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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
25/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	2029 On 08-May-25			Bond Future	136.7981	136.8074	136.7981	136.8074	5,933
25/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1051.9400	1042.6500	1.0519	1.0427	0
25/03/2025	2029 On 07-August-25			Bond Future	139.5046	139.5140	139.5046	139.5140	0
25/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2094.6300	2104.0200	2.0946	2.1040	0
25/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2029 On 06-November-25			Bond Future	140.7856	140.7948	140.7856	140.7948	68
25/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	995.5500	1004.8000	0.9956	1.0048	0
25/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2029 On 05-February-26			Bond Future	143.5319	143.5409	143.5319	143.5409	0
25/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3421.8500	3430.9100	3.4219	3.4309	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2029 On 07-May-26			Bond Future	144.8179	144.8265	144.8179	144.8265	0
25/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2997.9400	3006.4800	2.9979	3.0065	0
25/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2030 On 08-May-25			Bond Future	9.1794	9.1494	97.7964	97.9064	63,442
25/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	90.2000	107.9500	0.0902	0.1080	800
25/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1939.5000	1847.3100	1.9395	1.8473	0
25/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	111.1900	131.8500	0.1112	0.1319	300
25/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1810.7600	1721.4800	1.8108	1.7215	0
25/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	311.1500	352.5600	0.3112	0.3526	1,320
25/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1155.2600	1086.7300	1.1553	1.0867	0
25/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	670.7700	735.1500	0.6708	0.7352	800
25/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	668.6500	623.0900	0.6687	0.6231	0
25/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	750.3100	818.4500	0.7503	0.8185	300
25/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	601.9500	560.1500	0.6020	0.5602	0
25/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1295.3300	1381.7600	1.2953	1.3818	680
25/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	311.4100	287.9000	0.3114	0.2879	0
25/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1543.4000	1635.2300	1.5434	1.6352	0
25/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	234.9800	216.8700	0.2350	0.2169	300
25/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2759.4600	2864.6400	2.7595	2.8646	0
25/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	60.5700	55.8100	0.0606	0.0558	0
25/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2958.9300	3065.0900	2.9589	3.0651	0
25/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	48.3700	44.5900	0.0484	0.0446	800
25/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4043.1800	4152.1300	4.0432	4.1521	1,640
25/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	13.7000	12.7100	0.0137	0.0127	0
25/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5338.8400	5448.6400	5.3388	5.4486	2,280
25/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	2.1800	2.0400	0.0022	0.0020	0
25/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9219.2100	9329.1500	9.2192	9.3292	0
25/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
25/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10562.3600	10672.3000	10.5624	10.6723	0
25/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
25/03/2025	2030 On 07-August-25			Bond Future	9.2693	9.2372	95.6971	95.8091	47,453
25/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	345.4400	375.2400	0.3454	0.3752	300
25/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2286.3500	2204.1400	2.2864	2.2041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1015.4600	1074.2900	1.0155	1.0743	300
25/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1187.6500	1134.4700	1.1877	1.1345	0
25/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2335.8600	2423.0700	2.3359	2.4231	0
25/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	471.4400	446.6400	0.4714	0.4466	300
25/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4256.9100	4360.6400	4.2569	4.3606	1,054
25/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	144.0800	135.8000	0.1441	0.1358	0
25/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6195.6600	6305.7600	6.1957	6.3058	0
25/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	29.1200	27.2100	0.0291	0.0272	0
25/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9342.4200	9454.3500	9.3424	9.4544	0
25/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.0500	0.9700	0.0011	0.0010	1,054
25/03/2025	2030 On 06-November-25			Bond Future	9.3670	9.3328	97.5400	97.6539	0
25/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	494.0600	526.4300	0.4941	0.5264	300
25/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2674.7400	2593.2100	2.6747	2.5932	0
25/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1153.6500	1208.8000	1.1537	1.2088	300
25/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1643.8100	1585.0600	1.6438	1.5851	0
25/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1740.9400	1809.7400	1.7409	1.8097	0
25/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1168.0300	1122.9300	1.1680	1.1229	0
25/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2967.5500	3054.6600	2.9676	3.0547	0
25/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	633.3600	606.5700	0.6334	0.6066	300
25/03/2025	2030 On 05-February-26			Bond Future	9.4797	9.4430	95.4112	95.5271	0
25/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1641.9000	1704.3800	1.6419	1.7044	0
25/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1609.5500	1556.1900	1.6096	1.5562	0
25/03/2025	2030 On 07-May-26			Bond Future	9.6273	9.5877	97.2187	97.3364	0
25/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1368.2200	1423.0300	1.3682	1.4230	0
25/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2077.0300	2014.0900	2.0770	2.0141	0
25/03/2025	2032 On 08-May-25			Bond Future	9.9594	9.9092	92.5799	92.8127	127,449
25/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	82.1800	110.2000	0.0822	0.1102	300
25/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2721.8600	2517.1100	2.7219	2.5171	0
25/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	93.5300	124.3400	0.0935	0.1243	800
25/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2637.1900	2435.2300	2.6372	2.4352	0
25/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	784.2700	905.7300	0.7843	0.9057	300
25/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1059.9700	948.6600	1.0600	0.9487	0
25/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	831.9900	957.2700	0.8320	0.9573	800
25/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1014.7000	907.2100	1.0147	0.9072	0

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25/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	1907.8300	2089.1100	1.9078	2.0891	0
25/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	436.8500	385.3600	0.4369	0.3854	300
25/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4358.6400	4581.2000	4.3586	4.5812	0
25/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	83.5200	73.3100	0.0835	0.0733	0
25/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4607.0400	4831.2000	4.6070	4.8312	0
25/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	70.6700	62.0600	0.0707	0.0621	800
25/03/2025	2032 On 07-August-25			Bond Future	10.0604	10.0077	94.3890	94.6262	0
25/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	423.6400	479.9200	0.4236	0.4799	300
25/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3453.9800	3273.0600	3.4540	3.2731	0
25/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1167.9100	1278.7300	1.1679	1.2787	300
25/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1892.4000	1766.0200	1.8924	1.7660	0
25/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3039.9200	3219.5000	3.0399	3.2195	0
25/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	697.5800	639.9600	0.6976	0.6400	300
25/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8325.1600	8555.8200	8.3252	8.5558	0
25/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	67.5000	60.9600	0.0675	0.0610	0
25/03/2025	2032 On 06-November-25			Bond Future	10.1770	10.1216	92.0457	92.2873	0
25/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	623.3200	685.8500	0.6233	0.6859	300
25/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4084.3500	3905.3400	4.0844	3.9053	0
25/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1370.4400	1476.0600	1.3704	1.4761	300
25/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2585.6800	2449.7600	2.5857	2.4498	0
25/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2575.2600	2725.1000	2.5753	2.7251	0
25/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1525.4500	1433.7500	1.5255	1.4338	0
25/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	3959.1600	4140.5500	3.9592	4.1406	0
25/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	921.9700	861.8200	0.9220	0.8618	300
25/03/2025	2032 On 05-February-26			Bond Future	10.3048	10.2464	93.8190	94.0649	0
25/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1919.7300	2040.4400	1.9197	2.0404	0
25/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2531.1500	2405.9300	2.5312	2.4059	0
25/03/2025	2032 On 07-May-26			Bond Future	10.4499	10.3882	91.4361	91.6865	0
25/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1877.7200	1990.7900	1.8777	1.9908	0
25/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3145.1100	3007.8100	3.1451	3.0078	0
25/03/2025	2033 On 08-May-25			Bond Future	128.9500	129.1412	128.9500	129.1412	9,939
25/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1670.0500	1478.8300	1.6701	1.4788	0
25/03/2025	2033 On 07-August-25			Bond Future	131.5012	131.6961	131.5012	131.6961	0

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25/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2851.1700	3046.1300	2.8512	3.0461	0
25/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2033 On 06-November-25			Bond Future	132.5266	132.7250	132.5266	132.7250	0
25/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	613.3900	415.0500	0.6134	0.4151	0
25/03/2025	2033 On 05-February-26			Bond Future	135.1118	135.3136	135.1118	135.3136	0
25/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2231.7900	2433.6400	2.2318	2.4336	0
25/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2033 On 07-May-26			Bond Future	136.1335	136.3387	136.1335	136.3387	0
25/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	973.5100	1178.7100	0.9735	1.1787	0
25/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2037 On 08-May-25			Bond Future	11.2118	11.1570	84.9157	85.2248	63,074
25/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	62.2100	86.4100	0.0622	0.0864	300
25/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	4208.7200	3923.8900	4.2087	3.9239	0
25/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	608.9200	731.7900	0.6089	0.7318	300
25/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1813.1800	1627.0200	1.8132	1.6270	0
25/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	1989.4400	2218.6100	1.9894	2.2186	0
25/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	608.8100	528.9500	0.6088	0.5290	300
25/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5615.7900	5916.7200	5.6158	5.9167	0
25/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	51.8400	43.7400	0.0518	0.0437	0
25/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7090.3000	7396.5100	7.0903	7.3965	15,000
25/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	17.8600	15.0400	0.0179	0.0150	0
25/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10663.5900	10972.5400	10.6636	10.9725	7,500
25/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.4900	0.4100	0.0005	0.0004	0
25/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	10894.0300	11203.0000	10.8940	11.2030	7,500
25/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.3700	0.3100	0.0004	0.0003	0
25/03/2025	2037 On 07-August-25			Bond Future	11.3366	11.2796	82.3141	82.6291	74,658
25/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	224.4500	264.0000	0.2245	0.2640	2,541
25/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5986.4200	5710.9600	5.9864	5.7110	0
25/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	360.8300	417.2100	0.3608	0.4172	300
25/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	5160.6400	4902.0100	5.1606	4.9020	0
25/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	414.5600	476.9000	0.4146	0.4769	2,341
25/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4916.6900	4664.0200	4.9167	4.6640	0
25/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	524.7900	598.5000	0.5248	0.5985	200

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25/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4494.6500	4253.3500	4.4947	4.2534	0
25/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1154.9600	1279.4700	1.1550	1.2795	300
25/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	3040.5900	2850.0900	3.0406	2.8501	0
25/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1314.6600	1449.4400	1.3147	1.4494	0
25/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2803.2000	2622.9700	2.8032	2.6230	2,541
25/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2282.5700	2466.4800	2.2826	2.4665	0
25/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1824.5400	1693.4400	1.8245	1.6934	2,541
25/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3680.7600	3910.8500	3.6808	3.9109	0
25/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1075.0700	990.1500	1.0751	0.9902	2,541
25/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3718.6900	3949.7700	3.7187	3.9498	0
25/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1060.3300	976.4000	1.0603	0.9764	300
25/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5078.7000	5338.3500	5.0787	5.3384	0
25/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	658.5900	603.2300	0.6586	0.6032	2,541
25/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	8713.2200	9011.8400	8.7132	9.0118	0
25/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	171.7000	155.3100	0.1717	0.1553	0
25/03/2025	2037 On 06-November-25			Bond Future	11.4636	11.4044	83.8990	84.2198	0
25/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	634.5500	704.2600	0.6346	0.7043	300
25/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	6082.0800	5830.9900	6.0821	5.8310	0
25/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1486.5000	1610.1800	1.4865	1.6102	300
25/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	4046.5500	3849.4300	4.0466	3.8494	0
25/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3183.7700	3374.9100	3.1838	3.3749	0
25/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2291.4900	2161.8300	2.2915	2.1618	0
25/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5020.2500	5256.1300	5.0203	5.2561	0
25/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1375.0700	1290.1500	1.3751	1.2902	300
25/03/2025	2037 On 05-February-26			Bond Future	11.6005	11.5389	81.2564	81.5833	0
25/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1009.7300	1097.4300	1.0097	1.0974	1,930
25/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6260.6800	6021.5500	6.2607	6.0216	0
25/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1429.6400	1540.6200	1.4296	1.5406	1,970
25/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5255.0300	5039.1800	5.2550	5.0392	0
25/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2062.6600	2202.6200	2.0627	2.2026	0
25/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4219.9000	4033.0300	4.2199	4.0330	0
25/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2454.0400	2609.2700	2.4540	2.6093	0
25/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3740.1000	3568.5000	3.7401	3.5685	1,930
25/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	3891.1300	4090.4800	3.8911	4.0905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2535.0300	2407.5500	2.5350	2.4076	1,930
25/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5260.4900	5490.0900	5.2605	5.4901	0
25/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1825.2900	1728.0600	1.8253	1.7281	1,970
25/03/2025	2037 On 07-May-26			Bond Future	11.7538	11.6897	82.7947	83.1274	0
25/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2445.9800	2591.2200	2.4460	2.5912	0
25/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4733.1800	4545.6700	4.7332	4.5457	0
25/03/2025	2038 On 08-May-25			Bond Future	139.4583	139.9083	139.4583	139.9083	2,918
25/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	228.3200	0.0000	0.2283	0
25/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	221.6800	0.0000	0.2217	0.0000	0
25/03/2025	2038 On 07-August-25			Bond Future	140.0846	140.5435	140.0846	140.5435	0
25/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	524.5800	983.4900	0.5246	0.9835	0
25/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2038 On 06-November-25			Bond Future	142.8166	143.2841	142.8166	143.2841	0
25/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	1063.4200	595.9200	1.0634	0.5959	0
25/03/2025	2038 On 05-February-26			Bond Future	143.4250	143.9009	143.4250	143.9009	0
25/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	225.0400	700.9400	0.2250	0.7009	0
25/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2038 On 07-May-26			Bond Future	146.1781	146.6628	146.1781	146.6628	0
25/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1648.0800	2132.7800	1.6481	2.1328	0
25/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2040 On 08-May-25			Bond Future	11.6397	11.5596	84.1160	84.5979	31,752
25/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	5695.9400	6159.7100	5.6959	6.1597	0
25/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	79.5200	61.3500	0.0795	0.0614	0
25/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6310.6300	6780.0300	6.3106	6.7800	15,000
25/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	53.9300	41.3900	0.0539	0.0414	0
25/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	9735.9100	10216.9700	9.7359	10.2170	7,500
25/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3.3400	2.4600	0.0033	0.0025	0
25/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10078.5700	10559.8800	10.0786	10.5599	7,500
25/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.3600	1.7300	0.0024	0.0017	0
25/03/2025	2040 On 07-August-25			Bond Future	11.7704	11.6871	81.2480	81.7393	37,122
25/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8492.9600	8948.2600	8.4930	8.9483	0
25/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	267.1700	231.1700	0.2672	0.2312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	2040 On 06-November-25			Bond Future	11.9025	11.8160	82.8123	83.3128	292
25/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2683.0100	2945.1300	2.6830	2.9451	0
25/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	3044.2500	2805.8800	3.0443	2.8059	0
25/03/2025	2040 On 05-February-26			Bond Future	12.0442	11.9543	79.8982	80.4081	0
25/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	1945.4900	2144.1300	1.9455	2.1441	0
25/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	5167.6900	4856.3800	5.1677	4.8564	0
25/03/2025	2040 On 07-May-26			Bond Future	12.2007	12.1072	81.4103	81.9297	0
25/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2420.4500	2635.9000	2.4205	2.6359	0
25/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5436.2600	5132.3100	5.4363	5.1323	0
25/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2044 On 08-May-25			Bond Future	11.8028	11.7430	79.5928	79.9579	72,385
25/03/2025	2044 On 08-May-25		Put	Bond Future	20407.2200	20042.1300	20.4072	20.0421	0
25/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	15.9900	24.7600	0.0160	0.0248	9,000
25/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	6183.7100	5827.3900	6.1837	5.8274	0
25/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	26.6000	39.8900	0.0266	0.0399	2,490
25/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5714.7600	5362.9600	5.7148	5.3630	0
25/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	287.4200	369.2500	0.2874	0.3693	9,000
25/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	3123.8500	2840.5900	3.1239	2.8406	0
25/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	842.9000	1007.6600	0.8429	1.0077	0
25/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1781.7200	1581.3900	1.7817	1.5814	2,490
25/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1146.5900	1342.8800	1.1466	1.3429	0
25/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1407.7600	1238.9600	1.4078	1.2390	9,000
25/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	3770.1400	4093.7700	3.7701	4.0938	0
25/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	271.3800	229.9200	0.2714	0.2299	2,490
25/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5371.4100	5719.7600	5.3714	5.7198	0
25/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	103.4500	86.7100	0.1035	0.0867	0
25/03/2025	2044 On 07-August-25			Bond Future	11.9294	11.8674	76.7618	77.1340	16
25/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	97.1200	119.3000	0.0971	0.1193	9,000
25/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8539.8500	8189.8800	8.5399	8.1899	0
25/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	726.2200	827.2500	0.7262	0.8273	9,000
25/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4639.8700	4368.7500	4.6399	4.3688	0
25/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2033.1200	2225.4700	2.0331	2.2255	0
25/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2509.9400	2330.1400	2.5099	2.3301	9,000
25/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8074.1500	8413.3200	8.0742	8.4133	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	350.3200	317.3400	0.3503	0.3173	0
25/03/2025	2044 On 06-November-25			Bond Future	12.0568	11.9925	78.2397	78.6187	0
25/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2384.5500	2569.3900	2.3846	2.5694	0
25/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3433.6500	3239.4300	3.4337	3.2394	0
25/03/2025	2044 On 05-February-26			Bond Future	12.1930	12.1262	75.3627	75.7489	0
25/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1799.3300	1941.3200	1.7993	1.9413	0
25/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5589.3200	5345.1300	5.5893	5.3451	0
25/03/2025	2044 On 07-May-26			Bond Future	12.3423	12.2729	76.7888	77.1821	0
25/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2438.4700	2600.9700	2.4385	2.6010	0
25/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5601.4500	5370.6700	5.6015	5.3707	0
25/03/2025	2046 On 08-May-25			Bond Future	119.7642	120.2174	119.7642	120.2174	19,602
25/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2205.8000	1752.5900	2.2058	1.7526	0
25/03/2025	2046 On 07-August-25			Bond Future	122.1338	122.5958	122.1338	122.5958	0
25/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3443.7600	3905.8400	3.4438	3.9058	0
25/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2046 On 06-November-25			Bond Future	122.2528	122.7237	122.2528	122.7237	0
25/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3157.1800	2686.2700	3.1572	2.6863	0
25/03/2025	2046 On 05-February-26			Bond Future	124.6371	125.1168	124.6371	125.1168	0
25/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	2987.0700	3466.8200	2.9871	3.4668	0
25/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2046 On 07-May-26			Bond Future	124.7192	125.2075	124.7192	125.2075	0
25/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	257.4600	0.0000	0.2575	0
25/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	230.8500	0.0000	0.2309	0.0000	0
25/03/2025	2050 On 08-May-25			Bond Future	120.4699	121.3781	120.4699	121.3781	16,080
25/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	218.0800	0.0000	0.2181	0
25/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	690.0700	0.0000	0.6901	0.0000	0
25/03/2025	2050 On 07-August-25			Bond Future	120.4770	121.4032	120.4770	121.4032	0
25/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	587.0200	1513.2100	0.5870	1.5132	0
25/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	2050 On 06-November-25			Bond Future	122.8265	123.7705	122.8265	123.7705	0
25/03/2025	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
25/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	1593.4700	649.4900	1.5935	0.6495	0
25/03/2025	2050 On 05-February-26			Bond Future	122.7969	123.7592	122.7969	123.7592	0
25/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	939.1600	0.0000	0.9392	0
25/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	23.0800	0.0000	0.0231	0.0000	0
25/03/2025	2050 On 07-May-26			Bond Future	125.1537	126.1340	125.1537	126.1340	0
25/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1083.6900	2064.0000	1.0837	2.0640	0
25/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	AL37 On 08-May-25			Index Future	1093.2430	1094.9300	1093.2430	1,094.9300	0
25/03/2025	AL37 On 07-August-25			Index Future	1114.6070	1116.3260	1114.6070	1,116.3260	0
25/03/2025	AL37 On 06-November-25			Index Future	1136.0960	1137.8450	1136.0960	1,137.8450	0
25/03/2025	AL37 On 05-February-26			Index Future	1158.0110	1159.7910	1158.0110	1,159.7910	0
25/03/2025	AL37 On 07-May-26			Index Future	1180.0180	1181.8280	1180.0180	1,181.8280	0
25/03/2025	AL7T On 08-May-25			Index Future	1297.5690	1301.3930	1297.5690	1,301.3930	0
25/03/2025	AL7T On 07-August-25			Index Future	1322.9260	1326.8240	1322.9260	1,326.8240	0
25/03/2025	AL7T On 06-November-25			Index Future	1348.4300	1352.4000	1348.4300	1,352.4000	0
25/03/2025	AL7T On 05-February-26			Index Future	1374.4420	1378.4850	1374.4420	1,378.4850	0
25/03/2025	AL7T On 07-May-26			Index Future	1400.5610	1404.6770	1400.5610	1,404.6770	0
25/03/2025	ALBI On 08-May-25			Index Future	1112.7660	1116.3390	1112.7660	1,116.3390	94
25/03/2025	ALBI On 07-August-25			Index Future	1134.5120	1138.1530	1134.5120	1,138.1530	0
25/03/2025	ALBI On 06-November-25			Index Future	1156.3840	1160.0920	1156.3840	1,160.0920	0
25/03/2025	ALBI On 05-February-26			Index Future	1178.6910	1182.4680	1178.6910	1,182.4680	0
25/03/2025	ALBI On 07-May-26			Index Future	1201.0900	1204.9360	1201.0900	1,204.9360	0
25/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	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
25/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	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
25/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	ES33 On 08-May-25			Bond Future	11.4154	11.3760	80.4702	80.6495	0
25/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5698.1800	5877.5000	5.6982	5.8775	0
25/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES33 On 07-August-25			Bond Future	11.5606	11.5195	82.0623	82.2451	0
25/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8257.6900	8440.4800	8.2577	8.4405	0
25/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES33 On 06-November-25			Bond Future	11.7255	11.6824	79.8664	80.0525	0
25/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1216.1400	1402.2400	1.2161	1.4022	0
25/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES33 On 05-February-26			Bond Future	11.9065	11.8614	81.4231	81.6126	0
25/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1772.4100	1582.8800	1.7724	1.5829	0
25/03/2025	ES33 On 07-May-26			Bond Future	12.1000	12.0527	79.1874	79.3803	0
25/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1693.1300	1500.2000	1.6931	1.5002	0
25/03/2025	ES42 On 08-May-25			Bond Future	12.1531	12.0833	74.4164	74.8111	0
25/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5785.4600	6180.1600	5.7855	6.1802	0
25/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES42 On 07-August-25			Bond Future	12.2865	12.2140	75.8886	76.2911	0
25/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7616.4600	8018.9200	7.6165	8.0189	0
25/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES42 On 06-November-25			Bond Future	12.4325	12.3572	73.1028	73.5129	0
25/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	179.0400	0.0000	0.1790	0
25/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	231.0500	0.0000	0.2311	0.0000	0
25/03/2025	ES42 On 05-February-26			Bond Future	12.5845	12.5061	74.5266	74.9445	0
25/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4073.0900	3655.1900	4.0731	3.6552	0
25/03/2025	ES42 On 07-May-26			Bond Future	12.7502	12.6686	71.6895	72.1152	0
25/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2951.8700	2526.1800	2.9519	2.5262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	GOVI On 08-May-25			GOVI	1096.5190	1099.9470	1096.5190	1,099.9470	634
25/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	745190.0000	779470.0000	74.5190	77.9470	0
25/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	GOVI On 07-August-25			GOVI	1117.9470	1121.4420	1117.9470	1,121.4420	0
25/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1069470.0000	1104420.0000	106.9470	110.4420	0
25/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	GOVI On 06-November-25			GOVI	1139.5000	1143.0590	1139.5000	1,143.0590	0
25/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	275000.0000	310590.0000	27.5000	31.0590	0
25/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	GOVI On 05-February-26			GOVI	1161.4810	1165.1060	1161.4810	1,165.1060	0
25/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	114810.0000	151060.0000	11.4810	15.1060	0
25/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	GOVI On 07-May-26			GOVI	1183.5530	1187.2440	1183.5530	1,187.2440	0
25/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	65530.0000	102440.0000	6.5530	10.2440	0
25/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/03/2025	IGOV On 08-May-25			Index Future	378.2290	379.2140	378.2290	379.2140	893
25/03/2025	IGOV On 07-August-25			Index Future	385.7130	386.7170	385.7130	386.7170	0
25/03/2025	IGOV On 06-November-25			Index Future	393.2400	394.2620	393.2400	394.2620	0
25/03/2025	IGOV On 05-February-26			Index Future	400.9140	401.9560	400.9140	401.9560	0
25/03/2025	IGOV On 07-May-26			Index Future	408.6200	409.6810	408.6200	409.6810	0
25/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/03/2025	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
25/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
25/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/03/2025	R033 On 08-May-25			Bond Future	10.0077	9.9678	101.1117	101.3259	9,365
25/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2147.4200	2318.1600	2.1474	2.3182	0
25/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	437.6700	394.1400	0.4377	0.3941	0
25/03/2025	R033 On 07-August-25			Bond Future	10.1050	10.0632	103.0874	103.3058	0
25/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2429.0100	2570.7600	2.4290	2.5708	0
25/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1264.1900	1187.5600	1.2642	1.1876	0
25/03/2025	R033 On 06-November-25			Bond Future	10.2163	10.1725	100.0289	100.2512	0
25/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2523.4400	2652.7500	2.5234	2.6528	0
25/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1950.0000	1857.0400	1.9500	1.8570	0
25/03/2025	R033 On 05-February-26			Bond Future	10.3373	10.2913	101.9558	102.1821	0
25/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3029.9400	3161.7900	3.0299	3.1618	0
25/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2283.9600	2189.5100	2.2840	2.1895	0
25/03/2025	R033 On 07-May-26			Bond Future	10.4735	10.4251	98.8428	99.0731	0
25/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2631.0800	2748.7900	2.6311	2.7488	0
25/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3076.5000	2963.9200	3.0765	2.9639	0
25/03/2025	R035 On 08-May-25			Bond Future	10.7498	10.6999	90.5676	90.8430	80,331
25/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	86.2300	114.1500	0.0862	0.1142	300
25/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3883.2700	3635.8300	3.8833	3.6358	0
25/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	448.1900	538.3900	0.4482	0.5384	150
25/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2177.8100	1992.6500	2.1778	1.9927	0
25/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	717.0200	837.8600	0.7170	0.8379	300
25/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1659.4000	1504.8800	1.6594	1.5049	0
25/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	1809.4100	2005.1100	1.8094	2.0051	0
25/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	715.1600	635.5000	0.7152	0.6355	150
25/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2032.8000	2238.2600	2.0328	2.2383	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	614.1800	544.2800	0.6142	0.5443	300
25/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	3972.3700	4225.8600	3.9724	4.2259	400
25/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	172.0800	150.2100	0.1721	0.1502	0
25/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5115.6900	5380.4800	5.1157	5.3805	0
25/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	81.1500	70.5800	0.0812	0.0706	150
25/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5503.1300	5770.3100	5.5031	5.7703	0
25/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	62.6000	54.4200	0.0626	0.0544	0
25/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	9922.6900	10197.9100	9.9227	10.1979	0
25/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.0200	0.8800	0.0010	0.0009	400
25/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	12889.8900	13165.2500	12.8899	13.1653	0
25/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	400
25/03/2025	R035 On 07-August-25			Bond Future	10.8617	10.8097	92.3374	92.6181	0
25/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	382.8800	437.0000	0.3829	0.4370	300
25/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4733.0900	4506.5500	4.7331	4.5066	0
25/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1202.4700	1319.3900	1.2025	1.3194	300
25/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2738.0400	2574.3000	2.7380	2.5743	0
25/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3388.6900	3590.5900	3.3887	3.5906	0
25/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1069.1700	990.4100	1.0692	0.9904	8,500
25/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3537.3600	3742.9500	3.5374	3.7430	0
25/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	1010.2600	935.1900	1.0103	0.9352	300
25/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9079.4200	9349.5000	9.0794	9.3495	0
25/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	113.7700	103.1900	0.1138	0.1032	0
25/03/2025	R035 On 06-November-25			Bond Future	10.9893	10.9351	89.6105	89.8962	0
25/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	446.9600	496.9700	0.4470	0.4970	2,000
25/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6379.8200	6144.0800	6.3798	6.1441	0
25/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	634.5900	699.1000	0.6346	0.6991	300
25/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5598.2800	5377.0400	5.5983	5.3770	0
25/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1145.2200	1241.7600	1.1452	1.2418	2,000
25/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4265.2300	4076.0200	4.2652	4.0760	0
25/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1487.1700	1601.1800	1.4872	1.6012	300
25/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3676.4100	3504.6700	3.6764	3.5047	0
25/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2408.3800	2559.6500	2.4084	2.5597	250
25/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2615.3300	2480.8500	2.6153	2.4809	0
25/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3154.7200	3329.0200	3.1547	3.3290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	2055.2500	1943.8000	2.0553	1.9438	0
25/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	3913.4500	4106.7000	3.9135	4.1067	0
25/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1634.9400	1542.4400	1.6349	1.5424	2,000
25/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	3982.3100	4177.1000	3.9823	4.1771	0
25/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1602.3000	1511.3400	1.6023	1.5113	250
25/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4766.6000	4977.0900	4.7666	4.9771	0
25/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1280.6700	1205.4100	1.2807	1.2054	300
25/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	5824.0800	6051.3900	5.8241	6.0514	0
25/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	958.3600	899.9200	0.9584	0.8999	250
25/03/2025	R035 On 05-February-26			Bond Future	11.1281	11.0715	91.3370	91.6280	0
25/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2114.1900	2243.2900	2.1142	2.2433	0
25/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3871.7600	3709.7800	3.8718	3.7098	0
25/03/2025	R035 On 07-May-26			Bond Future	11.2730	11.2139	88.5616	88.8580	0
25/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2268.1200	2396.9600	2.2681	2.3970	0
25/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4366.8000	4199.2900	4.3668	4.1993	0
25/03/2025	R038 On 08-May-25			Bond Future	11.2243	11.1849	98.9010	99.1626	9,602
25/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1367.5700	1522.2900	1.3676	1.5223	0
25/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1264.0900	1157.2100	1.2641	1.1572	0
25/03/2025	R038 On 07-August-25			Bond Future	11.3455	11.3044	100.8337	101.1003	0
25/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	1911.0100	2045.0400	1.9110	2.0450	0
25/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2597.9700	2465.3900	2.5980	2.4654	0
25/03/2025	R038 On 06-November-25			Bond Future	11.4785	11.4358	97.2901	97.5616	0
25/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1549.1600	1649.3600	1.5492	1.6494	1,770
25/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4786.3700	4615.0800	4.7864	4.6151	0
25/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2246.0400	2371.9400	2.2460	2.3719	0
25/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3775.3400	3629.7500	3.7753	3.6298	0
25/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6477.8800	6689.0300	6.4779	6.6890	0
25/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1294.7500	1234.4100	1.2948	1.2344	1,770
25/03/2025	R038 On 05-February-26			Bond Future	11.6194	11.5749	99.1640	99.4404	0
25/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	2961.2200	3097.4200	2.9612	3.0974	0
25/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	4082.5300	3942.2600	4.0825	3.9423	0
25/03/2025	R038 On 07-May-26			Bond Future	11.7722	11.7258	95.5562	95.8376	0
25/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2863.3700	2989.8600	2.8634	2.9899	0
25/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5156.4300	5001.5200	5.1564	5.0015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	R053 On 08-May-25			Bond Future	11.7011	11.6361	100.7134	101.2451	22,706
25/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7259.0600	7769.5000	7.2591	7.7695	0
25/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	112.8800	91.6600	0.1129	0.0917	0
25/03/2025	R053 On 07-August-25			Bond Future	11.8152	11.7477	102.6814	103.2234	0
25/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10335.7400	10826.4900	10.3357	10.8265	0
25/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	488.4400	437.1500	0.4884	0.4372	0
25/03/2025	R053 On 06-November-25			Bond Future	11.9385	11.8685	98.7951	99.3472	0
25/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3053.7900	3321.4500	3.0538	3.3215	0
25/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4472.9700	4188.5100	4.4730	4.1885	0
25/03/2025	R053 On 05-February-26			Bond Future	12.0677	11.9950	100.6978	101.2604	0
25/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2466.5900	2679.4300	2.4666	2.6794	0
25/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	7102.5600	6752.8500	7.1026	6.7529	0
25/03/2025	R053 On 07-May-26			Bond Future	12.2059	12.1302	96.7416	97.3146	0
25/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3240.7200	3479.9100	3.2407	3.4799	0
25/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	7274.2400	6940.5100	7.2742	6.9405	0
25/03/2025	R186 On 08-May-25			Bond Future	8.3256	8.2884	107.3158	107.3719	156,056
25/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	311.8200	353.0800	0.3118	0.3531	0
25/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	94.0500	79.2200	0.0941	0.0792	0
25/03/2025	R186 On 07-August-25			Bond Future	8.4068	8.3624	104.1041	104.1613	0
25/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1113.0200	1162.9000	1.1130	1.1629	1,983
25/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	76.1000	68.8600	0.0761	0.0689	0
25/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1650.9800	1704.8400	1.6510	1.7048	0
25/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	33.9900	30.7300	0.0340	0.0307	0
25/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2342.5500	2398.4300	2.3426	2.3984	0
25/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	13.2100	11.9700	0.0132	0.0120	1,983
25/03/2025	R186 On 06-November-25			Bond Future	8.5473	8.4925	106.1092	106.1671	447
25/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	130.3800	147.9600	0.1304	0.1480	0
25/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	572.0500	531.7300	0.5721	0.5317	0
25/03/2025	R186 On 05-February-26			Bond Future	8.7771	8.7057	102.8461	102.9049	0
25/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	200.7300	223.4000	0.2007	0.2234	0
25/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	486.9700	450.8800	0.4870	0.4509	0
25/03/2025	R186 On 07-May-26			Bond Future	9.2607	9.1591	104.7945	104.8541	0
25/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	154.5900	175.1400	0.1546	0.1751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	490.0500	451.0400	0.4901	0.4510	0
25/03/2025	R202 On 08-May-25			Bond Future	270.2739	270.2872	270.2739	270.2872	2,157
25/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	2036.0900	2022.8000	2.0361	2.0228	0
25/03/2025	R202 On 07-August-25			Bond Future	270.3669	270.3802	270.3669	270.3802	0
25/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1233.1500	1219.7600	1.2332	1.2198	0
25/03/2025	R202 On 06-November-25			Bond Future	275.6401	275.6528	275.6401	275.6528	0
25/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0600	12.7900	0.0001	0.0128	0
25/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R202 On 05-February-26			Bond Future	275.6545	275.6675	275.6545	275.6675	0
25/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2165.4700	2152.4800	2.1655	2.1525	0
25/03/2025	R202 On 07-May-26			Bond Future	280.9460	280.9586	280.9460	280.9586	0
25/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3396.0000	3408.5500	3.3960	3.4086	0
25/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R209 On 08-May-25			Bond Future	10.9779	10.9383	71.1122	71.3087	22,581
25/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4398.6700	4588.3400	4.3987	4.5883	0
25/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	66.2400	59.4700	0.0662	0.0595	0
25/03/2025	R209 On 07-August-25			Bond Future	11.0852	11.0442	72.5018	72.7020	0
25/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7388.0500	7577.4200	7.3881	7.5774	0
25/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	164.5100	153.6600	0.1645	0.1537	0
25/03/2025	R209 On 06-November-25			Bond Future	11.2035	11.1609	70.7458	70.9497	0
25/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2440.3900	2556.5800	2.4404	2.5566	0
25/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2123.8600	2036.1600	2.1239	2.0362	0
25/03/2025	R209 On 05-February-26			Bond Future	11.3291	11.2849	72.1088	72.3164	0
25/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1751.3400	1840.0400	1.7513	1.8400	0
25/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3654.4300	3535.5300	3.6544	3.5355	0
25/03/2025	R209 On 07-May-26			Bond Future	11.4656	11.4196	70.3232	70.5345	0
25/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2158.7300	2252.9400	2.1587	2.2529	0
25/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	4005.4100	3888.2900	4.0054	3.8883	0
25/03/2025	R210 On 08-May-25			Bond Future	248.0613	248.0098	248.0613	248.0098	3,295
25/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	31.3000	0.0000	0.0313	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
25/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	20.2500	0.0000	0.0203	0
25/03/2025	R210 On 07-August-25			Bond Future	252.9693	252.9164	252.9693	252.9164	0
25/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4529.2500	4476.4400	4.5293	4.4764	0
25/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R210 On 06-November-25			Bond Future	254.4728	254.4185	254.4728	254.4185	0
25/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2332.8400	2278.5200	2.3328	2.2785	0
25/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R210 On 05-February-26			Bond Future	259.4364	259.3804	259.4364	259.3804	0
25/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6336.3500	6280.3500	6.3364	6.2804	0
25/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R210 On 07-May-26			Bond Future	260.9154	260.8569	260.9154	260.8569	0
25/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5515.4100	5456.9100	5.5154	5.4569	0
25/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2025	R213 On 08-May-25			Bond Future	9.6092	9.5588	89.9912	90.1958	103,543
25/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3682.4600	3877.1000	3.6825	3.8771	0
25/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	81.0800	71.0600	0.0811	0.0711	0
25/03/2025	R213 On 07-August-25			Bond Future	9.6995	9.6463	91.7496	91.9582	17
25/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7314.9600	7519.8500	7.3150	7.5199	0
25/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	32.3900	28.6900	0.0324	0.0287	0
25/03/2025	R213 On 06-November-25			Bond Future	9.8114	9.7551	89.9634	90.1758	0
25/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2180.2500	2311.7300	2.1803	2.3117	0
25/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1286.4400	1205.5800	1.2864	1.2056	0
25/03/2025	R213 On 05-February-26			Bond Future	9.9378	9.8781	91.6971	91.9133	0
25/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1822.0200	1934.2100	1.8220	1.9342	0
25/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1995.1100	1891.0900	1.9951	1.8911	0
25/03/2025	R213 On 07-May-26			Bond Future	10.0760	10.0126	89.8816	90.1016	0
25/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1631.5000	1732.2500	1.6315	1.7323	0
25/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2594.7100	2475.3800	2.5947	2.4754	0
25/03/2025	R214 On 08-May-25			Bond Future	11.5591	11.4891	64.9329	65.2951	16,501
25/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4218.4300	4560.8800	4.2184	4.5609	0
25/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	99.8400	80.0600	0.0998	0.0801	0
25/03/2025	R214 On 07-August-25			Bond Future	11.6689	11.5965	66.2018	66.5710	0
25/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6442.0300	6774.4800	6.4420	6.7745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	327.3000	290.5000	0.3273	0.2905	0
25/03/2025	R214 On 06-November-25			Bond Future	11.7900	11.7150	64.1771	64.5532	0
25/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2100.0100	2286.9100	2.1000	2.2869	0
25/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2855.2500	2666.0100	2.8553	2.6660	0
25/03/2025	R214 On 05-February-26			Bond Future	11.9192	11.8414	65.4135	65.7968	0
25/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1414.3300	1550.0400	1.4143	1.5500	0
25/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4775.9300	4528.4000	4.7759	4.5284	0
25/03/2025	R214 On 07-May-26			Bond Future	12.0511	11.9706	63.3527	63.7431	0
25/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2101.2400	2264.4000	2.1012	2.2644	0
25/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4691.9500	4464.7400	4.6920	4.4647	0
25/03/2025	R248 On 08-May-25			Bond Future	11.7460	11.6709	78.1130	78.5875	267,814
25/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5198.8100	5644.6600	5.1988	5.6447	0
25/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	142.3800	113.6600	0.1424	0.1137	0
25/03/2025	R248 On 07-August-25			Bond Future	11.8601	11.7821	79.6394	80.1232	0
25/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8007.5100	8443.4400	8.0075	8.4434	0
25/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	402.1500	354.2900	0.4022	0.3543	0
25/03/2025	R248 On 06-November-25			Bond Future	11.9850	11.9042	76.7311	77.2241	0
25/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2316.1300	2545.9600	2.3161	2.5460	0
25/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3827.2300	3564.1400	3.8272	3.5641	0
25/03/2025	R248 On 05-February-26			Bond Future	12.1183	12.0344	78.2093	78.7115	0
25/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1766.5200	1945.9400	1.7665	1.9459	0
25/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5864.7400	5541.9900	5.8647	5.5420	0
25/03/2025	R248 On 07-May-26			Bond Future	12.2541	12.1670	75.2481	75.7596	0
25/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2580.2700	2793.8800	2.5803	2.7939	0
25/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5812.4900	5514.5600	5.8125	5.5146	0
25/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0