20/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	827820.0000	827100.0000	82.7820	82.7100	0
20/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	GOVI On 07-August-25			GOVI	1126.3680	1126.2020	1126.3680	1,126.2020	0
20/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1153680.0000	1152020.0000	115.3680	115.2020	0
20/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	GOVI On 06-November-25			GOVI	1148.0670	1148.0420	1148.0670	1,148.0420	0
20/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	360670.0000	360420.0000	36.0670	36.0420	0
20/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	GOVI On 05-February-26			GOVI	1170.2000	1170.2030	1170.2000	1,170.2030	0
20/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	202000.0000	202030.0000	20.2000	20.2030	0
20/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	GOVI On 07-May-26			GOVI	1192.4220	1192.3690	1192.4220	1,192.3690	0
20/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	154220.0000	153690.0000	15.4220	15.3690	0
20/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/03/2025	IGOV On 08-May-25			Index Future	379.2780	379.7480	379.2780	379.7480	893
20/03/2025	IGOV On 07-August-25			Index Future	386.7810	387.2280	386.7810	387.2280	0
20/03/2025	IGOV On 06-November-25			Index Future	394.3230	394.8290	394.3230	394.8290	0
20/03/2025	IGOV On 05-February-26			Index Future	402.0140	402.5390	402.0140	402.5390	0
20/03/2025	IGOV On 07-May-26			Index Future	409.7360	410.2510	409.7360	410.2510	0
20/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/03/2025	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
20/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
20/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/03/2025	R033 On 08-May-25			Bond Future	9.9126	9.9295	101.6239	101.5324	9,365
20/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2585.0300	2509.4800	2.5850	2.5095	0
20/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	363.0600	379.0100	0.3631	0.3790	0
20/03/2025	R033 On 07-August-25			Bond Future	10.0053	10.0247	103.6096	103.5077	0
20/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2790.1300	2716.5900	2.7901	2.7166	0
20/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1103.1900	1131.4800	1.1032	1.1315	0
20/03/2025	R033 On 06-November-25			Bond Future	10.1117	10.1295	100.5604	100.4699	0
20/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2850.8500	2847.3600	2.8509	2.8474	0
20/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1745.8800	1832.9500	1.7459	1.8330	0
20/03/2025	R033 On 05-February-26			Bond Future	10.2274	10.2456	102.4970	102.4072	0
20/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3360.9000	3285.9800	3.3609	3.2860	0
20/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2073.6300	2088.5400	2.0736	2.0885	0
20/03/2025	R033 On 07-May-26			Bond Future	10.3579	10.3781	99.3938	99.2973	0
20/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2926.7300	2933.3500	2.9267	2.9334	0
20/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2821.1400	2924.3200	2.8211	2.9243	0
20/03/2025	R035 On 08-May-25			Bond Future	10.6245	10.6312	91.2618	91.2243	79,958
20/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	183.9500	177.1400	0.1840	0.1771	300
20/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3286.8500	3317.5700	3.2869	3.3176	0
20/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	724.1000	706.2800	0.7241	0.7063	150
20/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1759.5800	1779.2900	1.7596	1.7793	0
20/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1072.8000	1050.3900	1.0728	1.0504	300
20/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1321.0400	1336.1600	1.3210	1.3362	0
20/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2344.8200	2311.9300	2.3448	2.3119	0
20/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	556.4300	561.0700	0.5564	0.5611	150
20/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2590.0400	2556.0600	2.5900	2.5561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	477.2800	480.8300	0.4773	0.4808	300
20/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4629.7800	4592.2100	4.6298	4.5922	400
20/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	135.3500	135.3100	0.1354	0.1353	0
20/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5793.9400	5756.0100	5.7939	5.7560	0
20/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	65.2600	64.8600	0.0653	0.0649	150
20/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6185.5000	6147.5600	6.1855	6.1476	0
20/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	50.8300	50.4200	0.0508	0.0504	0
20/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10616.7800	10579.2100	10.6168	10.5792	0
20/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.9700	0.9300	0.0010	0.0009	400
20/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13584.0300	13546.5000	13.5840	13.5465	0
20/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	400
20/03/2025	R035 On 07-August-25			Bond Future	10.7311	10.7395	93.0449	92.9991	0
20/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	541.2900	572.5200	0.5413	0.5725	300
20/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4183.9500	4261.0700	4.1840	4.2611	0
20/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1526.8800	1563.5400	1.5269	1.5635	300
20/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2354.9000	2437.4500	2.3549	2.4375	0
20/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3922.4700	3932.5300	3.9225	3.9325	0
20/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	895.4000	951.3500	0.8954	0.9514	8,500
20/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4079.8500	4088.3800	4.0799	4.0884	0
20/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	845.2000	899.6200	0.8452	0.8996	300
20/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9766.4100	9719.6900	9.7664	9.7197	0
20/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	93.2100	92.3800	0.0932	0.0924	0
20/03/2025	R035 On 06-November-25			Bond Future	10.8531	10.8596	90.3311	90.2961	0
20/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	589.2300	564.2900	0.5892	0.5643	2,000
20/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5801.4700	5811.4700	5.8015	5.8115	0
20/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	815.8300	786.4000	0.8158	0.7864	300
20/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5058.9000	5064.4100	5.0589	5.0644	0
20/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1410.7700	1371.9900	1.4108	1.3720	2,000
20/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3810.1600	3806.3200	3.8102	3.8063	0
20/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1797.8200	1754.6700	1.7978	1.7547	300
20/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3266.4400	3258.2300	3.2664	3.2582	0
20/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2813.3500	2764.4100	2.8134	2.7644	250
20/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2299.6800	2285.6800	2.2997	2.2857	0
20/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3616.8400	3565.2100	3.6168	3.5652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1796.7500	1780.0600	1.7968	1.7801	0
20/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4421.8800	4369.3900	4.4219	4.3694	0
20/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1422.7500	1405.2000	1.4228	1.4052	2,000
20/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4494.4700	4442.0200	4.4945	4.4420	0
20/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1393.8400	1376.3300	1.3938	1.3763	250
20/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5316.5700	5264.3800	5.3166	5.2644	0
20/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1110.0200	1092.7700	1.1100	1.0928	300
20/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6414.0100	6362.8200	6.4140	6.3628	0
20/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	827.6700	811.4200	0.8277	0.8114	250
20/03/2025	R035 On 05-February-26			Bond Future	10.9858	10.9922	92.0711	92.0377	0
20/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2459.9900	2407.9300	2.4600	2.4079	0
20/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3483.4400	3464.7800	3.4834	3.4648	0
20/03/2025	R035 On 07-May-26			Bond Future	11.1244	11.1320	89.3092	89.2707	0
20/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2611.1300	2556.2500	2.6111	2.5563	0
20/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3962.2600	3945.8700	3.9623	3.9459	0
20/03/2025	R038 On 08-May-25			Bond Future	11.1045	11.1062	99.6981	99.6866	9,627
20/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1889.8000	1880.9400	1.8898	1.8809	0
20/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	989.2600	991.8400	0.9893	0.9918	0
20/03/2025	R038 On 07-August-25			Bond Future	11.2209	11.2239	101.6461	101.6260	0
20/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2351.2300	2331.3500	2.3512	2.3314	0
20/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2225.7600	2225.9400	2.2258	2.2259	0
20/03/2025	R038 On 06-November-25			Bond Future	11.3488	11.3499	98.1177	98.1102	0
20/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1878.8900	1840.4800	1.8789	1.8405	1,770
20/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4288.5800	4257.6200	4.2886	4.2576	0
20/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2655.0100	2614.2700	2.6550	2.6143	0
20/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3356.7900	3323.5000	3.3568	3.3235	0
20/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7139.8300	7102.2300	7.1398	7.1022	0
20/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1129.1800	1099.0300	1.1292	1.0990	1,770
20/03/2025	R038 On 05-February-26			Bond Future	11.4842	11.4851	100.0070	100.0018	0
20/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3398.2300	3356.7900	3.3982	3.3568	0
20/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3676.5100	3640.2800	3.6765	3.6403	0
20/03/2025	R038 On 07-May-26			Bond Future	11.6314	11.6330	96.4146	96.4044	0
20/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3268.6700	3310.3100	3.2687	3.3103	0
20/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4703.3300	4755.0900	4.7033	4.7551	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R053 On 08-May-25			Bond Future	11.5151	11.5115	102.2494	102.2793	22,706
20/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8751.9400	8781.8100	8.7519	8.7818	0
20/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	69.7400	69.7100	0.0697	0.0697	0
20/03/2025	R053 On 07-August-25			Bond Future	11.6221	11.6195	104.2474	104.2692	0
20/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11777.4400	11795.0100	11.7774	11.7950	0
20/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	364.1700	359.9300	0.3642	0.3599	0
20/03/2025	R053 On 06-November-25			Bond Future	11.7381	11.7337	100.3906	100.4262	0
20/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3880.3400	3984.0700	3.8803	3.9841	0
20/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3704.0100	3772.1800	3.7040	3.7722	0
20/03/2025	R053 On 05-February-26			Bond Future	11.8596	11.8547	102.3236	102.3623	0
20/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3126.8100	3115.7900	3.1268	3.1158	0
20/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6137.0100	6087.2900	6.1370	6.0873	0
20/03/2025	R053 On 07-May-26			Bond Future	11.9894	11.9850	98.3977	98.4322	0
20/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3973.6100	4074.1000	3.9736	4.0741	0
20/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6351.0600	6417.1100	6.3511	6.4171	0
20/03/2025	R186 On 08-May-25			Bond Future	8.2457	8.2650	107.4365	107.4074	156,045
20/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	407.4900	388.5800	0.4075	0.3886	0
20/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	69.0600	79.2500	0.0691	0.0793	0
20/03/2025	R186 On 07-August-25			Bond Future	8.3112	8.3411	104.2270	104.1885	0
20/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1223.2100	1177.8300	1.2232	1.1778	1,983
20/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	63.4100	56.5100	0.0634	0.0565	0
20/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1768.5400	1726.9200	1.7685	1.7269	0
20/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	28.6700	25.5300	0.0287	0.0255	0
20/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2463.6200	2423.7300	2.4636	2.4237	0
20/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	11.4000	9.9900	0.0114	0.0100	1,983
20/03/2025	R186 On 06-November-25			Bond Future	8.4293	8.4535	106.2338	106.2083	447
20/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	171.9300	167.0600	0.1719	0.1671	0
20/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	488.9900	509.6500	0.4890	0.5097	0
20/03/2025	R186 On 05-February-26			Bond Future	8.6235	8.6520	102.9726	102.9492	0
20/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	253.0000	247.4500	0.2530	0.2475	0
20/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	412.7400	430.6400	0.4127	0.4306	0
20/03/2025	R186 On 07-May-26			Bond Future	9.0421	9.0916	104.9228	104.8937	0
20/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	202.1000	180.3100	0.2021	0.1803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	409.2800	416.5500	0.4093	0.4166	0
20/03/2025	R202 On 08-May-25			Bond Future	270.3983	270.5018	270.3983	270.5018	2,157
20/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1911.6800	1808.2300	1.9117	1.8082	0
20/03/2025	R202 On 07-August-25			Bond Future	270.4933	270.5764	270.4933	270.5764	0
20/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1106.6800	1023.6400	1.1067	1.0236	0
20/03/2025	R202 On 06-November-25			Bond Future	275.7672	275.8868	275.7672	275.8868	0
20/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	127.2400	246.8000	0.1272	0.2468	0
20/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R202 On 05-February-26			Bond Future	275.7833	275.9119	275.7833	275.9119	0
20/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2036.7100	1908.1000	2.0367	1.9081	0
20/03/2025	R202 On 07-May-26			Bond Future	281.0757	281.1935	281.0757	281.1935	0
20/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3525.6600	3643.4800	3.5257	3.6435	0
20/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R209 On 08-May-25			Bond Future	10.8681	10.8595	71.6588	71.7021	22,576
20/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4934.3400	4975.8200	4.9343	4.9758	0
20/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	55.3200	53.5300	0.0553	0.0535	0
20/03/2025	R209 On 07-August-25			Bond Future	10.9714	10.9637	73.0590	73.0971	0
20/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7921.7100	7955.0500	7.9217	7.9551	0
20/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	141.0200	136.2700	0.1410	0.1363	0
20/03/2025	R209 On 06-November-25			Bond Future	11.0854	11.0754	71.3132	71.3614	0
20/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2781.7500	2783.1800	2.7818	2.7832	0
20/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1897.7400	1851.0100	1.8977	1.8510	0
20/03/2025	R209 On 05-February-26			Bond Future	11.2064	11.1957	72.6868	72.7377	0
20/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2013.8100	2011.2800	2.0138	2.0113	0
20/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3338.8800	3285.4600	3.3389	3.2855	0
20/03/2025	R209 On 07-May-26			Bond Future	11.3380	11.3276	70.9118	70.9601	0
20/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2435.1400	2436.2000	2.4351	2.4362	0
20/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3693.2000	3645.9800	3.6932	3.6460	0
20/03/2025	R210 On 08-May-25			Bond Future	248.0290	248.0410	248.0290	248.0410	3,295
20/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	11.0400	0.0000	0.0110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1.0100	0.0000	0.0010	0.0000	0
20/03/2025	R210 On 07-August-25			Bond Future	252.9358	252.9273	252.9358	252.9273	0
20/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4495.8400	4487.2900	4.4958	4.4873	0
20/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R210 On 06-November-25			Bond Future	254.4374	254.4610	254.4374	254.4610	0
20/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2297.4100	2320.9800	2.2974	2.3210	0
20/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R210 On 05-February-26			Bond Future	259.3990	259.4293	259.3990	259.4293	0
20/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6299.0200	6329.2700	6.2990	6.3293	0
20/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R210 On 07-May-26			Bond Future	260.8750	260.8935	260.8750	260.8935	0
20/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5474.9600	5493.4900	5.4750	5.4935	0
20/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/03/2025	R213 On 08-May-25			Bond Future	9.5083	9.5305	90.4013	90.3110	104,368
20/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4083.5000	3992.2700	4.0835	3.9923	0
20/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	71.9800	71.0000	0.0720	0.0710	0
20/03/2025	R213 On 07-August-25			Bond Future	9.5930	9.6183	92.1677	92.0681	17
20/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7727.8500	7629.7800	7.7279	7.6298	0
20/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	27.2700	28.7800	0.0273	0.0288	0
20/03/2025	R213 On 06-November-25			Bond Future	9.6988	9.7225	90.3890	90.2992	0
20/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2458.3800	2394.8300	2.4584	2.3948	0
20/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1139.0000	1165.2400	1.1390	1.1652	0
20/03/2025	R213 On 05-February-26			Bond Future	9.8184	9.8429	92.1304	92.0412	0
20/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2059.7400	2005.2300	2.0597	2.0052	0
20/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1799.5100	1834.2700	1.7995	1.8343	0
20/03/2025	R213 On 07-May-26			Bond Future	9.9492	9.9766	90.3226	90.2272	0
20/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1844.7300	1792.6300	1.8447	1.7926	0
20/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2366.9000	2410.2300	2.3669	2.4102	0
20/03/2025	R214 On 08-May-25			Bond Future	11.3884	11.3747	65.8209	65.8934	16,336
20/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5072.6800	5151.5600	5.0727	5.1516	0
20/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	66.1000	72.4700	0.0661	0.0725	0
20/03/2025	R214 On 07-August-25			Bond Future	11.4923	11.4792	67.1070	67.1754	0
20/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7272.3000	7328.4200	7.2723	7.3284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	252.3500	240.0900	0.2524	0.2401	0
20/03/2025	R214 On 06-November-25			Bond Future	11.6072	11.5919	65.0993	65.1777	0
20/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2588.4200	2597.1000	2.5884	2.5971	0
20/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2421.4100	2351.7800	2.4214	2.3518	0
20/03/2025	R214 On 05-February-26			Bond Future	11.7297	11.7135	66.3533	66.4347	0
20/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1772.2400	1841.8100	1.7722	1.8418	0
20/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4194.0800	4182.2700	4.1941	4.1823	0
20/03/2025	R214 On 07-May-26			Bond Future	11.8549	11.8388	64.3099	64.3897	0
20/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2524.6600	2529.0000	2.5247	2.5290	0
20/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4158.1700	4082.7600	4.1582	4.0828	0
20/03/2025	R248 On 08-May-25			Bond Future	11.5549	11.5463	79.3297	79.3857	267,493
20/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6363.1700	6416.7000	6.3632	6.4167	0
20/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	90.0200	87.5000	0.0900	0.0875	0
20/03/2025	R248 On 07-August-25			Bond Future	11.6620	11.6540	80.8797	80.9302	0
20/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9145.4200	9191.9100	9.1454	9.1919	0
20/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	299.6800	295.7300	0.2997	0.2957	0
20/03/2025	R248 On 06-November-25			Bond Future	11.7795	11.7696	77.9950	78.0567	0
20/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2947.5500	2945.8300	2.9476	2.9458	0
20/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3194.8000	3131.4000	3.1948	3.1314	0
20/03/2025	R248 On 05-February-26			Bond Future	11.9049	11.8943	79.4971	79.5619	0
20/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2262.1000	2344.0700	2.2621	2.3441	0
20/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5072.5300	5089.6700	5.0725	5.0897	0
20/03/2025	R248 On 07-May-26			Bond Future	12.0326	12.0223	76.5599	76.6221	0
20/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3160.8600	3257.8200	3.1609	3.2578	0
20/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5081.2500	5116.0100	5.0813	5.1160	0
20/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0