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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
24/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	2029 On 08-May-25			Bond Future	136.8074	136.7648	136.8074	136.7648	5,933
24/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1042.6500	1085.2500	1.0427	1.0853	0
24/03/2025	2029 On 07-August-25			Bond Future	139.5140	139.4704	139.5140	139.4704	0
24/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2104.0200	2060.4300	2.1040	2.0604	0
24/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2029 On 06-November-25			Bond Future	140.7948	140.7499	140.7948	140.7499	68
24/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	1004.8000	959.8900	1.0048	0.9599	0
24/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2029 On 05-February-26			Bond Future	143.5409	143.4948	143.5409	143.4948	0
24/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3430.9100	3384.8100	3.4309	3.3848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2029 On 07-May-26			Bond Future	144.8265	144.7790	144.8265	144.7790	0
24/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	3006.4800	2958.9600	3.0065	2.9590	0
24/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2030 On 08-May-25			Bond Future	9.1494	9.0883	97.9064	98.1305	65,470
24/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	107.9500	160.0300	0.1080	0.1600	800
24/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1847.3100	1675.2300	1.8473	1.6752	0
24/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	131.8500	191.2000	0.1319	0.1912	300
24/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1721.4800	1556.6700	1.7215	1.5567	0
24/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	352.5600	459.5400	0.3526	0.4595	1,320
24/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1086.7300	969.5500	1.0867	0.9696	0
24/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	735.1500	888.7100	0.7352	0.8887	800
24/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	623.0900	552.4900	0.6231	0.5525	0
24/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	818.4500	979.0700	0.8185	0.9791	300
24/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	560.1500	496.6100	0.5602	0.4966	0
24/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1381.7600	1574.5800	1.3818	1.5746	680
24/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	287.9000	256.5600	0.2879	0.2566	0
24/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1635.2300	1836.7300	1.6352	1.8367	0
24/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	216.8700	194.2100	0.2169	0.1942	300
24/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2864.6400	3084.9500	2.8646	3.0850	0
24/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	55.8100	51.9600	0.0558	0.0520	0
24/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3065.0900	3286.5200	3.0651	3.2865	0
24/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	44.5900	41.8600	0.0446	0.0419	800
24/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4152.1300	4376.1800	4.1521	4.3762	1,640
24/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	12.7100	12.6000	0.0127	0.0126	0
24/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5448.6400	5672.9600	5.4486	5.6730	2,280
24/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2.0400	2.2000	0.0020	0.0022	0
24/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9329.1500	9553.3100	9.3292	9.5533	0
24/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
24/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10672.3000	10896.4600	10.6723	10.8965	0
24/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
24/03/2025	2030 On 07-August-25			Bond Future	9.2372	9.1719	95.8091	96.0376	47,453
24/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	375.2400	447.5600	0.3752	0.4476	300
24/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2204.1400	2047.9600	2.2041	2.0480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1074.2900	1207.7400	1.0743	1.2077	300
24/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1134.4700	1039.4200	1.1345	1.0394	0
24/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2423.0700	2610.9200	2.4231	2.6109	0
24/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	446.6400	405.9900	0.4466	0.4060	300
24/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4360.6400	4577.1000	4.3606	4.5771	1,054
24/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	135.8000	123.7600	0.1358	0.1238	0
24/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6305.7600	6531.8400	6.3058	6.5318	0
24/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	27.2100	24.7900	0.0272	0.0248	0
24/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9454.3500	9682.7800	9.4544	9.6828	0
24/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.9700	0.9000	0.0010	0.0009	1,054
24/03/2025	2030 On 06-November-25			Bond Future	9.3328	9.2630	97.6539	97.8865	0
24/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	526.4300	601.8100	0.5264	0.6018	300
24/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2593.2100	2435.9900	2.5932	2.4360	0
24/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1208.8000	1332.0200	1.2088	1.3320	300
24/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1585.0600	1475.6800	1.5851	1.4757	0
24/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1809.7400	1960.4200	1.8097	1.9604	0
24/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1122.9300	1041.0100	1.1229	1.0410	0
24/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3054.6600	3240.6800	3.0547	3.2407	0
24/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	606.5700	559.9900	0.6066	0.5600	300
24/03/2025	2030 On 05-February-26			Bond Future	9.4430	9.3680	95.5271	95.7639	0
24/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1704.3800	1841.1600	1.7044	1.8412	0
24/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1556.1900	1456.1200	1.5562	1.4561	0
24/03/2025	2030 On 07-May-26			Bond Future	9.5877	9.5069	97.3364	97.5775	0
24/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1423.0300	1543.3700	1.4230	1.5434	0
24/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2014.0900	1893.3700	2.0141	1.8934	0
24/03/2025	2032 On 08-May-25			Bond Future	9.9092	9.8591	92.8127	93.0464	127,431
24/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	110.2000	159.7100	0.1102	0.1597	300
24/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2517.1100	2332.9100	2.5171	2.3329	0
24/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	124.3400	177.9200	0.1243	0.1779	800
24/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2435.2300	2255.1000	2.4352	2.2551	0
24/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	905.7300	1066.9500	0.9057	1.0670	300
24/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	948.6600	876.1700	0.9487	0.8762	0
24/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	957.2700	1122.2500	0.9573	1.1223	800
24/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	907.2100	838.4800	0.9072	0.8385	0

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24/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2089.1100	2301.8600	2.0891	2.3019	0
24/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	385.3600	364.4000	0.3854	0.3644	300
24/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4581.2000	4816.3400	4.5812	4.8163	0
24/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	73.3100	74.7400	0.0733	0.0747	0
24/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4831.2000	5066.6800	4.8312	5.0667	0
24/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	62.0600	63.8300	0.0621	0.0638	800
24/03/2025	2032 On 07-August-25			Bond Future	10.0077	9.9549	94.6262	94.8645	0
24/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	479.9200	554.3400	0.4799	0.5543	300
24/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3273.0600	3109.2200	3.2731	3.1092	0
24/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1278.7300	1412.5500	1.2787	1.4126	300
24/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1766.0200	1661.5800	1.7660	1.6616	0
24/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3219.5000	3417.8300	3.2195	3.4178	0
24/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	639.9600	600.0300	0.6400	0.6000	300
24/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8555.8200	8791.6800	8.5558	8.7917	0
24/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	60.9600	58.5600	0.0610	0.0586	0
24/03/2025	2032 On 06-November-25			Bond Future	10.1216	10.0661	92.2873	92.5298	0
24/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	685.8500	763.0500	0.6859	0.7631	300
24/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3905.3400	3739.9700	3.9053	3.7400	0
24/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1476.0600	1599.5300	1.4761	1.5995	300
24/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2449.7600	2330.6600	2.4498	2.3307	0
24/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2725.1000	2892.5400	2.7251	2.8925	0
24/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1433.7500	1358.6200	1.4338	1.3586	0
24/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4140.5500	4337.1500	4.1406	4.3372	0
24/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	861.8200	815.8500	0.8618	0.8159	300
24/03/2025	2032 On 05-February-26			Bond Future	10.2464	10.1880	94.0649	94.3120	0
24/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2040.4400	2176.5100	2.0404	2.1765	0
24/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2405.9300	2294.9700	2.4059	2.2950	0
24/03/2025	2032 On 07-May-26			Bond Future	10.3882	10.3265	91.6865	91.9379	0
24/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1990.7900	2117.3900	1.9908	2.1174	0
24/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3007.8100	2882.9700	3.0078	2.8830	0
24/03/2025	2033 On 08-May-25			Bond Future	129.1412	129.4252	129.1412	129.4252	9,939
24/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1478.8300	1194.7800	1.4788	1.1948	0
24/03/2025	2033 On 07-August-25			Bond Future	131.6961	131.9857	131.6961	131.9857	0

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24/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3046.1300	3335.7300	3.0461	3.3357	0
24/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2033 On 06-November-25			Bond Future	132.7250	133.0198	132.7250	133.0198	0
24/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	415.0500	120.2500	0.4151	0.1203	0
24/03/2025	2033 On 05-February-26			Bond Future	135.3136	135.6139	135.3136	135.6139	0
24/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2433.6400	2733.9000	2.4336	2.7339	0
24/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2033 On 07-May-26			Bond Future	136.3387	136.6443	136.3387	136.6443	0
24/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1178.7100	1484.2600	1.1787	1.4843	0
24/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2037 On 08-May-25			Bond Future	11.1570	11.0869	85.2248	85.6229	63,074
24/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	86.4100	141.6300	0.0864	0.1416	300
24/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3923.8900	3581.0200	3.9239	3.5810	0
24/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	731.7900	942.8000	0.7318	0.9428	300
24/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1627.0200	1439.9400	1.6270	1.4399	0
24/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2218.6100	2555.1200	2.2186	2.5551	0
24/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	528.9500	467.3700	0.5290	0.4674	300
24/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5916.7200	6312.5900	5.9167	6.3126	0
24/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	43.7400	41.5200	0.0437	0.0415	0
24/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7396.5100	7794.5400	7.3965	7.7945	15,000
24/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	15.0400	14.9800	0.0150	0.0150	0
24/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10972.5400	11370.7000	10.9725	11.3707	7,500
24/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.4100	0.4800	0.0004	0.0005	0
24/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11203.0000	11601.1500	11.2030	11.6012	7,500
24/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.3100	0.3700	0.0003	0.0004	0
24/03/2025	2037 On 07-August-25			Bond Future	11.2796	11.2067	82.6291	83.0349	74,658
24/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	264.0000	332.5800	0.2640	0.3326	2,541
24/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5710.9600	5373.7600	5.7110	5.3738	0
24/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	417.2100	511.7200	0.4172	0.5117	300
24/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4902.0100	4590.7400	4.9020	4.5907	0
24/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	476.9000	580.3400	0.4769	0.5803	2,341
24/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4664.0200	4361.6800	4.6640	4.3617	0
24/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	598.5000	718.7000	0.5985	0.7187	200

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24/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4253.3500	3967.7700	4.2534	3.9678	0
24/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1279.4700	1470.6600	1.2795	1.4707	300
24/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2850.0900	2635.5000	2.8501	2.6355	0
24/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1449.4400	1654.3400	1.4494	1.6543	0
24/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2622.9700	2422.0900	2.6230	2.4221	2,541
24/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2466.4800	2734.0800	2.4665	2.7341	0
24/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1693.4400	1555.2600	1.6934	1.5553	2,541
24/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3910.8500	4233.1900	3.9109	4.2332	0
24/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	990.1500	906.7100	0.9902	0.9067	2,541
24/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3949.7700	4273.2300	3.9498	4.2732	0
24/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	976.4000	894.0800	0.9764	0.8941	300
24/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5338.3500	5693.2700	5.3384	5.6933	0
24/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	603.2300	552.3700	0.6032	0.5524	2,541
24/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9011.8400	9405.1300	9.0118	9.4051	0
24/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	155.3100	142.8200	0.1553	0.1428	0
24/03/2025	2037 On 06-November-25			Bond Future	11.4044	11.3286	84.2198	84.6331	0
24/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	704.2600	813.0100	0.7043	0.8130	300
24/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5830.9900	5526.4000	5.8310	5.5264	0
24/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1610.1800	1793.6100	1.6102	1.7936	300
24/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3849.4300	3619.5200	3.8494	3.6195	0
24/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3374.9100	3645.4100	3.3749	3.6454	0
24/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2161.8300	2018.9900	2.1618	2.0190	0
24/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5256.1300	5580.6400	5.2561	5.5806	0
24/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1290.1500	1201.3200	1.2902	1.2013	300
24/03/2025	2037 On 05-February-26			Bond Future	11.5389	11.4600	81.5833	82.0044	0
24/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1097.4300	1228.3500	1.0974	1.2284	1,930
24/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6021.5500	5731.3700	6.0216	5.7314	0
24/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1540.6200	1703.3800	1.5406	1.7034	1,970
24/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5039.1800	4780.8400	5.0392	4.7808	0
24/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2202.6200	2403.9800	2.2026	2.4040	0
24/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4033.0300	3813.2900	4.0330	3.8133	0
24/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2609.2700	2830.5500	2.6093	2.8306	0
24/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3568.5000	3368.6800	3.5685	3.3687	1,930
24/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4090.4800	4367.8100	4.0905	4.3678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2407.5500	2263.7800	2.4076	2.2638	1,930
24/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5490.0900	5804.4900	5.4901	5.8045	0
24/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1728.0600	1621.3600	1.7281	1.6214	1,970
24/03/2025	2037 On 07-May-26			Bond Future	11.6897	11.6075	83.1274	83.5563	0
24/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2591.2200	2797.3300	2.5912	2.7973	0
24/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4545.6700	4322.9000	4.5457	4.3229	0
24/03/2025	2038 On 08-May-25			Bond Future	139.9083	139.3977	139.9083	139.3977	2,918
24/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	228.3200	0.0000	0.2283	0.0000	0
24/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	282.2800	0.0000	0.2823	0
24/03/2025	2038 On 07-August-25			Bond Future	140.5435	140.0228	140.5435	140.0228	0
24/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	983.4900	462.7600	0.9835	0.4628	0
24/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2038 On 06-November-25			Bond Future	143.2841	142.7526	143.2841	142.7526	0
24/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	595.9200	1127.3700	0.5959	1.1274	0
24/03/2025	2038 On 05-February-26			Bond Future	143.9009	143.3588	143.9009	143.3588	0
24/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	700.9400	158.8000	0.7009	0.1588	0
24/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2038 On 07-May-26			Bond Future	146.6628	146.1098	146.6628	146.1098	0
24/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2132.7800	1579.7700	2.1328	1.5798	0
24/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2040 On 08-May-25			Bond Future	11.5596	11.4640	84.5979	85.1778	31,602
24/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6159.7100	6731.0700	6.1597	6.7311	0
24/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	61.3500	52.8000	0.0614	0.0528	0
24/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6780.0300	7354.6400	6.7800	7.3546	15,000
24/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	41.3900	36.0900	0.0414	0.0361	0
24/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10216.9700	10796.7800	10.2170	10.7968	7,500
24/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.4600	2.3600	0.0025	0.0024	0
24/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10559.8800	11139.7400	10.5599	11.1397	7,500
24/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.7300	1.6800	0.0017	0.0017	0
24/03/2025	2040 On 07-August-25			Bond Future	11.6871	11.5878	81.7393	82.3305	37,122
24/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8948.2600	9510.6700	8.9483	9.5107	0
24/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	231.1700	202.4200	0.2312	0.2024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	2040 On 06-November-25			Bond Future	11.8160	11.7130	83.3128	83.9151	292
24/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2945.1300	3296.4400	2.9451	3.2964	0
24/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2805.8800	2554.8600	2.8059	2.5549	0
24/03/2025	2040 On 05-February-26			Bond Future	11.9543	11.8472	80.4081	81.0219	0
24/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2144.1300	2413.8100	2.1441	2.4138	0
24/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4856.3800	4512.3400	4.8564	4.5123	0
24/03/2025	2040 On 07-May-26			Bond Future	12.1072	11.9958	81.9297	82.5548	0
24/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2635.9000	2923.0400	2.6359	2.9230	0
24/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5132.3100	4794.3100	5.1323	4.7943	0
24/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2044 On 08-May-25			Bond Future	11.7430	11.6169	79.9579	80.7372	73,830
24/03/2025	2044 On 08-May-25		Put	Bond Future	20042.1300	19262.8500	20.0421	19.2629	0
24/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	24.7600	62.8400	0.0248	0.0628	9,000
24/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5827.3900	5086.1900	5.8274	5.0862	0
24/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	39.8900	94.0600	0.0399	0.0941	2,490
24/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5362.9600	4637.8500	5.3630	4.6379	0
24/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	369.2500	615.9800	0.3693	0.6160	9,000
24/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2840.5900	2308.0400	2.8406	2.3080	0
24/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1007.6600	1441.1900	1.0077	1.4412	0
24/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1581.3900	1235.6400	1.5814	1.2356	2,490
24/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1342.8800	1840.1400	1.3429	1.8401	0
24/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1238.9600	956.9400	1.2390	0.9569	9,000
24/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4093.7700	4815.7700	4.0938	4.8158	0
24/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	229.9200	172.6400	0.2299	0.1726	2,490
24/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5719.7600	6478.1000	5.7198	6.4781	0
24/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	86.7100	65.7700	0.0867	0.0658	0
24/03/2025	2044 On 07-August-25			Bond Future	11.8674	11.7365	77.1340	77.9283	16
24/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	119.3000	185.4000	0.1193	0.1854	9,000
24/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8189.8800	7461.6100	8.1899	7.4616	0
24/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	827.2500	1087.0600	0.8273	1.0871	9,000
24/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4368.7500	3834.1900	4.3688	3.8342	0
24/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2225.4700	2683.6400	2.2255	2.6836	0
24/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2330.1400	1993.9400	2.3301	1.9939	9,000
24/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8413.3200	9153.6700	8.4133	9.1537	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	317.3400	263.3200	0.3173	0.2633	0
24/03/2025	2044 On 06-November-25			Bond Future	11.9925	11.8568	78.6187	79.4282	0
24/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2569.3900	3002.6400	2.5694	3.0026	0
24/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3239.4300	2863.2100	3.2394	2.8632	0
24/03/2025	2044 On 05-February-26			Bond Future	12.1262	11.9853	75.7489	76.5738	0
24/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1941.3200	2277.4500	1.9413	2.2775	0
24/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5345.1300	4856.3800	5.3451	4.8564	0
24/03/2025	2044 On 07-May-26			Bond Future	12.2729	12.1265	77.1821	78.0224	0
24/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2600.9700	2978.5100	2.6010	2.9785	0
24/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5370.6700	4907.8800	5.3707	4.9079	0
24/03/2025	2046 On 08-May-25			Bond Future	120.2174	119.8653	120.2174	119.8653	19,602
24/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1752.5900	2104.7400	1.7526	2.1047	0
24/03/2025	2046 On 07-August-25			Bond Future	122.5958	122.2365	122.5958	122.2365	0
24/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3905.8400	3546.5100	3.9058	3.5465	0
24/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2046 On 06-November-25			Bond Future	122.7237	122.3570	122.7237	122.3570	0
24/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2686.2700	3053.0300	2.6863	3.0530	0
24/03/2025	2046 On 05-February-26			Bond Future	125.1168	124.7428	125.1168	124.7428	0
24/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3466.8200	3092.7900	3.4668	3.0928	0
24/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2046 On 07-May-26			Bond Future	125.2075	124.8256	125.2075	124.8256	0
24/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	257.4600	0.0000	0.2575	0.0000	0
24/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	124.4400	0.0000	0.1244	0
24/03/2025	2050 On 08-May-25			Bond Future	121.3781	121.8895	121.3781	121.8895	16,080
24/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	218.0800	729.5400	0.2181	0.7295	0
24/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2050 On 07-August-25			Bond Future	121.4032	121.9246	121.4032	121.9246	0
24/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1513.2100	2034.6000	1.5132	2.0346	0
24/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2050 On 06-November-25			Bond Future	123.7705	124.3018	123.7705	124.3018	0
24/03/2025	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
24/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	649.4900	118.2400	0.6495	0.1182	0
24/03/2025	2050 On 05-February-26			Bond Future	123.7592	124.3002	123.7592	124.3002	0
24/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	939.1600	1480.1900	0.9392	1.4802	0
24/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	2050 On 07-May-26			Bond Future	126.1340	126.6851	126.1340	126.6851	0
24/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2064.0000	2615.1100	2.0640	2.6151	0
24/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	AL37 On 08-May-25			Index Future	1094.9300	1097.3310	1094.9300	1,097.3310	0
24/03/2025	AL37 On 07-August-25			Index Future	1116.3260	1118.7710	1116.3260	1,118.7710	0
24/03/2025	AL37 On 06-November-25			Index Future	1137.8450	1140.3240	1137.8450	1,140.3240	0
24/03/2025	AL37 On 05-February-26			Index Future	1159.7910	1162.3070	1159.7910	1,162.3070	0
24/03/2025	AL37 On 07-May-26			Index Future	1181.8280	1184.3790	1181.8280	1,184.3790	0
24/03/2025	AL7T On 08-May-25			Index Future	1301.3930	1306.2280	1301.3930	1,306.2280	0
24/03/2025	AL7T On 07-August-25			Index Future	1326.8240	1331.7500	1326.8240	1,331.7500	0
24/03/2025	AL7T On 06-November-25			Index Future	1352.4000	1357.4060	1352.4000	1,357.4060	0
24/03/2025	AL7T On 05-February-26			Index Future	1378.4850	1383.5740	1378.4850	1,383.5740	0
24/03/2025	AL7T On 07-May-26			Index Future	1404.6770	1409.8480	1404.6770	1,409.8480	0
24/03/2025	ALBI On 08-May-25			Index Future	1116.3390	1121.4430	1116.3390	1,121.4430	94
24/03/2025	ALBI On 07-August-25			Index Future	1138.1530	1143.3550	1138.1530	1,143.3550	0
24/03/2025	ALBI On 06-November-25			Index Future	1160.0920	1165.3810	1160.0920	1,165.3810	0
24/03/2025	ALBI On 05-February-26			Index Future	1182.4680	1187.8480	1182.4680	1,187.8480	0
24/03/2025	ALBI On 07-May-26			Index Future	1204.9360	1210.4050	1204.9360	1,210.4050	0
24/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	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
24/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	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
24/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	ES33 On 08-May-25			Bond Future	11.3760	11.3059	80.6495	80.9701	0
24/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5877.5000	6198.0800	5.8775	6.1981	0
24/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES33 On 07-August-25			Bond Future	11.5195	11.4462	82.2451	82.5720	0
24/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8440.4800	8767.3800	8.4405	8.7674	0
24/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES33 On 06-November-25			Bond Future	11.6824	11.6057	80.0525	80.3855	0
24/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1402.2400	1735.2400	1.4022	1.7352	0
24/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES33 On 05-February-26			Bond Future	11.8614	11.7810	81.6126	81.9519	0
24/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1582.8800	1243.5700	1.5829	1.2436	0
24/03/2025	ES33 On 07-May-26			Bond Future	12.0527	11.9684	79.3803	79.7259	0
24/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1500.2000	1154.6300	1.5002	1.1546	0
24/03/2025	ES42 On 08-May-25			Bond Future	12.0833	11.9828	74.8111	75.3849	0
24/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6180.1600	6753.9900	6.1802	6.7540	0
24/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES42 On 07-August-25			Bond Future	12.2140	12.1097	76.2911	76.8762	0
24/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8018.9200	8604.0100	8.0189	8.6040	0
24/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES42 On 06-November-25			Bond Future	12.3572	12.2488	73.5129	74.1092	0
24/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	179.0400	775.3400	0.1790	0.7753	0
24/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES42 On 05-February-26			Bond Future	12.5061	12.3935	74.9445	75.5522	0
24/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3655.1900	3047.5100	3.6552	3.0475	0
24/03/2025	ES42 On 07-May-26			Bond Future	12.6686	12.5514	72.1152	72.7344	0
24/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2526.1800	1907.0500	2.5262	1.9071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	GOVI On 08-May-25			GOVI	1099.9470	1104.7820	1099.9470	1,104.7820	634
24/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	779470.0000	827820.0000	77.9470	82.7820	0
24/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	GOVI On 07-August-25			GOVI	1121.4420	1126.3680	1121.4420	1,126.3680	0
24/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1104420.0000	1153680.0000	110.4420	115.3680	0
24/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	GOVI On 06-November-25			GOVI	1143.0590	1148.0670	1143.0590	1,148.0670	0
24/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	310590.0000	360670.0000	31.0590	36.0670	0
24/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	GOVI On 05-February-26			GOVI	1165.1060	1170.2000	1165.1060	1,170.2000	0
24/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	151060.0000	202000.0000	15.1060	20.2000	0
24/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	GOVI On 07-May-26			GOVI	1187.2440	1192.4220	1187.2440	1,192.4220	0
24/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	102440.0000	154220.0000	10.2440	15.4220	0
24/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/03/2025	IGOV On 08-May-25			Index Future	379.2140	379.2780	379.2140	379.2780	893
24/03/2025	IGOV On 07-August-25			Index Future	386.7170	386.7810	386.7170	386.7810	0
24/03/2025	IGOV On 06-November-25			Index Future	394.2620	394.3230	394.2620	394.3230	0
24/03/2025	IGOV On 05-February-26			Index Future	401.9560	402.0140	401.9560	402.0140	0
24/03/2025	IGOV On 07-May-26			Index Future	409.6810	409.7360	409.6810	409.7360	0
24/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/03/2025	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
24/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
24/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
24/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/03/2025	R033 On 08-May-25			Bond Future	9.9678	9.9126	101.3259	101.6239	9,365
24/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2318.1600	2585.0300	2.3182	2.5850	0
24/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	394.1400	363.0600	0.3941	0.3631	0
24/03/2025	R033 On 07-August-25			Bond Future	10.0632	10.0053	103.3058	103.6096	0
24/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2570.7600	2790.1300	2.5708	2.7901	0
24/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1187.5600	1103.1900	1.1876	1.1032	0
24/03/2025	R033 On 06-November-25			Bond Future	10.1725	10.1117	100.2512	100.5604	0
24/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2652.7500	2850.8500	2.6528	2.8509	0
24/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1857.0400	1745.8800	1.8570	1.7459	0
24/03/2025	R033 On 05-February-26			Bond Future	10.2913	10.2274	102.1821	102.4970	0
24/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3161.7900	3360.9000	3.1618	3.3609	0
24/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2189.5100	2073.6300	2.1895	2.0736	0
24/03/2025	R033 On 07-May-26			Bond Future	10.4251	10.3579	99.0731	99.3938	0
24/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2748.7900	2926.7300	2.7488	2.9267	0
24/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2963.9200	2821.1400	2.9639	2.8211	0
24/03/2025	R035 On 08-May-25			Bond Future	10.6999	10.6245	90.8430	91.2618	80,331
24/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	114.1500	183.9500	0.1142	0.1840	300
24/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3635.8300	3286.8500	3.6358	3.2869	0
24/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	538.3900	724.1000	0.5384	0.7241	150
24/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1992.6500	1759.5800	1.9927	1.7596	0
24/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	837.8600	1072.8000	0.8379	1.0728	300
24/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1504.8800	1321.0400	1.5049	1.3210	0
24/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2005.1100	2344.8200	2.0051	2.3448	0
24/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	635.5000	556.4300	0.6355	0.5564	150
24/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2238.2600	2590.0400	2.2383	2.5900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	544.2800	477.2800	0.5443	0.4773	300
24/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4225.8600	4629.7800	4.2259	4.6298	400
24/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	150.2100	135.3500	0.1502	0.1354	0
24/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5380.4800	5793.9400	5.3805	5.7939	0
24/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	70.5800	65.2600	0.0706	0.0653	150
24/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5770.3100	6185.5000	5.7703	6.1855	0
24/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	54.4200	50.8300	0.0544	0.0508	0
24/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10197.9100	10616.7800	10.1979	10.6168	0
24/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.8800	0.9700	0.0009	0.0010	400
24/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13165.2500	13584.0300	13.1653	13.5840	0
24/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	400
24/03/2025	R035 On 07-August-25			Bond Future	10.8097	10.7311	92.6181	93.0449	0
24/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	437.0000	541.2900	0.4370	0.5413	300
24/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4506.5500	4183.9500	4.5066	4.1840	0
24/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1319.3900	1526.8800	1.3194	1.5269	300
24/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2574.3000	2354.9000	2.5743	2.3549	0
24/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3590.5900	3922.4700	3.5906	3.9225	0
24/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	990.4100	895.4000	0.9904	0.8954	8,500
24/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3742.9500	4079.8500	3.7430	4.0799	0
24/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	935.1900	845.2000	0.9352	0.8452	300
24/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9349.5000	9766.4100	9.3495	9.7664	0
24/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	103.1900	93.2100	0.1032	0.0932	0
24/03/2025	R035 On 06-November-25			Bond Future	10.9351	10.8531	89.8962	90.3311	0
24/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	496.9700	589.2300	0.4970	0.5892	2,000
24/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6144.0800	5801.4700	6.1441	5.8015	0
24/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	699.1000	815.8300	0.6991	0.8158	300
24/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5377.0400	5058.9000	5.3770	5.0589	0
24/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1241.7600	1410.7700	1.2418	1.4108	2,000
24/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4076.0200	3810.1600	4.0760	3.8102	0
24/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1601.1800	1797.8200	1.6012	1.7978	300
24/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3504.6700	3266.4400	3.5047	3.2664	0
24/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2559.6500	2813.3500	2.5597	2.8134	250
24/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2480.8500	2299.6800	2.4809	2.2997	0
24/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3329.0200	3616.8400	3.3290	3.6168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1943.8000	1796.7500	1.9438	1.7968	0
24/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4106.7000	4421.8800	4.1067	4.4219	0
24/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1542.4400	1422.7500	1.5424	1.4228	2,000
24/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4177.1000	4494.4700	4.1771	4.4945	0
24/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1511.3400	1393.8400	1.5113	1.3938	250
24/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4977.0900	5316.5700	4.9771	5.3166	0
24/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1205.4100	1110.0200	1.2054	1.1100	300
24/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6051.3900	6414.0100	6.0514	6.4140	0
24/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	899.9200	827.6700	0.8999	0.8277	250
24/03/2025	R035 On 05-February-26			Bond Future	11.0715	10.9858	91.6280	92.0711	0
24/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2243.2900	2459.9900	2.2433	2.4600	0
24/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3709.7800	3483.4400	3.7098	3.4834	0
24/03/2025	R035 On 07-May-26			Bond Future	11.2139	11.1244	88.8580	89.3092	0
24/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2396.9600	2611.1300	2.3970	2.6111	0
24/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4199.2900	3962.2600	4.1993	3.9623	0
24/03/2025	R038 On 08-May-25			Bond Future	11.1849	11.1045	99.1626	99.6981	9,627
24/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1522.2900	1889.8000	1.5223	1.8898	0
24/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1157.2100	989.2600	1.1572	0.9893	0
24/03/2025	R038 On 07-August-25			Bond Future	11.3044	11.2209	101.1003	101.6461	0
24/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2045.0400	2351.2300	2.0450	2.3512	0
24/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2465.3900	2225.7600	2.4654	2.2258	0
24/03/2025	R038 On 06-November-25			Bond Future	11.4358	11.3488	97.5616	98.1177	0
24/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1649.3600	1878.8900	1.6494	1.8789	1,770
24/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4615.0800	4288.5800	4.6151	4.2886	0
24/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2371.9400	2655.0100	2.3719	2.6550	0
24/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3629.7500	3356.7900	3.6298	3.3568	0
24/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6689.0300	7139.8300	6.6890	7.1398	0
24/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1234.4100	1129.1800	1.2344	1.1292	1,770
24/03/2025	R038 On 05-February-26			Bond Future	11.5749	11.4842	99.4404	100.0070	0
24/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3097.4200	3398.2300	3.0974	3.3982	0
24/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3942.2600	3676.5100	3.9423	3.6765	0
24/03/2025	R038 On 07-May-26			Bond Future	11.7258	11.6314	95.8376	96.4146	0
24/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2989.8600	3268.6700	2.9899	3.2687	0
24/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5001.5200	4703.3300	5.0015	4.7033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	R053 On 08-May-25			Bond Future	11.6361	11.5151	101.2451	102.2494	22,706
24/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7769.5000	8751.9400	7.7695	8.7519	0
24/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	91.6600	69.7400	0.0917	0.0697	0
24/03/2025	R053 On 07-August-25			Bond Future	11.7477	11.6221	103.2234	104.2474	0
24/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10826.4900	11777.4400	10.8265	11.7774	0
24/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	437.1500	364.1700	0.4372	0.3642	0
24/03/2025	R053 On 06-November-25			Bond Future	11.8685	11.7381	99.3472	100.3906	0
24/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3321.4500	3880.3400	3.3215	3.8803	0
24/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4188.5100	3704.0100	4.1885	3.7040	0
24/03/2025	R053 On 05-February-26			Bond Future	11.9950	11.8596	101.2604	102.3236	0
24/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2679.4300	3126.8100	2.6794	3.1268	0
24/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6752.8500	6137.0100	6.7529	6.1370	0
24/03/2025	R053 On 07-May-26			Bond Future	12.1302	11.9894	97.3146	98.3977	0
24/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3479.9100	3973.6100	3.4799	3.9736	0
24/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6940.5100	6351.0600	6.9405	6.3511	0
24/03/2025	R186 On 08-May-25			Bond Future	8.2884	8.2457	107.3719	107.4365	156,045
24/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	353.0800	407.4900	0.3531	0.4075	0
24/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	79.2200	69.0600	0.0792	0.0691	0
24/03/2025	R186 On 07-August-25			Bond Future	8.3624	8.3112	104.1613	104.2270	0
24/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1162.9000	1223.2100	1.1629	1.2232	1,983
24/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	68.8600	63.4100	0.0689	0.0634	0
24/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1704.8400	1768.5400	1.7048	1.7685	0
24/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	30.7300	28.6700	0.0307	0.0287	0
24/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2398.4300	2463.6200	2.3984	2.4636	0
24/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	11.9700	11.4000	0.0120	0.0114	1,983
24/03/2025	R186 On 06-November-25			Bond Future	8.4925	8.4293	106.1671	106.2338	447
24/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	147.9600	171.9300	0.1480	0.1719	0
24/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	531.7300	488.9900	0.5317	0.4890	0
24/03/2025	R186 On 05-February-26			Bond Future	8.7057	8.6235	102.9049	102.9726	0
24/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	223.4000	253.0000	0.2234	0.2530	0
24/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	450.8800	412.7400	0.4509	0.4127	0
24/03/2025	R186 On 07-May-26			Bond Future	9.1591	9.0421	104.8541	104.9228	0
24/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	175.1400	202.1000	0.1751	0.2021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	451.0400	409.2800	0.4510	0.4093	0
24/03/2025	R202 On 08-May-25			Bond Future	270.2872	270.3983	270.2872	270.3983	2,157
24/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	2022.8000	1911.6800	2.0228	1.9117	0
24/03/2025	R202 On 07-August-25			Bond Future	270.3802	270.4933	270.3802	270.4933	0
24/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1219.7600	1106.6800	1.2198	1.1067	0
24/03/2025	R202 On 06-November-25			Bond Future	275.6528	275.7672	275.6528	275.7672	0
24/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	12.7900	127.2400	0.0128	0.1272	0
24/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R202 On 05-February-26			Bond Future	275.6675	275.7833	275.6675	275.7833	0
24/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2152.4800	2036.7100	2.1525	2.0367	0
24/03/2025	R202 On 07-May-26			Bond Future	280.9586	281.0757	280.9586	281.0757	0
24/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3408.5500	3525.6600	3.4086	3.5257	0
24/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R209 On 08-May-25			Bond Future	10.9383	10.8681	71.3087	71.6588	22,576
24/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4588.3400	4934.3400	4.5883	4.9343	0
24/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	59.4700	55.3200	0.0595	0.0553	0
24/03/2025	R209 On 07-August-25			Bond Future	11.0442	10.9714	72.7020	73.0590	0
24/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7577.4200	7921.7100	7.5774	7.9217	0
24/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	153.6600	141.0200	0.1537	0.1410	0
24/03/2025	R209 On 06-November-25			Bond Future	11.1609	11.0854	70.9497	71.3132	0
24/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2556.5800	2781.7500	2.5566	2.7818	0
24/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2036.1600	1897.7400	2.0362	1.8977	0
24/03/2025	R209 On 05-February-26			Bond Future	11.2849	11.2064	72.3164	72.6868	0
24/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1840.0400	2013.8100	1.8400	2.0138	0
24/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3535.5300	3338.8800	3.5355	3.3389	0
24/03/2025	R209 On 07-May-26			Bond Future	11.4196	11.3380	70.5345	70.9118	0
24/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2252.9400	2435.1400	2.2529	2.4351	0
24/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3888.2900	3693.2000	3.8883	3.6932	0
24/03/2025	R210 On 08-May-25			Bond Future	248.0098	248.0290	248.0098	248.0290	3,295
24/03/2025	R210 On 08-May-25	248.03	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
24/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	20.2500	1.0100	0.0203	0.0010	0
24/03/2025	R210 On 07-August-25			Bond Future	252.9164	252.9358	252.9164	252.9358	0
24/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4476.4400	4495.8400	4.4764	4.4958	0
24/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R210 On 06-November-25			Bond Future	254.4185	254.4374	254.4185	254.4374	0
24/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2278.5200	2297.4100	2.2785	2.2974	0
24/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R210 On 05-February-26			Bond Future	259.3804	259.3990	259.3804	259.3990	0
24/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6280.3500	6299.0200	6.2804	6.2990	0
24/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R210 On 07-May-26			Bond Future	260.8569	260.8750	260.8569	260.8750	0
24/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5456.9100	5474.9600	5.4569	5.4750	0
24/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/03/2025	R213 On 08-May-25			Bond Future	9.5588	9.5083	90.1958	90.4013	104,249
24/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3877.1000	4083.5000	3.8771	4.0835	0
24/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	71.0600	71.9800	0.0711	0.0720	0
24/03/2025	R213 On 07-August-25			Bond Future	9.6463	9.5930	91.9582	92.1677	17
24/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7519.8500	7727.8500	7.5199	7.7279	0
24/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	28.6900	27.2700	0.0287	0.0273	0
24/03/2025	R213 On 06-November-25			Bond Future	9.7551	9.6988	90.1758	90.3890	0
24/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2311.7300	2458.3800	2.3117	2.4584	0
24/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1205.5800	1139.0000	1.2056	1.1390	0
24/03/2025	R213 On 05-February-26			Bond Future	9.8781	9.8184	91.9133	92.1304	0
24/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1934.2100	2059.7400	1.9342	2.0597	0
24/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1891.0900	1799.5100	1.8911	1.7995	0
24/03/2025	R213 On 07-May-26			Bond Future	10.0126	9.9492	90.1016	90.3226	0
24/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1732.2500	1844.7300	1.7323	1.8447	0
24/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2475.3800	2366.9000	2.4754	2.3669	0
24/03/2025	R214 On 08-May-25			Bond Future	11.4891	11.3884	65.2951	65.8209	16,364
24/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4560.8800	5072.6800	4.5609	5.0727	0
24/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	80.0600	66.1000	0.0801	0.0661	0
24/03/2025	R214 On 07-August-25			Bond Future	11.5965	11.4923	66.5710	67.1070	0
24/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6774.4800	7272.3000	6.7745	7.2723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	290.5000	252.3500	0.2905	0.2524	0
24/03/2025	R214 On 06-November-25			Bond Future	11.7150	11.6072	64.5532	65.0993	0
24/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2286.9100	2588.4200	2.2869	2.5884	0
24/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2666.0100	2421.4100	2.6660	2.4214	0
24/03/2025	R214 On 05-February-26			Bond Future	11.8414	11.7297	65.7968	66.3533	0
24/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1550.0400	1772.2400	1.5500	1.7722	0
24/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4528.4000	4194.0800	4.5284	4.1941	0
24/03/2025	R214 On 07-May-26			Bond Future	11.9706	11.8549	63.7431	64.3099	0
24/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2264.4000	2524.6600	2.2644	2.5247	0
24/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4464.7400	4158.1700	4.4647	4.1582	0
24/03/2025	R248 On 08-May-25			Bond Future	11.6709	11.5549	78.5875	79.3297	267,635
24/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5644.6600	6363.1700	5.6447	6.3632	0
24/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	113.6600	90.0200	0.1137	0.0900	0
24/03/2025	R248 On 07-August-25			Bond Future	11.7821	11.6620	80.1232	80.8797	0
24/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8443.4400	9145.4200	8.4434	9.1454	0
24/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	354.2900	299.6800	0.3543	0.2997	0
24/03/2025	R248 On 06-November-25			Bond Future	11.9042	11.7795	77.2241	77.9950	0
24/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2545.9600	2947.5500	2.5460	2.9476	0
24/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3564.1400	3194.8000	3.5641	3.1948	0
24/03/2025	R248 On 05-February-26			Bond Future	12.0344	11.9049	78.7115	79.4971	0
24/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1945.9400	2262.1000	1.9459	2.2621	0
24/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5541.9900	5072.5300	5.5420	5.0725	0
24/03/2025	R248 On 07-May-26			Bond Future	12.1670	12.0326	75.7596	76.5599	0
24/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2793.8800	3160.8600	2.7939	3.1609	0
24/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5514.5600	5081.2500	5.5146	5.0813	0
24/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0