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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
26/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	2029 On 08-May-25			Bond Future	136.6667	136.7981	136.6667	136.7981	5,933
26/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1183.3200	1051.9400	1.1833	1.0519	0
26/03/2025	2029 On 07-August-25			Bond Future	139.3710	139.5046	139.3710	139.5046	0
26/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1960.9600	2094.6300	1.9610	2.0946	0
26/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2029 On 06-November-25			Bond Future	140.6511	140.7856	140.6511	140.7856	68
26/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	861.0700	995.5500	0.8611	0.9956	0
26/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2029 On 05-February-26			Bond Future	143.3958	143.5319	143.3958	143.5319	0
26/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3285.7600	3421.8500	3.2858	3.4219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2029 On 07-May-26			Bond Future	144.6819	144.8179	144.6819	144.8179	0
26/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2861.8800	2997.9400	2.8619	2.9979	0
26/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2030 On 08-May-25			Bond Future	9.1352	9.1794	97.9584	97.7964	63,442
26/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	107.3700	90.2000	0.1074	0.0902	800
26/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1794.7100	1939.5000	1.7947	1.9395	0
26/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	131.5900	111.1900	0.1316	0.1112	300
26/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1669.2000	1810.7600	1.6692	1.8108	0
26/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	356.5600	311.1500	0.3566	0.3112	1,320
26/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1038.7100	1155.2600	1.0387	1.1553	0
26/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	747.8700	670.7700	0.7479	0.6708	800
26/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	583.7900	668.6500	0.5838	0.6687	0
26/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	833.0100	750.3100	0.8330	0.7503	300
26/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	522.6900	601.9500	0.5227	0.6020	0
26/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1407.5200	1295.3300	1.4075	1.2953	680
26/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	261.6400	311.4100	0.2616	0.3114	0
26/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1665.1700	1543.4000	1.6652	1.5434	0
26/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	194.7900	234.9800	0.1948	0.2350	300
26/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2908.1400	2759.4600	2.9081	2.7595	0
26/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	47.2900	60.5700	0.0473	0.0606	0
26/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3109.9400	2958.9300	3.1099	2.9589	0
26/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	37.4200	48.3700	0.0374	0.0484	800
26/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4201.5300	4043.1800	4.2015	4.0432	1,640
26/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	10.0900	13.7000	0.0101	0.0137	0
26/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5500.1100	5338.8400	5.5001	5.3388	2,280
26/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	1.4900	2.1800	0.0015	0.0022	0
26/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9381.1700	9219.2100	9.3812	9.2192	0
26/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
26/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10724.3200	10562.3600	10.7243	10.5624	0
26/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
26/03/2025	2030 On 07-August-25			Bond Future	9.2220	9.2693	95.8624	95.6971	47,453
26/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	382.4400	345.4400	0.3824	0.3454	300
26/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2158.0500	2286.3500	2.1581	2.2864	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1092.8400	1015.4600	1.0928	1.0155	300
26/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1099.7300	1187.6500	1.0997	1.1877	0
26/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2456.4500	2335.8600	2.4565	2.3359	0
26/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	426.7300	471.4400	0.4267	0.4714	300
26/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4405.5000	4256.9100	4.4055	4.2569	1,054
26/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	127.3700	144.0800	0.1274	0.1441	0
26/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6356.6700	6195.6600	6.3567	6.1957	0
26/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	24.8300	29.1200	0.0248	0.0291	0
26/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9507.5100	9342.4200	9.5075	9.3424	0
26/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.8400	1.0500	0.0008	0.0011	1,054
26/03/2025	2030 On 06-November-25			Bond Future	9.3161	9.3670	97.7094	97.5400	0
26/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	536.7700	494.0600	0.5368	0.4941	300
26/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2548.0700	2674.7400	2.5481	2.6747	0
26/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1228.6100	1153.6500	1.2286	1.1537	300
26/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1549.3900	1643.8100	1.5494	1.6438	0
26/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1836.0100	1740.9400	1.8360	1.7409	0
26/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1093.7200	1168.0300	1.0937	1.1680	0
26/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3090.6600	2967.5500	3.0907	2.9676	0
26/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	587.0900	633.3600	0.5871	0.6334	300
26/03/2025	2030 On 05-February-26			Bond Future	9.4248	9.4797	95.5845	95.4112	0
26/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1729.4800	1641.9000	1.7295	1.6419	0
26/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1523.8100	1609.5500	1.5238	1.6096	0
26/03/2025	2030 On 07-May-26			Bond Future	9.5677	9.6273	97.3962	97.2187	0
26/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1446.1600	1368.2200	1.4462	1.3682	0
26/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1977.4900	2077.0300	1.9775	2.0770	0
26/03/2025	2032 On 08-May-25			Bond Future	9.9100	9.9594	92.8092	92.5799	127,449
26/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	101.3400	82.1800	0.1013	0.0822	300
26/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2511.7400	2721.8600	2.5117	2.7219	0
26/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	114.7800	93.5300	0.1148	0.0935	800
26/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2429.1600	2637.1900	2.4292	2.6372	0
26/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	883.1600	784.2700	0.8832	0.7843	300
26/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	929.5800	1059.9700	0.9296	1.0600	0
26/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	934.5400	831.9900	0.9345	0.8320	800
26/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	887.9700	1014.7000	0.8880	1.0147	0

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26/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2068.2500	1907.8300	2.0683	1.9078	0
26/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	367.9900	436.8500	0.3680	0.4369	300
26/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4570.4600	4358.6400	4.5705	4.3586	0
26/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	66.0600	83.5200	0.0661	0.0835	0
26/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4821.2300	4607.0400	4.8212	4.6070	0
26/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	55.5800	70.6700	0.0556	0.0707	800
26/03/2025	2032 On 07-August-25			Bond Future	10.0084	10.0604	94.6230	94.3890	0
26/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	471.0200	423.6400	0.4710	0.4236	300
26/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3267.4000	3453.9800	3.2674	3.4540	0
26/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1266.2100	1167.9100	1.2662	1.1679	300
26/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1756.7400	1892.4000	1.7567	1.8924	0
26/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3207.3900	3039.9200	3.2074	3.0399	0
26/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	631.0900	697.5800	0.6311	0.6976	300
26/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8550.1600	8325.1600	8.5502	8.3252	0
26/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	58.5400	67.5000	0.0585	0.0675	0
26/03/2025	2032 On 06-November-25			Bond Future	10.1221	10.1770	92.2850	92.0457	0
26/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	678.7700	623.3200	0.6788	0.6233	300
26/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3900.4800	4084.3500	3.9005	4.0844	0
26/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1466.7900	1370.4400	1.4668	1.3704	300
26/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2442.7100	2585.6800	2.4427	2.5857	0
26/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2715.1400	2575.2600	2.7151	2.5753	0
26/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1426.0100	1525.4500	1.4260	1.5255	0
26/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4131.2300	3959.1600	4.1312	3.9592	0
26/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	854.7200	921.9700	0.8547	0.9220	300
26/03/2025	2032 On 05-February-26			Bond Future	10.2467	10.3048	94.0636	93.8190	0
26/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2032.8100	1919.7300	2.0328	1.9197	0
26/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2399.6500	2531.1500	2.3997	2.5312	0
26/03/2025	2032 On 07-May-26			Bond Future	10.3883	10.4499	91.6862	91.4361	0
26/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1984.7100	1877.7200	1.9847	1.8777	0
26/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3002.0100	3145.1100	3.0020	3.1451	0
26/03/2025	2033 On 08-May-25			Bond Future	128.5621	128.9500	128.5621	128.9500	9,939
26/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	2057.9500	1670.0500	2.0580	1.6701	0
26/03/2025	2033 On 07-August-25			Bond Future	131.1060	131.5012	131.1060	131.5012	0

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26/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2455.9800	2851.1700	2.4560	2.8512	0
26/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2033 On 06-November-25			Bond Future	132.1252	132.5266	132.1252	132.5266	0
26/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	1014.7600	613.3900	1.0148	0.6134	0
26/03/2025	2033 On 05-February-26			Bond Future	134.7036	135.1118	134.7036	135.1118	0
26/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1823.6000	2231.7900	1.8236	2.2318	0
26/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2033 On 07-May-26			Bond Future	135.7201	136.1335	135.7201	136.1335	0
26/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	560.0600	973.5100	0.5601	0.9735	0
26/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2037 On 08-May-25			Bond Future	11.1517	11.2118	85.2550	84.9157	63,074
26/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	80.5100	62.2100	0.0805	0.0622	300
26/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3887.7700	4208.7200	3.8878	4.2087	0
26/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	719.3300	608.9200	0.7193	0.6089	300
26/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1584.3400	1813.1800	1.5843	1.8132	0
26/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2217.9500	1989.4400	2.2180	1.9894	0
26/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	498.0700	608.8100	0.4981	0.6088	300
26/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5940.7300	5615.7900	5.9407	5.6158	0
26/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	37.5300	51.8400	0.0375	0.0518	0
26/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7424.0500	7090.3000	7.4241	7.0903	15,000
26/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	12.3600	17.8600	0.0124	0.0179	0
26/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11002.6400	10663.5900	11.0026	10.6636	7,500
26/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.2900	0.4900	0.0003	0.0005	0
26/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11233.1200	10894.0300	11.2331	10.8940	7,500
26/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2100	0.3700	0.0002	0.0004	0
26/03/2025	2037 On 07-August-25			Bond Future	11.2740	11.3366	82.6601	82.3141	74,658
26/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	261.1400	224.4500	0.2611	0.2245	2,541
26/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5677.0500	5986.4200	5.6771	5.9864	0
26/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	414.0100	360.8300	0.4140	0.3608	300
26/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4867.7600	5160.6400	4.8678	5.1606	0
26/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	473.6400	414.5600	0.4736	0.4146	2,341
26/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4629.7100	4916.6900	4.6297	4.9167	0
26/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	595.2400	524.7900	0.5952	0.5248	200

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26/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4219.0400	4494.6500	4.2190	4.4947	0
26/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1277.6900	1154.9600	1.2777	1.1550	300
26/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2817.2600	3040.5900	2.8173	3.0406	0
26/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1448.2300	1314.6600	1.4482	1.3147	0
26/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2590.7100	2803.2000	2.5907	2.8032	2,541
26/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2469.2800	2282.5700	2.4693	2.2826	0
26/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1665.1900	1824.5400	1.6652	1.8245	2,541
26/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3919.6100	3680.7600	3.9196	3.6808	0
26/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	967.8600	1075.0700	0.9679	1.0751	2,541
26/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3958.6900	3718.6900	3.9587	3.7187	0
26/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	954.2700	1060.3300	0.9543	1.0603	300
26/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5352.4000	5078.7000	5.3524	5.0787	0
26/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	586.2300	658.5900	0.5862	0.6586	2,541
26/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9035.9800	8713.2200	9.0360	8.7132	0
26/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	148.4000	171.7000	0.1484	0.1717	0
26/03/2025	2037 On 06-November-25			Bond Future	11.3984	11.4636	84.2525	83.8990	0
26/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	703.5300	634.5500	0.7035	0.6346	300
26/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5797.5900	6082.0800	5.7976	6.0821	0
26/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1611.8600	1486.5000	1.6119	1.4865	300
26/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3818.4400	4046.5500	3.8184	4.0466	0
26/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3382.2700	3183.7700	3.3823	3.1838	0
26/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2136.5200	2291.4900	2.1365	2.2915	0
26/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5269.1400	5020.2500	5.2691	5.0203	0
26/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1270.4900	1375.0700	1.2705	1.3751	300
26/03/2025	2037 On 05-February-26			Bond Future	11.5325	11.6005	81.6174	81.2564	0
26/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1099.1300	1009.7300	1.0991	1.0097	1,930
26/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5989.1500	6260.6800	5.9892	6.2607	0
26/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1543.7000	1429.6400	1.5437	1.4296	1,970
26/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5008.1600	5255.0300	5.0082	5.2550	0
26/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2207.7900	2062.6600	2.2078	2.0627	0
26/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4004.1000	4219.9000	4.0041	4.2199	0
26/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2615.7100	2454.0400	2.6157	2.4540	0
26/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3540.8400	3740.1000	3.5408	3.7401	1,930
26/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4101.2900	3891.1300	4.1013	3.8911	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2384.2600	2535.0300	2.3843	2.5350	1,930
26/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5504.5700	5260.4900	5.5046	5.2605	0
26/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1708.4400	1825.2900	1.7084	1.8253	1,970
26/03/2025	2037 On 07-May-26			Bond Future	11.6828	11.7538	83.1632	82.7947	0
26/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2598.3900	2445.9800	2.5984	2.4460	0
26/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4517.0500	4733.1800	4.5171	4.7332	0
26/03/2025	2038 On 08-May-25			Bond Future	139.7334	139.4583	139.7334	139.4583	2,918
26/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	53.4100	0.0000	0.0534	0.0000	0
26/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	221.6800	0.0000	0.2217	0
26/03/2025	2038 On 07-August-25			Bond Future	140.3661	140.0846	140.3661	140.0846	0
26/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	806.0500	524.5800	0.8061	0.5246	0
26/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2038 On 06-November-25			Bond Future	143.1048	142.8166	143.1048	142.8166	0
26/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	775.1600	1063.4200	0.7752	1.0634	0
26/03/2025	2038 On 05-February-26			Bond Future	143.7215	143.4250	143.7215	143.4250	0
26/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	521.4800	225.0400	0.5215	0.2250	0
26/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2038 On 07-May-26			Bond Future	146.4815	146.1781	146.4815	146.1781	0
26/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1951.4600	1648.0800	1.9515	1.6481	0
26/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2040 On 08-May-25			Bond Future	11.5591	11.6397	84.6007	84.1160	31,752
26/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6155.4800	5695.9400	6.1555	5.6959	0
26/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	54.2800	79.5200	0.0543	0.0795	0
26/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6777.5600	6310.6300	6.7776	6.3106	15,000
26/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	36.0800	53.9300	0.0361	0.0539	0
26/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10219.2700	9735.9100	10.2193	9.7359	7,500
26/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	1.9200	3.3400	0.0019	0.0033	0
26/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10562.3200	10078.5700	10.5623	10.0786	7,500
26/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.3300	2.3600	0.0013	0.0024	0
26/03/2025	2040 On 07-August-25			Bond Future	11.6866	11.7704	81.7424	81.2480	37,122
26/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	321.6300	262.8000	0.3216	0.2628	400
26/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	5837.6900	6273.2400	5.8377	6.2732	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1335.9900	1162.7500	1.3360	1.1628	400
26/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	3060.4100	3381.5500	3.0604	3.3816	0
26/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3252.9100	2952.0400	3.2529	2.9520	0
26/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1427.5400	1621.0500	1.4275	1.6211	400
26/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8944.2200	8492.9600	8.9442	8.4930	0
26/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	224.0500	267.1700	0.2241	0.2672	0
26/03/2025	2040 On 06-November-25			Bond Future	11.8153	11.9025	83.3169	82.8123	292
26/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2934.6100	2683.0100	2.9346	2.6830	0
26/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2791.2400	3044.2500	2.7912	3.0443	0
26/03/2025	2040 On 05-February-26			Bond Future	11.9534	12.0442	80.4132	79.8982	0
26/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2136.1700	1945.4900	2.1362	1.9455	0
26/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4843.4000	5167.6900	4.8434	5.1677	0
26/03/2025	2040 On 07-May-26			Bond Future	12.1061	12.2007	81.9358	81.4103	0
26/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2629.6000	2420.4500	2.6296	2.4205	0
26/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5119.8700	5436.2600	5.1199	5.4363	0
26/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2044 On 08-May-25			Bond Future	11.7071	11.8028	80.1788	79.5928	72,385
26/03/2025	2044 On 08-May-25		Put	Bond Future	19821.2300	20407.2200	19.8212	20.4072	0
26/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	26.5800	15.9900	0.0266	0.0160	9,000
26/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5608.3100	6183.7100	5.6083	6.1837	0
26/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	42.9500	26.6000	0.0430	0.0266	2,490
26/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5145.1200	5714.7600	5.1451	5.7148	0
26/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	398.4800	287.4200	0.3985	0.2874	9,000
26/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2648.9200	3123.8500	2.6489	3.1239	0
26/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1078.6300	842.9000	1.0786	0.8429	0
26/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1431.4600	1781.7200	1.4315	1.7817	2,490
26/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1432.0500	1146.5900	1.4321	1.1466	0
26/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1107.2300	1407.7600	1.1072	1.4078	9,000
26/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4272.6400	3770.1400	4.2726	3.7701	0
26/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	187.8900	271.3800	0.1879	0.2714	2,490
26/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5921.2600	5371.4100	5.9213	5.3714	0
26/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	67.3100	103.4500	0.0673	0.1035	0
26/03/2025	2044 On 07-August-25			Bond Future	11.8300	11.9294	77.3594	76.7618	16
26/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	128.7800	97.1200	0.1288	0.0971	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7973.9500	8539.8500	7.9740	8.5399	0
26/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	875.8300	726.2200	0.8758	0.7262	9,000
26/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4191.9200	4639.8700	4.1919	4.6399	0
26/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2324.8000	2033.1200	2.3248	2.0331	0
26/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2204.0600	2509.9400	2.2041	2.5099	9,000
26/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8609.5800	8074.1500	8.6096	8.0742	0
26/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	288.1900	350.3200	0.2882	0.3503	0
26/03/2025	2044 On 06-November-25			Bond Future	11.9536	12.0568	78.8494	78.2397	0
26/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2669.1800	2384.5500	2.6692	2.3846	0
26/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3108.5200	3433.6500	3.1085	3.4337	0
26/03/2025	2044 On 05-February-26			Bond Future	12.0856	12.1930	75.9848	75.3627	0
26/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2018.5500	1799.3300	2.0186	1.7993	0
26/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5186.4800	5589.3200	5.1865	5.5893	0
26/03/2025	2044 On 07-May-26			Bond Future	12.2306	12.3423	77.4234	76.7888	0
26/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2692.0900	2438.4700	2.6921	2.4385	0
26/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5220.4200	5601.4500	5.2204	5.6015	0
26/03/2025	2046 On 08-May-25			Bond Future	120.1936	119.7642	120.1936	119.7642	19,602
26/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1776.4000	2205.8000	1.7764	2.2058	0
26/03/2025	2046 On 07-August-25			Bond Future	122.5720	122.1338	122.5720	122.1338	0
26/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3882.0000	3443.7600	3.8820	3.4438	0
26/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2046 On 06-November-25			Bond Future	122.7014	122.2528	122.7014	122.2528	0
26/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2708.6400	3157.1800	2.7086	3.1572	0
26/03/2025	2046 On 05-February-26			Bond Future	125.0954	124.6371	125.0954	124.6371	0
26/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3445.4200	2987.0700	3.4454	2.9871	0
26/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2046 On 07-May-26			Bond Future	125.1897	124.7192	125.1897	124.7192	0
26/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	239.6500	0.0000	0.2397	0.0000	0
26/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	230.8500	0.0000	0.2309	0
26/03/2025	2050 On 08-May-25			Bond Future	121.0529	120.4699	121.0529	120.4699	16,080
26/03/2025	2050 On 08-May-25	121.16	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
26/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	107.0900	690.0700	0.1071	0.6901	0
26/03/2025	2050 On 07-August-25			Bond Future	121.0723	120.4770	121.0723	120.4770	0
26/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1182.2700	587.0200	1.1823	0.5870	0
26/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2050 On 06-November-25			Bond Future	123.4344	122.8265	123.4344	122.8265	0
26/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	985.5700	1593.4700	0.9856	1.5935	0
26/03/2025	2050 On 05-February-26			Bond Future	123.4192	122.7969	123.4192	122.7969	0
26/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	599.1500	0.0000	0.5992	0.0000	0
26/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	23.0800	0.0000	0.0231	0
26/03/2025	2050 On 07-May-26			Bond Future	125.7891	125.1537	125.7891	125.1537	0
26/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1719.1000	1083.6900	1.7191	1.0837	0
26/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	AL37 On 08-May-25			Index Future	1095.1940	1093.2430	1095.1940	1,093.2430	0
26/03/2025	AL37 On 07-August-25			Index Future	1116.5970	1114.6070	1116.5970	1,114.6070	0
26/03/2025	AL37 On 06-November-25			Index Future	1138.1270	1136.0960	1138.1270	1,136.0960	0
26/03/2025	AL37 On 05-February-26			Index Future	1160.0840	1158.0110	1160.0840	1,158.0110	0
26/03/2025	AL37 On 07-May-26			Index Future	1182.1330	1180.0180	1182.1330	1,180.0180	0
26/03/2025	AL7T On 08-May-25			Index Future	1300.8420	1297.5690	1300.8420	1,297.5690	0
26/03/2025	AL7T On 07-August-25			Index Future	1326.2640	1322.9260	1326.2640	1,322.9260	0
26/03/2025	AL7T On 06-November-25			Index Future	1351.8360	1348.4300	1351.8360	1,348.4300	0
26/03/2025	AL7T On 05-February-26			Index Future	1377.9170	1374.4420	1377.9170	1,374.4420	0
26/03/2025	AL7T On 07-May-26			Index Future	1404.1060	1400.5610	1404.1060	1,400.5610	0
26/03/2025	ALBI On 08-May-25			Index Future	1116.5920	1112.7660	1116.5920	1,112.7660	94
26/03/2025	ALBI On 07-August-25			Index Future	1138.4130	1134.5120	1138.4130	1,134.5120	0
26/03/2025	ALBI On 06-November-25			Index Future	1160.3630	1156.3840	1160.3630	1,156.3840	0
26/03/2025	ALBI On 05-February-26			Index Future	1182.7500	1178.6910	1182.7500	1,178.6910	0
26/03/2025	ALBI On 07-May-26			Index Future	1205.2300	1201.0900	1205.2300	1,201.0900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	C446 On 31-March-46			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
26/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	ES33 On 08-May-25			Bond Future	11.3546	11.4154	80.7473	80.4702	0
26/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5975.3500	5698.1800	5.9754	5.6982	0
26/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES33 On 07-August-25			Bond Future	11.4970	11.5606	82.3451	82.0623	0
26/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8540.5200	8257.6900	8.5405	8.2577	0
26/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES33 On 06-November-25			Bond Future	11.6587	11.7255	80.1555	79.8664	0
26/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1505.2200	1216.1400	1.5052	1.2161	0
26/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES33 On 05-February-26			Bond Future	11.8363	11.9065	81.7184	81.4231	0
26/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1477.0800	1772.4100	1.4771	1.7724	0
26/03/2025	ES33 On 07-May-26			Bond Future	12.0261	12.1000	79.4891	79.1874	0
26/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1391.4100	1693.1300	1.3914	1.6931	0
26/03/2025	ES42 On 08-May-25			Bond Future	12.0772	12.1531	74.8453	74.4164	0
26/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6214.4500	5785.4600	6.2145	5.7855	0
26/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES42 On 07-August-25			Bond Future	12.2077	12.2865	76.3262	75.8886	0
26/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8054.0500	7616.4600	8.0541	7.6165	0
26/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES42 On 06-November-25			Bond Future	12.3504	12.4325	73.5498	73.1028	0
26/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	215.9000	0.0000	0.2159	0.0000	0
26/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	231.0500	0.0000	0.2311	0
26/03/2025	ES42 On 05-February-26			Bond Future	12.4990	12.5845	74.9829	74.5266	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3616.8500	4073.0900	3.6169	4.0731	0
26/03/2025	ES42 On 07-May-26			Bond Future	12.6610	12.7502	72.1553	71.6895	0
26/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2486.1400	2951.8700	2.4861	2.9519	0
26/03/2025	GOVI On 08-May-25			GOVI	1100.2430	1096.5190	1100.2430	1,096.5190	634
26/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	782430.0000	745190.0000	78.2430	74.5190	0
26/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	GOVI On 07-August-25			GOVI	1121.7450	1117.9470	1121.7450	1,117.9470	0
26/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1107450.0000	1069470.0000	110.7450	106.9470	0
26/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	GOVI On 06-November-25			GOVI	1143.3740	1139.5000	1143.3740	1,139.5000	0
26/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	313740.0000	275000.0000	31.3740	27.5000	0
26/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	GOVI On 05-February-26			GOVI	1165.4330	1161.4810	1165.4330	1,161.4810	0
26/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	154330.0000	114810.0000	15.4330	11.4810	0
26/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	GOVI On 07-May-26			GOVI	1187.5830	1183.5530	1187.5830	1,183.5530	0
26/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	105830.0000	65530.0000	10.5830	6.5530	0
26/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/03/2025	IGOV On 08-May-25			Index Future	380.2210	378.2290	380.2210	378.2290	893
26/03/2025	IGOV On 07-August-25			Index Future	387.7450	385.7130	387.7450	385.7130	0
26/03/2025	IGOV On 06-November-25			Index Future	395.3120	393.2400	395.3120	393.2400	0
26/03/2025	IGOV On 05-February-26			Index Future	403.0280	400.9140	403.0280	400.9140	0
26/03/2025	IGOV On 07-May-26			Index Future	410.7760	408.6200	410.7760	408.6200	0
26/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
26/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/03/2025	R033 On 08-May-25			Bond Future	9.9585	10.0077	101.3762	101.1117	9,365
26/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2337.6600	2147.4200	2.3377	2.1474	0
26/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	363.3200	437.6700	0.3633	0.4377	0
26/03/2025	R033 On 07-August-25			Bond Future	10.0533	10.1050	103.3574	103.0874	0
26/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2590.7500	2429.0100	2.5908	2.4290	0
26/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1155.9400	1264.1900	1.1559	1.2642	0
26/03/2025	R033 On 06-November-25			Bond Future	10.1619	10.2163	100.3049	100.0289	0
26/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2673.6200	2523.4400	2.6736	2.5234	0
26/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1824.1600	1950.0000	1.8242	1.9500	0
26/03/2025	R033 On 05-February-26			Bond Future	10.2799	10.3373	102.2378	101.9558	0
26/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3185.4900	3029.9400	3.1855	3.0299	0
26/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2157.4500	2283.9600	2.1575	2.2840	0
26/03/2025	R033 On 07-May-26			Bond Future	10.4129	10.4735	99.1312	98.8428	0
26/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2771.0700	2631.0800	2.7711	2.6311	0
26/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2928.1300	3076.5000	2.9281	3.0765	0
26/03/2025	R035 On 08-May-25			Bond Future	10.6850	10.7498	90.9257	90.5676	80,331
26/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	112.1100	86.2300	0.1121	0.0862	300
26/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3551.1100	3883.2700	3.5511	3.8833	0
26/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	541.9900	448.1900	0.5420	0.4482	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1913.5700	2177.8100	1.9136	2.1778	0
26/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	847.4500	717.0200	0.8475	0.7170	300
26/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1431.7900	1659.4000	1.4318	1.6594	0
26/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2037.9900	1809.4100	2.0380	1.8094	0
26/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	585.7000	715.1600	0.5857	0.7152	150
26/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2275.2500	2032.8000	2.2753	2.0328	0
26/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	498.5900	614.1800	0.4986	0.6142	300
26/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4288.8300	3972.3700	4.2888	3.9724	400
26/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	130.5000	172.0800	0.1305	0.1721	0
26/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5451.9500	5115.6900	5.4520	5.1157	0
26/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	59.3700	81.1500	0.0594	0.0812	150
26/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5843.8300	5503.1300	5.8438	5.5031	0
26/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	45.2600	62.6000	0.0453	0.0626	0
26/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10280.3200	9922.6900	10.2803	9.9227	0
26/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.6100	1.0200	0.0006	0.0010	400
26/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13247.9200	12889.8900	13.2479	12.8899	0
26/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	400
26/03/2025	R035 On 07-August-25			Bond Future	10.7941	10.8617	92.7026	92.3374	0
26/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	444.2500	382.8800	0.4443	0.3829	300
26/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4429.2200	4733.0900	4.4292	4.7331	0
26/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1340.4600	1202.4700	1.3405	1.2025	300
26/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2510.7900	2738.0400	2.5108	2.7380	0
26/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3637.4100	3388.6900	3.6374	3.3887	0
26/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	952.6500	1069.1700	0.9527	1.0692	8,500
26/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3791.1200	3537.3600	3.7911	3.5374	0
26/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	898.7800	1010.2600	0.8988	1.0103	300
26/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9426.7700	9079.4200	9.4268	9.0794	0
26/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	95.8800	113.7700	0.0959	0.1138	0
26/03/2025	R035 On 06-November-25			Bond Future	10.9186	10.9893	89.9835	89.6105	0
26/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	505.7300	446.9600	0.5057	0.4470	2,000
26/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6065.5300	6379.8200	6.0655	6.3798	0
26/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	711.0300	634.5900	0.7110	0.6346	300
26/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5301.6600	5598.2800	5.3017	5.5983	0
26/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1261.3100	1145.2200	1.2613	1.1452	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4008.2600	4265.2300	4.0083	4.2652	0
26/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1625.2300	1487.1700	1.6252	1.4872	300
26/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3441.4100	3676.4100	3.4414	3.6764	0
26/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2594.0800	2408.3800	2.5941	2.4084	250
26/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2427.9700	2615.3300	2.4280	2.6153	0
26/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3370.4600	3154.7200	3.3705	3.1547	0
26/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1897.9300	2055.2500	1.8979	2.0553	0
26/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4154.2800	3913.4500	4.1543	3.9135	0
26/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1502.7100	1634.9400	1.5027	1.6349	2,000
26/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4225.2000	3982.3100	4.2252	3.9823	0
26/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1472.1300	1602.3000	1.4721	1.6023	250
26/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5030.6000	4766.6000	5.0306	4.7666	0
26/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1171.6100	1280.6700	1.1716	1.2807	300
26/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6111.0700	5824.0800	6.1111	5.8241	0
26/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	872.2900	958.3600	0.8723	0.9584	250
26/03/2025	R035 On 05-February-26			Bond Future	11.0541	11.1281	91.7178	91.3370	0
26/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2273.6500	2114.1900	2.2737	2.1142	0
26/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3650.3300	3871.7600	3.6503	3.8718	0
26/03/2025	R035 On 07-May-26			Bond Future	11.1955	11.2730	88.9506	88.5616	0
26/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2429.2100	2268.1200	2.4292	2.2681	0
26/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4138.9300	4366.8000	4.1389	4.3668	0
26/03/2025	R038 On 08-May-25			Bond Future	11.1593	11.2243	99.3329	98.9010	9,602
26/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1588.1100	1367.5700	1.5881	1.3676	0
26/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1052.7900	1264.0900	1.0528	1.2641	0
26/03/2025	R038 On 07-August-25			Bond Future	11.2777	11.3455	101.2741	100.8337	0
26/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2113.2000	1911.0100	2.1132	1.9110	0
26/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2359.7200	2597.9700	2.3597	2.5980	0
26/03/2025	R038 On 06-November-25			Bond Future	11.4078	11.4785	97.7400	97.2901	0
26/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1701.6100	1549.1600	1.7016	1.5492	1,770
26/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4489.0000	4786.3700	4.4890	4.7864	0
26/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2439.6800	2246.0400	2.4397	2.2460	0
26/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3519.1600	3775.3400	3.5192	3.7753	0
26/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6814.0000	6477.8800	6.8140	6.4779	0
26/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1181.0500	1294.7500	1.1811	1.2948	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	R038 On 05-February-26			Bond Future	11.5455	11.6194	99.6232	99.1640	0
26/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3174.7500	2961.2200	3.1748	2.9612	0
26/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3836.8300	4082.5300	3.8368	4.0825	0
26/03/2025	R038 On 07-May-26			Bond Future	11.6951	11.7722	96.0250	95.5562	0
26/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3063.3700	2863.3700	3.0634	2.8634	0
26/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4887.6100	5156.4300	4.8876	5.1564	0
26/03/2025	R053 On 08-May-25			Bond Future	11.6159	11.7011	101.4111	100.7134	22,706
26/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7918.7900	7259.0600	7.9188	7.2591	0
26/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	74.9300	112.8800	0.0749	0.1129	0
26/03/2025	R053 On 07-August-25			Bond Future	11.7268	11.8152	103.3929	102.6814	0
26/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10968.0700	10335.7400	10.9681	10.3357	0
26/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	409.2300	488.4400	0.4092	0.4884	0
26/03/2025	R053 On 06-November-25			Bond Future	11.8466	11.9385	99.5213	98.7951	0
26/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3389.5000	3053.7900	3.3895	3.0538	0
26/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4082.5200	4472.9700	4.0825	4.4730	0
26/03/2025	R053 On 05-February-26			Bond Future	11.9721	12.0677	101.4387	100.6978	0
26/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2734.1000	2466.5900	2.7341	2.4666	0
26/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6629.2100	7102.5600	6.6292	7.1026	0
26/03/2025	R053 On 07-May-26			Bond Future	12.1062	12.2059	97.4975	96.7416	0
26/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3544.7200	3240.7200	3.5447	3.2407	0
26/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6822.4100	7274.2400	6.8224	7.2742	0
26/03/2025	R186 On 08-May-25			Bond Future	8.3011	8.3256	107.3528	107.3158	156,074
26/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	335.8000	311.8200	0.3358	0.3118	0
26/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	81.0900	94.0500	0.0811	0.0941	0
26/03/2025	R186 On 07-August-25			Bond Future	8.3773	8.4068	104.1420	104.1041	0
26/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1144.6800	1113.0200	1.1447	1.1130	1,983
26/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	69.8700	76.1000	0.0699	0.0761	0
26/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1685.8100	1650.9800	1.6858	1.6510	0
26/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	30.9300	33.9900	0.0309	0.0340	0
26/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2379.1500	2342.5500	2.3792	2.3426	0
26/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	11.9200	13.2100	0.0119	0.0132	1,983
26/03/2025	R186 On 06-November-25			Bond Future	8.5098	8.5473	106.1488	106.1092	447
26/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	141.2500	130.3800	0.1413	0.1304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	543.3500	572.0500	0.5434	0.5721	0
26/03/2025	R186 On 05-February-26			Bond Future	8.7272	8.7771	102.8872	102.8461	0
26/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	215.5900	200.7300	0.2156	0.2007	0
26/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	460.7300	486.9700	0.4607	0.4870	0
26/03/2025	R186 On 07-May-26			Bond Future	9.1877	9.2607	104.8374	104.7945	0
26/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	168.6200	154.5900	0.1686	0.1546	0
26/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	461.2400	490.0500	0.4612	0.4901	0
26/03/2025	R202 On 08-May-25			Bond Future	270.1366	270.2739	270.1366	270.2739	2,157
26/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	2173.4500	2036.0900	2.1735	2.0361	0
26/03/2025	R202 On 07-August-25			Bond Future	270.2274	270.3669	270.2274	270.3669	0
26/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	1372.6300	1233.1500	1.3726	1.2332	0
26/03/2025	R202 On 06-November-25			Bond Future	275.5005	275.6401	275.5005	275.6401	0
26/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	0
26/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	139.5500	0.0000	0.1396	0.0000	0
26/03/2025	R202 On 05-February-26			Bond Future	275.5171	275.6545	275.5171	275.6545	0
26/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	2302.8700	2165.4700	2.3029	2.1655	0
26/03/2025	R202 On 07-May-26			Bond Future	280.8086	280.9460	280.8086	280.9460	0
26/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3258.6100	3396.0000	3.2586	3.3960	0
26/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R209 On 08-May-25			Bond Future	10.9184	10.9779	71.4079	71.1122	22,514
26/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4676.8600	4398.6700	4.6769	4.3987	0
26/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	48.7800	66.2400	0.0488	0.0662	0
26/03/2025	R209 On 07-August-25			Bond Future	11.0235	11.0852	72.8034	72.5018	0
26/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7667.5600	7388.0500	7.6676	7.3881	0
26/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	142.4600	164.5100	0.1425	0.1645	0
26/03/2025	R209 On 06-November-25			Bond Future	11.1392	11.2035	71.0538	70.7458	0
26/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2604.4300	2440.3900	2.6044	2.4404	0
26/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1979.8400	2123.8600	1.9798	2.1239	0
26/03/2025	R209 On 05-February-26			Bond Future	11.2622	11.3291	72.4232	72.1088	0
26/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1876.7500	1751.3400	1.8768	1.7513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3465.3800	3654.4300	3.4654	3.6544	0
26/03/2025	R209 On 07-May-26			Bond Future	11.3958	11.4656	70.6443	70.3232	0
26/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2293.7700	2158.7300	2.2938	2.1587	0
26/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3819.3500	4005.4100	3.8194	4.0054	0
26/03/2025	R210 On 08-May-25			Bond Future	247.1577	248.0613	247.1577	248.0613	3,295
26/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	31.3000	0.0000	0.0313	0
26/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	872.2800	0.0000	0.8723	0.0000	0
26/03/2025	R210 On 07-August-25			Bond Future	252.0484	252.9693	252.0484	252.9693	0
26/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3608.3500	4529.2500	3.6084	4.5293	0
26/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R210 On 06-November-25			Bond Future	253.5375	254.4728	253.5375	254.4728	0
26/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1397.4900	2332.8400	1.3975	2.3328	0
26/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R210 On 05-February-26			Bond Future	258.4846	259.4364	258.4846	259.4364	0
26/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5384.6100	6336.3500	5.3846	6.3364	0
26/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R210 On 07-May-26			Bond Future	259.9511	260.9154	259.9511	260.9154	0
26/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4551.0500	5515.4100	4.5511	5.5154	0
26/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/03/2025	R213 On 08-May-25			Bond Future	9.5601	9.6092	90.1904	89.9912	103,543
26/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3865.0900	3682.4600	3.8651	3.6825	0
26/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	64.4200	81.0800	0.0644	0.0811	0
26/03/2025	R213 On 07-August-25			Bond Future	9.6476	9.6995	91.9530	91.7496	17
26/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7513.3700	7314.9600	7.5134	7.3150	0
26/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	27.4300	32.3900	0.0274	0.0324	0
26/03/2025	R213 On 06-November-25			Bond Future	9.7562	9.8114	90.1715	89.9634	0
26/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2301.8800	2180.2500	2.3019	2.1803	0
26/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1199.9600	1286.4400	1.2000	1.2864	0
26/03/2025	R213 On 05-February-26			Bond Future	9.8791	9.9378	91.9099	91.6971	0
26/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1926.4200	1822.0200	1.9264	1.8220	0
26/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1886.7500	1995.1100	1.8868	1.9951	0
26/03/2025	R213 On 07-May-26			Bond Future	10.0133	10.0760	90.0992	89.8816	0
26/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1726.0800	1631.5000	1.7261	1.6315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2471.6800	2594.7100	2.4717	2.5947	0
26/03/2025	R214 On 08-May-25			Bond Future	11.4844	11.5591	65.3193	64.9329	17,675
26/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4575.7700	4218.4300	4.5758	4.2184	0
26/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	70.7900	99.8400	0.0708	0.0998	0
26/03/2025	R214 On 07-August-25			Bond Future	11.5916	11.6689	66.5958	66.2018	0
26/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6789.2900	6442.0300	6.7893	6.4420	0
26/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	280.4900	327.3000	0.2805	0.3273	0
26/03/2025	R214 On 06-November-25			Bond Future	11.7098	11.7900	64.5793	64.1771	0
26/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2288.9300	2100.0100	2.2889	2.1000	0
26/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2641.9800	2855.2500	2.6420	2.8553	0
26/03/2025	R214 On 05-February-26			Bond Future	11.8359	11.9192	65.8240	65.4135	0
26/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1551.6800	1414.3300	1.5517	1.4143	0
26/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4502.8000	4775.9300	4.5028	4.7759	0
26/03/2025	R214 On 07-May-26			Bond Future	11.9647	12.0511	63.7716	63.3527	0
26/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2268.6600	2101.2400	2.2687	2.1012	0
26/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4440.5100	4691.9500	4.4405	4.6920	0
26/03/2025	R248 On 08-May-25			Bond Future	11.6457	11.7460	78.7475	78.1130	267,814
26/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5784.3000	5198.8100	5.7843	5.1988	0
26/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	93.3400	142.3800	0.0933	0.1424	0
26/03/2025	R248 On 07-August-25			Bond Future	11.7560	11.8601	80.2864	79.6394	0
26/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8581.3600	8007.5100	8.5814	8.0075	0
26/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	328.9300	402.1500	0.3289	0.4022	0
26/03/2025	R248 On 06-November-25			Bond Future	11.8769	11.9850	77.3914	76.7311	0
26/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2611.4000	2316.1300	2.6114	2.3161	0
26/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3462.2400	3827.2300	3.4622	3.8272	0
26/03/2025	R248 On 05-February-26			Bond Future	12.0059	12.1183	78.8828	78.2093	0
26/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1998.0100	1766.5200	1.9980	1.7665	0
26/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5422.7300	5864.7400	5.4227	5.8647	0
26/03/2025	R248 On 07-May-26			Bond Future	12.1373	12.2541	75.9351	75.2481	0
26/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2858.4500	2580.2700	2.8585	2.5803	0
26/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5403.6400	5812.4900	5.4036	5.8125	0
26/03/2025	X038 On 31-January-38			Bond Future	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
26/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0