



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

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
27/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	2029 On 08-May-25			Bond Future	136.6832	136.6667	136.6832	136.6667	5,933
27/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1166.8300	1183.3200	1.1668	1.1833	0
27/03/2025	2029 On 07-August-25			Bond Future	139.3879	139.3710	139.3879	139.3710	0
27/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1977.9200	1960.9600	1.9779	1.9610	0
27/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2029 On 06-November-25			Bond Future	140.6690	140.6511	140.6690	140.6511	68
27/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	879.0100	861.0700	0.8790	0.8611	0
27/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2029 On 05-February-26			Bond Future	143.4144	143.3958	143.4144	143.3958	0
27/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3304.3800	3285.7600	3.3044	3.2858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2029 On 07-May-26			Bond Future	144.7018	144.6819	144.7018	144.6819	0
27/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2881.7600	2861.8800	2.8818	2.8619	0
27/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2030 On 08-May-25			Bond Future	9.1703	9.1352	97.8298	97.9584	65,385
27/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	87.1000	107.3700	0.0871	0.1074	800
27/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1903.0500	1794.7100	1.9031	1.7947	0
27/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	107.9000	131.5900	0.1079	0.1316	300
27/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1774.1200	1669.2000	1.7741	1.6692	0
27/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	308.3100	356.5600	0.3083	0.3566	1,320
27/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1119.0700	1038.7100	1.1191	1.0387	0
27/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	672.3100	747.8700	0.6723	0.7479	800
27/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	636.8400	583.7900	0.6368	0.5838	0
27/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	753.0000	833.0100	0.7530	0.8330	300
27/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	571.2900	522.6900	0.5713	0.5227	0
27/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1305.9100	1407.5200	1.3059	1.4075	680
27/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	288.6400	261.6400	0.2886	0.2616	0
27/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1557.2400	1665.1700	1.5572	1.6652	0
27/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	215.4700	194.7900	0.2155	0.1948	300
27/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2784.8200	2908.1400	2.7848	2.9081	0
27/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	52.5800	47.2900	0.0526	0.0473	0
27/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2985.5000	3109.9400	2.9855	3.1099	0
27/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	41.5900	37.4200	0.0416	0.0374	800
27/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4073.9900	4201.5300	4.0740	4.2015	1,640
27/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	11.1600	10.0900	0.0112	0.0101	0
27/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5371.6500	5500.1100	5.3717	5.5001	2,280
27/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	1.6400	1.4900	0.0016	0.0015	0
27/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9252.5600	9381.1700	9.2526	9.3812	0
27/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
27/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10595.7100	10724.3200	10.5957	10.7243	0
27/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
27/03/2025	2030 On 07-August-25			Bond Future	9.2595	9.2220	95.7314	95.8624	47,453
27/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	347.5700	382.4400	0.3476	0.3824	300
27/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2254.2000	2158.0500	2.2542	2.1581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1023.8600	1092.8400	1.0239	1.0928	300
27/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1161.7700	1099.7300	1.1618	1.0997	0
27/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2354.2400	2456.4500	2.3542	2.4565	0
27/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	455.5400	426.7300	0.4555	0.4267	300
27/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4284.0500	4405.5000	4.2841	4.4055	1,054
27/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	136.9400	127.3700	0.1369	0.1274	0
27/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6227.8400	6356.6700	6.2278	6.3567	0
27/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	27.0200	24.8300	0.0270	0.0248	0
27/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9376.5700	9507.5100	9.3766	9.5075	0
27/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.9200	0.8400	0.0009	0.0008	1,054
27/03/2025	2030 On 06-November-25			Bond Future	9.3561	9.3161	97.5761	97.7094	0
27/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	498.7700	536.7700	0.4988	0.5368	300
27/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2643.3400	2548.0700	2.6433	2.5481	0
27/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1163.9200	1228.6100	1.1639	1.2286	300
27/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1617.9700	1549.3900	1.6180	1.5494	0
27/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1755.3300	1836.0100	1.7553	1.8360	0
27/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1146.3100	1093.7200	1.1463	1.0937	0
27/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2988.6100	3090.6600	2.9886	3.0907	0
27/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	618.3100	587.0900	0.6183	0.5871	300
27/03/2025	2030 On 05-February-26			Bond Future	9.4678	9.4248	95.4489	95.5845	0
27/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1656.1300	1729.4800	1.6561	1.7295	0
27/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1586.0600	1523.8100	1.5861	1.5238	0
27/03/2025	2030 On 07-May-26			Bond Future	9.6140	9.5677	97.2583	97.3962	0
27/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1381.6900	1446.1600	1.3817	1.4462	0
27/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2050.9100	1977.4900	2.0509	1.9775	0
27/03/2025	2032 On 08-May-25			Bond Future	9.9600	9.9100	92.5769	92.8092	127,449
27/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	74.7100	101.3400	0.0747	0.1013	300
27/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2717.4500	2511.7400	2.7175	2.5117	0
27/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	85.4100	114.7800	0.0854	0.1148	800
27/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2632.1300	2429.1600	2.6321	2.4292	0
27/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	761.9800	883.1600	0.7620	0.8832	300
27/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1040.7400	929.5800	1.0407	0.9296	0
27/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	809.4500	934.5400	0.8095	0.9345	800
27/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	995.2200	887.9700	0.9952	0.8880	0

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27/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	1886.1700	2068.2500	1.8862	2.0683	0
27/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	418.2500	367.9900	0.4183	0.3680	300
27/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4347.5000	4570.4600	4.3475	4.5705	0
27/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	75.4400	66.0600	0.0754	0.0661	0
27/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4596.7400	4821.2300	4.5967	4.8212	0
27/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	63.4300	55.5800	0.0634	0.0556	800
27/03/2025	2032 On 07-August-25			Bond Future	10.0610	10.0084	94.3861	94.6230	0
27/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	415.3000	471.0200	0.4153	0.4710	300
27/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3448.5200	3267.4000	3.4485	3.2674	0
27/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1155.7000	1266.2100	1.1557	1.2662	300
27/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1883.0700	1756.7400	1.8831	1.7567	0
27/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3027.7700	3207.3900	3.0278	3.2074	0
27/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	688.3100	631.0900	0.6883	0.6311	300
27/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8319.6500	8550.1600	8.3197	8.5502	0
27/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	64.8700	58.5400	0.0649	0.0585	0
27/03/2025	2032 On 06-November-25			Bond Future	10.1774	10.1221	92.0439	92.2850	0
27/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	616.6100	678.7700	0.6166	0.6788	300
27/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4079.4700	3900.4800	4.0795	3.9005	0
27/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1361.4600	1466.7900	1.3615	1.4668	300
27/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2578.5300	2442.7100	2.5785	2.4427	0
27/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2565.4700	2715.1400	2.5655	2.7151	0
27/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1517.4900	1426.0100	1.5175	1.4260	0
27/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	3949.9500	4131.2300	3.9500	4.1312	0
27/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	914.5900	854.7200	0.9146	0.8547	300
27/03/2025	2032 On 05-February-26			Bond Future	10.3050	10.2467	93.8180	94.0636	0
27/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1912.3100	2032.8100	1.9123	2.0328	0
27/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2524.7400	2399.6500	2.5247	2.3997	0
27/03/2025	2032 On 07-May-26			Bond Future	10.4498	10.3883	91.4362	91.6862	0
27/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1871.8500	1984.7100	1.8719	1.9847	0
27/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3139.1500	3002.0100	3.1392	3.0020	0
27/03/2025	2033 On 08-May-25			Bond Future	128.6469	128.5621	128.6469	128.5621	9,939
27/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1973.1100	2057.9500	1.9731	2.0580	0
27/03/2025	2033 On 07-August-25			Bond Future	131.1926	131.1060	131.1926	131.1060	0

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27/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2542.5500	2455.9800	2.5426	2.4560	0
27/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2033 On 06-November-25			Bond Future	132.2141	132.1252	132.2141	132.1252	0
27/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	925.9200	1014.7600	0.9259	1.0148	0
27/03/2025	2033 On 05-February-26			Bond Future	134.7945	134.7036	134.7945	134.7036	0
27/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1914.5000	1823.6000	1.9145	1.8236	0
27/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2033 On 07-May-26			Bond Future	135.8135	135.7201	135.8135	135.7201	0
27/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	653.5200	560.0600	0.6535	0.5601	0
27/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2037 On 08-May-25			Bond Future	11.1860	11.1517	85.0611	85.2550	62,458
27/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	63.8900	80.5100	0.0639	0.0805	300
27/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	4065.0100	3887.7700	4.0650	3.8878	0
27/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	635.8300	719.3300	0.6358	0.7193	300
27/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1694.7000	1584.3400	1.6947	1.5843	0
27/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2067.0800	2217.9500	2.0671	2.2180	0
27/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	541.0600	498.0700	0.5411	0.4981	300
27/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5750.1600	5940.7300	5.7502	5.9407	0
27/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	40.8200	37.5300	0.0408	0.0375	0
27/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7231.1700	7424.0500	7.2312	7.4241	15,000
27/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	13.3400	12.3600	0.0133	0.0124	0
27/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10808.8000	11002.6400	10.8088	11.0026	7,500
27/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.3100	0.2900	0.0003	0.0003	0
27/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11039.2800	11233.1200	11.0393	11.2331	7,500
27/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2300	0.2100	0.0002	0.0002	0
27/03/2025	2037 On 07-August-25			Bond Future	11.3097	11.2740	82.4625	82.6601	74,658
27/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	234.6600	261.1400	0.2347	0.2611	2,541
27/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5848.1800	5677.0500	5.8482	5.6771	0
27/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	376.4000	414.0100	0.3764	0.4140	300
27/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	5027.7600	4867.7600	5.0278	4.8678	0
27/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	432.1200	473.6400	0.4321	0.4736	2,341
27/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4785.8000	4629.7100	4.7858	4.6297	0
27/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	546.2600	595.2400	0.5463	0.5952	200

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27/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4367.6700	4219.0400	4.3677	4.2190	0
27/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1195.7800	1277.6900	1.1958	1.2777	300
27/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2932.9600	2817.2600	2.9330	2.8173	0
27/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1359.7300	1448.2300	1.3597	1.4482	0
27/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2699.8200	2590.7100	2.6998	2.5907	2,541
27/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2349.6500	2469.2800	2.3497	2.4693	0
27/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1743.1700	1665.1900	1.7432	1.6652	2,541
27/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3771.3600	3919.6100	3.7714	3.9196	0
27/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1017.2200	967.8600	1.0172	0.9679	2,541
27/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3809.8300	3958.6900	3.8098	3.9587	0
27/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1003.0200	954.2700	1.0030	0.9543	300
27/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5186.2500	5352.4000	5.1863	5.3524	0
27/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	617.6900	586.2300	0.6177	0.5862	2,541
27/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	8847.1300	9035.9800	8.8471	9.0360	0
27/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	157.1600	148.4000	0.1572	0.1484	0
27/03/2025	2037 On 06-November-25			Bond Future	11.4355	11.3984	84.0513	84.2525	0
27/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	657.6900	703.5300	0.6577	0.7035	300
27/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5952.9500	5797.5900	5.9530	5.7976	0
27/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1531.2900	1611.8600	1.5313	1.6119	300
27/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3939.0700	3818.4400	3.9391	3.8184	0
27/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3259.0600	3382.2700	3.2591	3.3823	0
27/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2214.5100	2136.5200	2.2145	2.1365	0
27/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5118.1900	5269.1400	5.1182	5.2691	0
27/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1320.7400	1270.4900	1.3207	1.2705	300
27/03/2025	2037 On 05-February-26			Bond Future	11.5711	11.5325	81.4125	81.6174	0
27/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1042.0300	1099.1300	1.0420	1.0991	1,930
27/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6136.9300	5989.1500	6.1369	5.9892	0
27/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1471.7100	1543.7000	1.4717	1.5437	1,970
27/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5141.0500	5008.1600	5.1411	5.0082	0
27/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2117.3700	2207.7900	2.1174	2.2078	0
27/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4118.5600	4004.1000	4.1186	4.0041	0
27/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2515.6300	2615.7100	2.5156	2.6157	0
27/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3645.6400	3540.8400	3.6456	3.5408	1,930
27/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	3973.5100	4101.2900	3.9735	4.1013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2461.3600	2384.2600	2.4614	2.3843	1,930
27/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5358.0000	5504.5700	5.3580	5.5046	0
27/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1766.7500	1708.4400	1.7668	1.7084	1,970
27/03/2025	2037 On 07-May-26			Bond Future	11.7229	11.6828	82.9547	83.1632	0
27/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2504.9500	2598.3900	2.5050	2.5984	0
27/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4632.1100	4517.0500	4.6321	4.5171	0
27/03/2025	2038 On 08-May-25			Bond Future	139.5790	139.7334	139.5790	139.7334	2,918
27/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	53.4100	0.0000	0.0534	0
27/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	100.9800	0.0000	0.1010	0.0000	0
27/03/2025	2038 On 07-August-25			Bond Future	140.2089	140.3661	140.2089	140.3661	0
27/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	648.9000	806.0500	0.6489	0.8061	0
27/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2038 On 06-November-25			Bond Future	142.9450	143.1048	142.9450	143.1048	0
27/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	934.9600	775.1600	0.9350	0.7752	0
27/03/2025	2038 On 05-February-26			Bond Future	143.5595	143.7215	143.5595	143.7215	0
27/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	359.4500	521.4800	0.3595	0.5215	0
27/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2038 On 07-May-26			Bond Future	146.3169	146.4815	146.3169	146.4815	0
27/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1786.8600	1951.4600	1.7869	1.9515	0
27/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2040 On 08-May-25			Bond Future	11.5984	11.5591	84.3638	84.6007	31,982
27/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	5924.2600	6155.4800	5.9243	6.1555	0
27/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	60.0100	54.2800	0.0600	0.0543	0
27/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6544.3500	6777.5600	6.5444	6.7776	15,000
27/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	39.8200	36.0800	0.0398	0.0361	0
27/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	9982.5000	10219.2700	9.9825	10.2193	7,500
27/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.1000	1.9200	0.0021	0.0019	0
27/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10325.4900	10562.3200	10.3255	10.5623	7,500
27/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.4500	1.3300	0.0015	0.0013	0
27/03/2025	2040 On 07-August-25			Bond Future	11.7274	11.6866	81.5009	81.7424	37,122
27/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	286.2200	321.6300	0.2862	0.3216	400
27/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	6043.7900	5837.6900	6.0438	5.8377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1238.4300	1335.9900	1.2384	1.3360	400
27/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	3204.3600	3060.4100	3.2044	3.0604	0
27/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3092.0000	3252.9100	3.0920	3.2529	0
27/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1508.1400	1427.5400	1.5081	1.4275	400
27/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8717.6300	8944.2200	8.7176	8.9442	0
27/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	238.9700	224.0500	0.2390	0.2241	0
27/03/2025	2040 On 06-November-25			Bond Future	11.8577	11.8153	83.0710	83.3169	292
27/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2800.8200	2934.6100	2.8008	2.9346	0
27/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2903.3100	2791.2400	2.9033	2.7912	0
27/03/2025	2040 On 05-February-26			Bond Future	11.9975	11.9534	80.1627	80.4132	0
27/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2034.6200	2136.1700	2.0346	2.1362	0
27/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4992.3000	4843.4000	4.9923	4.8434	0
27/03/2025	2040 On 07-May-26			Bond Future	12.1519	12.1061	81.6808	81.9358	0
27/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2520.1600	2629.6000	2.5202	2.6296	0
27/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5265.4300	5119.8700	5.2654	5.1199	0
27/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2044 On 08-May-25			Bond Future	11.7464	11.7071	79.9370	80.1788	72,385
27/03/2025	2044 On 08-May-25		Put	Bond Future	20062.9700	19821.2300	20.0630	19.8212	0
27/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	19.3700	26.5800	0.0194	0.0266	9,000
27/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5842.8400	5608.3100	5.8428	5.6083	0
27/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	32.1000	42.9500	0.0321	0.0430	2,490
27/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5376.0100	5145.1200	5.3760	5.1451	0
27/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	335.0400	398.4800	0.3350	0.3985	9,000
27/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2827.2200	2648.9200	2.8272	2.6489	0
27/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	956.1700	1078.6300	0.9562	1.0786	0
27/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1550.7400	1431.4600	1.5507	1.4315	2,490
27/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1288.3300	1432.0500	1.2883	1.4321	0
27/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1205.2500	1107.2300	1.2053	1.1072	9,000
27/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4050.8700	4272.6400	4.0509	4.2726	0
27/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	207.8600	187.8900	0.2079	0.1879	2,490
27/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5686.7000	5921.2600	5.6867	5.9213	0
27/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	74.4900	67.3100	0.0745	0.0673	0
27/03/2025	2044 On 07-August-25			Bond Future	11.8709	11.8300	77.1130	77.3594	16
27/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	111.9100	128.7800	0.1119	0.1288	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
27/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8203.5000	7973.9500	8.2035	7.9740	0
27/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	802.5600	875.8300	0.8026	0.8758	9,000
27/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4365.0700	4191.9200	4.3651	4.1919	0
27/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2189.5800	2324.8000	2.1896	2.3248	0
27/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2315.2600	2204.0600	2.3153	2.2041	9,000
27/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8381.5800	8609.5800	8.3816	8.6096	0
27/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	306.6100	288.1900	0.3066	0.2882	0
27/03/2025	2044 On 06-November-25			Bond Future	11.9959	11.9536	78.5986	78.8494	0
27/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2540.6200	2669.1800	2.5406	2.6692	0
27/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3230.8200	3108.5200	3.2308	3.1085	0
27/03/2025	2044 On 05-February-26			Bond Future	12.1296	12.0856	75.7293	75.9848	0
27/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1919.5200	2018.5500	1.9195	2.0186	0
27/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5342.9400	5186.4800	5.3429	5.1865	0
27/03/2025	2044 On 07-May-26			Bond Future	12.2762	12.2306	77.1632	77.4234	0
27/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2579.7900	2692.0900	2.5798	2.6921	0
27/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5368.3200	5220.4200	5.3683	5.2204	0
27/03/2025	2046 On 08-May-25			Bond Future	119.8298	120.1936	119.8298	120.1936	19,602
27/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2140.1600	1776.4000	2.1402	1.7764	0
27/03/2025	2046 On 07-August-25			Bond Future	122.2011	122.5720	122.2011	122.5720	0
27/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3511.1100	3882.0000	3.5111	3.8820	0
27/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2046 On 06-November-25			Bond Future	122.3241	122.7014	122.3241	122.7014	0
27/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3085.8700	2708.6400	3.0859	2.7086	0
27/03/2025	2046 On 05-February-26			Bond Future	124.7109	125.0954	124.7109	125.0954	0
27/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3060.9200	3445.4200	3.0609	3.4454	0
27/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2046 On 07-May-26			Bond Future	124.7990	125.1897	124.7990	125.1897	0
27/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	239.6500	0.0000	0.2397	0
27/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	151.0500	0.0000	0.1511	0.0000	0
27/03/2025	2050 On 08-May-25			Bond Future	121.2481	121.0529	121.2481	121.0529	16,080
27/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	88.0600	0.0000	0.0881	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
27/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	107.0900	0.0000	0.1071	0
27/03/2025	2050 On 07-August-25			Bond Future	121.2714	121.0723	121.2714	121.0723	0
27/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1381.3600	1182.2700	1.3814	1.1823	0
27/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2050 On 06-November-25			Bond Future	123.6379	123.4344	123.6379	123.4344	0
27/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	782.0900	985.5700	0.7821	0.9856	0
27/03/2025	2050 On 05-February-26			Bond Future	123.6275	123.4192	123.6275	123.4192	0
27/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	807.5000	599.1500	0.8075	0.5992	0
27/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	2050 On 07-May-26			Bond Future	126.0017	125.7891	126.0017	125.7891	0
27/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1931.7000	1719.1000	1.9317	1.7191	0
27/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	AL37 On 08-May-25			Index Future	1093.2820	1095.1940	1093.2820	1,095.1940	0
27/03/2025	AL37 On 07-August-25			Index Future	1114.6490	1116.5970	1114.6490	1,116.5970	0
27/03/2025	AL37 On 06-November-25			Index Future	1136.1440	1138.1270	1136.1440	1,138.1270	0
27/03/2025	AL37 On 05-February-26			Index Future	1158.0660	1160.0840	1158.0660	1,160.0840	0
27/03/2025	AL37 On 07-May-26			Index Future	1180.0800	1182.1330	1180.0800	1,182.1330	0
27/03/2025	AL7T On 08-May-25			Index Future	1298.9720	1300.8420	1298.9720	1,300.8420	0
27/03/2025	AL7T On 07-August-25			Index Future	1324.3580	1326.2640	1324.3580	1,326.2640	0
27/03/2025	AL7T On 06-November-25			Index Future	1349.8980	1351.8360	1349.8980	1,351.8360	0
27/03/2025	AL7T On 05-February-26			Index Future	1375.9440	1377.9170	1375.9440	1,377.9170	0
27/03/2025	AL7T On 07-May-26			Index Future	1402.0990	1404.1060	1402.0990	1,404.1060	0
27/03/2025	ALBI On 08-May-25			Index Future	1114.5180	1116.5920	1114.5180	1,116.5920	94
27/03/2025	ALBI On 07-August-25			Index Future	1136.3000	1138.4130	1136.3000	1,138.4130	0
27/03/2025	ALBI On 06-November-25			Index Future	1158.2130	1160.3630	1158.2130	1,160.3630	0
27/03/2025	ALBI On 05-February-26			Index Future	1180.5600	1182.7500	1180.5600	1,182.7500	0
27/03/2025	ALBI On 07-May-26			Index Future	1203.0020	1205.2300	1203.0020	1,205.2300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	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
27/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	ES33 On 08-May-25			Bond Future	11.3939	11.3546	80.5681	80.7473	0
27/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5796.0700	5975.3500	5.7961	5.9754	0
27/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES33 On 07-August-25			Bond Future	11.5381	11.4970	82.1624	82.3451	0
27/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8357.7500	8540.5200	8.3578	8.5405	0
27/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES33 On 06-November-25			Bond Future	11.7016	11.6587	79.9693	80.1555	0
27/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1319.1100	1505.2200	1.3191	1.5052	0
27/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES33 On 05-February-26			Bond Future	11.8813	11.8363	81.5289	81.7184	0
27/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1666.6000	1477.0800	1.6666	1.4771	0
27/03/2025	ES33 On 07-May-26			Bond Future	12.0733	12.0261	79.2962	79.4891	0
27/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1584.3200	1391.4100	1.5843	1.3914	0
27/03/2025	ES42 On 08-May-25			Bond Future	12.1063	12.0772	74.6808	74.8453	0
27/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6049.8900	6214.4500	6.0499	6.2145	0
27/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES42 On 07-August-25			Bond Future	12.2378	12.2077	76.1585	76.3262	0
27/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7886.3300	8054.0500	7.8863	8.0541	0
27/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES42 On 06-November-25			Bond Future	12.3817	12.3504	73.3790	73.5498	0
27/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	45.1000	215.9000	0.0451	0.2159	0
27/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES42 On 05-February-26			Bond Future	12.5315	12.4990	74.8090	74.9829	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3790.7600	3616.8500	3.7908	3.6169	0
27/03/2025	ES42 On 07-May-26			Bond Future	12.6948	12.6610	71.9782	72.1553	0
27/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2663.1700	2486.1400	2.6632	2.4861	0
27/03/2025	GOVI On 08-May-25			GOVI	1098.1510	1100.2430	1098.1510	1,100.2430	634
27/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	761510.0000	782430.0000	76.1510	78.2430	0
27/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	GOVI On 07-August-25			GOVI	1119.6120	1121.7450	1119.6120	1,121.7450	0
27/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1086120.0000	1107450.0000	108.6120	110.7450	0
27/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	GOVI On 06-November-25			GOVI	1141.2040	1143.3740	1141.2040	1,143.3740	0
27/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	292040.0000	313740.0000	29.2040	31.3740	0
27/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	GOVI On 05-February-26			GOVI	1163.2230	1165.4330	1163.2230	1,165.4330	0
27/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	132230.0000	154330.0000	13.2230	15.4330	0
27/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	GOVI On 07-May-26			GOVI	1185.3350	1187.5830	1185.3350	1,187.5830	0
27/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	83350.0000	105830.0000	8.3350	10.5830	0
27/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/03/2025	IGOV On 08-May-25			Index Future	378.5080	380.2210	378.5080	380.2210	893
27/03/2025	IGOV On 07-August-25			Index Future	385.9980	387.7450	385.9980	387.7450	0
27/03/2025	IGOV On 06-November-25			Index Future	393.5320	395.3120	393.5320	395.3120	0
27/03/2025	IGOV On 05-February-26			Index Future	401.2140	403.0280	401.2140	403.0280	0
27/03/2025	IGOV On 07-May-26			Index Future	408.9290	410.7760	408.9290	410.7760	0
27/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/03/2025	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
27/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
27/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/03/2025	R033 On 08-May-25			Bond Future	10.0085	9.9585	101.1073	101.3762	9,365
27/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2123.8100	2337.6600	2.1238	2.3377	0
27/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	418.4000	363.3200	0.4184	0.3633	0
27/03/2025	R033 On 07-August-25			Bond Future	10.1058	10.0533	103.0833	103.3574	0
27/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2413.6500	2590.7500	2.4137	2.5908	0
27/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1252.9500	1155.9400	1.2530	1.1559	0
27/03/2025	R033 On 06-November-25			Bond Future	10.2169	10.1619	100.0258	100.3049	0
27/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2511.9500	2673.6200	2.5120	2.6736	0
27/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1941.5500	1824.1600	1.9416	1.8242	0
27/03/2025	R033 On 05-February-26			Bond Future	10.3377	10.2799	101.9536	102.2378	0
27/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3020.4400	3185.4900	3.0204	3.1855	0
27/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2276.6200	2157.4500	2.2766	2.1575	0
27/03/2025	R033 On 07-May-26			Bond Future	10.4737	10.4129	98.8418	99.1312	0
27/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2623.6200	2771.0700	2.6236	2.7711	0
27/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3070.0400	2928.1300	3.0700	2.9281	0
27/03/2025	R035 On 08-May-25			Bond Future	10.7144	10.6850	90.7630	90.9257	80,001
27/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	92.9500	112.1100	0.0930	0.1121	300
27/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3694.6000	3551.1100	3.6946	3.5511	0
27/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	481.7600	541.9900	0.4818	0.5420	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2015.9900	1913.5700	2.0160	1.9136	0
27/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	767.9000	847.4500	0.7679	0.8475	300
27/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1514.8900	1431.7900	1.5149	1.4318	0
27/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	1914.0700	2037.9900	1.9141	2.0380	0
27/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	624.4300	585.7000	0.6244	0.5857	150
27/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2145.9100	2275.2500	2.1459	2.2753	0
27/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	531.9000	498.5900	0.5319	0.4986	300
27/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4134.8500	4288.8300	4.1349	4.2888	400
27/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	139.1700	130.5000	0.1392	0.1305	0
27/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5292.9800	5451.9500	5.2930	5.4520	0
27/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	63.0500	59.3700	0.0631	0.0594	150
27/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5683.9000	5843.8300	5.6839	5.8438	0
27/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	47.9800	45.2600	0.0480	0.0453	0
27/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10117.6800	10280.3200	10.1177	10.2803	0
27/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.6200	0.6100	0.0006	0.0006	400
27/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13085.2700	13247.9200	13.0853	13.2479	0
27/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	400
27/03/2025	R035 On 07-August-25			Bond Future	10.8248	10.7941	92.5368	92.7026	0
27/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	409.3100	444.2500	0.4093	0.4443	300
27/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4560.0800	4429.2200	4.5601	4.4292	0
27/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1266.7700	1340.4600	1.2668	1.3405	300
27/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2602.9000	2510.7900	2.6029	2.5108	0
27/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3513.6700	3637.4100	3.5137	3.6374	0
27/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	994.7100	952.6500	0.9947	0.9527	8,500
27/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3665.2800	3791.1200	3.6653	3.7911	0
27/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	938.7400	898.7800	0.9387	0.8988	300
27/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9265.9400	9426.7700	9.2659	9.4268	0
27/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	100.8500	95.8800	0.1009	0.0959	0
27/03/2025	R035 On 06-November-25			Bond Future	10.9505	10.9186	89.8148	89.9835	0
27/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	473.9600	505.7300	0.4740	0.5057	2,000
27/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6202.5100	6065.5300	6.2025	6.0655	0
27/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	670.2800	711.0300	0.6703	0.7110	300
27/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5429.6600	5301.6600	5.4297	5.3017	0
27/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1200.9500	1261.3100	1.2010	1.2613	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
27/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4116.6500	4008.2600	4.1167	4.0083	0
27/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1554.3000	1625.2300	1.5543	1.6252	300
27/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3539.2300	3441.4100	3.5392	3.4414	0
27/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2500.9000	2594.0800	2.5009	2.5941	250
27/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2503.5400	2427.9700	2.5035	2.4280	0
27/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3263.7200	3370.4600	3.2637	3.3705	0
27/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1959.9400	1897.9300	1.9599	1.8979	0
27/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4036.5200	4154.2800	4.0365	4.1543	0
27/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1553.7000	1502.7100	1.5537	1.5027	2,000
27/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4106.5400	4225.2000	4.1065	4.2252	0
27/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1522.2200	1472.1300	1.5222	1.4721	250
27/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4902.9100	5030.6000	4.9029	5.0306	0
27/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1212.6700	1171.6100	1.2127	1.1716	300
27/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	5973.8100	6111.0700	5.9738	6.1111	0
27/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	903.7800	872.2900	0.9038	0.8723	250
27/03/2025	R035 On 05-February-26			Bond Future	11.0874	11.0541	91.5461	91.7178	0
27/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2194.2700	2273.6500	2.1943	2.2737	0
27/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3742.6900	3650.3300	3.7427	3.6503	0
27/03/2025	R035 On 07-May-26			Bond Future	11.2303	11.1955	88.7758	88.9506	0
27/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2350.3800	2429.2100	2.3504	2.4292	0
27/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4234.8500	4138.9300	4.2349	4.1389	0
27/03/2025	R038 On 08-May-25			Bond Future	11.2089	11.1593	99.0034	99.3329	9,602
27/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1391.1600	1588.1100	1.3912	1.5881	0
27/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1185.3000	1052.7900	1.1853	1.0528	0
27/03/2025	R038 On 07-August-25			Bond Future	11.3294	11.2777	100.9383	101.2741	0
27/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	1943.1900	2113.2000	1.9432	2.1132	0
27/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2525.5700	2359.7200	2.5256	2.3597	0
27/03/2025	R038 On 06-November-25			Bond Future	11.4615	11.4078	97.3979	97.7400	0
27/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1574.5200	1701.6100	1.5745	1.7016	1,770
27/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4703.9400	4489.0000	4.7039	4.4890	0
27/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2280.1700	2439.6800	2.2802	2.4397	0
27/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3701.6800	3519.1600	3.7017	3.5192	0
27/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6547.4300	6814.0000	6.5474	6.8140	0
27/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1256.5100	1181.0500	1.2565	1.1811	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
27/03/2025	R038 On 05-February-26			Bond Future	11.6015	11.5455	99.2748	99.6232	0
27/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3002.2500	3174.7500	3.0023	3.1748	0
27/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	4012.7100	3836.8300	4.0127	3.8368	0
27/03/2025	R038 On 07-May-26			Bond Future	11.7534	11.6951	95.6703	96.0250	0
27/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2903.0300	3063.3700	2.9030	3.0634	0
27/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5081.9900	4887.6100	5.0820	4.8876	0
27/03/2025	R053 On 08-May-25			Bond Future	11.6503	11.6159	101.1282	101.4111	22,706
27/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7642.6200	7918.7900	7.6426	7.9188	0
27/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	81.6600	74.9300	0.0817	0.0749	0
27/03/2025	R053 On 07-August-25			Bond Future	11.7624	11.7268	103.1046	103.3929	0
27/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10702.3500	10968.0700	10.7024	10.9681	0
27/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	431.8000	409.2300	0.4318	0.4092	0
27/03/2025	R053 On 06-November-25			Bond Future	11.8836	11.8466	99.2277	99.5213	0
27/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3239.5300	3389.5000	3.2395	3.3895	0
27/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4226.1500	4082.5200	4.2262	4.0825	0
27/03/2025	R053 On 05-February-26			Bond Future	12.0105	11.9721	101.1397	101.4387	0
27/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2614.7900	2734.1000	2.6148	2.7341	0
27/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6808.8700	6629.2100	6.8089	6.6292	0
27/03/2025	R053 On 07-May-26			Bond Future	12.1462	12.1062	97.1931	97.4975	0
27/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3411.8900	3544.7200	3.4119	3.5447	0
27/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6993.9500	6822.4100	6.9940	6.8224	0
27/03/2025	R186 On 08-May-25			Bond Future	8.3164	8.3011	107.3297	107.3528	156,074
27/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	317.6900	335.8000	0.3177	0.3358	0
27/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	86.0400	81.0900	0.0860	0.0811	0
27/03/2025	R186 On 07-August-25			Bond Future	8.3956	8.3773	104.1186	104.1420	0
27/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1123.6900	1144.6800	1.1237	1.1447	1,983
27/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	72.3200	69.8700	0.0723	0.0699	0
27/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1663.3800	1685.8100	1.6634	1.6858	0
27/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	31.9400	30.9300	0.0319	0.0309	0
27/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2356.0400	2379.1500	2.3560	2.3792	0
27/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	12.2500	11.9200	0.0123	0.0119	1,983
27/03/2025	R186 On 06-November-25			Bond Future	8.5322	8.5098	106.1252	106.1488	447
27/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	133.7800	141.2500	0.1338	0.1413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	559.4700	543.3500	0.5595	0.5434	0
27/03/2025	R186 On 05-February-26			Bond Future	8.7561	8.7272	102.8635	102.8872	0
27/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	206.1400	215.5900	0.2061	0.2156	0
27/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	475.0500	460.7300	0.4751	0.4607	0
27/03/2025	R186 On 07-May-26			Bond Future	9.2284	9.1877	104.8134	104.8374	0
27/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	160.1700	168.6200	0.1602	0.1686	0
27/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	476.7100	461.2400	0.4767	0.4612	0
27/03/2025	R202 On 08-May-25			Bond Future	271.1015	270.1366	271.1015	270.1366	2,157
27/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1208.5200	2173.4500	1.2085	2.1735	0
27/03/2025	R202 On 07-August-25			Bond Future	271.2119	270.2274	271.2119	270.2274	0
27/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	388.1300	1372.6300	0.3881	1.3726	0
27/03/2025	R202 On 06-November-25			Bond Future	276.5049	275.5005	276.5049	275.5005	0
27/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	864.8500	0.0000	0.8649	0.0000	0
27/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	139.5500	0.0000	0.1396	0
27/03/2025	R202 On 05-February-26			Bond Future	276.5432	275.5171	276.5432	275.5171	0
27/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1276.8400	2302.8700	1.2768	2.3029	0
27/03/2025	R202 On 07-May-26			Bond Future	281.8552	280.8086	281.8552	280.8086	0
27/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4305.2300	3258.6100	4.3052	3.2586	0
27/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R209 On 08-May-25			Bond Future	10.9579	10.9184	71.2113	71.4079	22,514
27/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4485.9200	4676.8600	4.4859	4.6769	0
27/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	54.4500	48.7800	0.0545	0.0488	0
27/03/2025	R209 On 07-August-25			Bond Future	11.0645	11.0235	72.6030	72.8034	0
27/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7477.3600	7667.5600	7.4774	7.6676	0
27/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	152.6600	142.4600	0.1527	0.1425	0
27/03/2025	R209 On 06-November-25			Bond Future	11.1818	11.1392	70.8497	71.0538	0
27/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2486.6300	2604.4300	2.4866	2.6044	0
27/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2066.1500	1979.8400	2.0662	1.9798	0
27/03/2025	R209 On 05-February-26			Bond Future	11.3064	11.2622	72.2154	72.4232	0
27/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1786.6600	1876.7500	1.7867	1.8768	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3583.1200	3465.3800	3.5831	3.4654	0
27/03/2025	R209 On 07-May-26			Bond Future	11.4417	11.3958	70.4327	70.6443	0
27/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2198.2500	2293.7700	2.1983	2.2938	0
27/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3935.4200	3819.3500	3.9354	3.8194	0
27/03/2025	R210 On 08-May-25			Bond Future	246.7881	247.1577	246.7881	247.1577	3,295
27/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1241.9400	872.2800	1.2419	0.8723	0
27/03/2025	R210 On 07-August-25			Bond Future	251.6716	252.0484	251.6716	252.0484	0
27/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3231.5500	3608.3500	3.2316	3.6084	0
27/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R210 On 06-November-25			Bond Future	253.1547	253.5375	253.1547	253.5375	0
27/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1014.6800	1397.4900	1.0147	1.3975	0
27/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R210 On 05-February-26			Bond Future	258.0950	258.4846	258.0950	258.4846	0
27/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4995.0100	5384.6100	4.9950	5.3846	0
27/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R210 On 07-May-26			Bond Future	259.5558	259.9511	259.5558	259.9511	0
27/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4155.7800	4551.0500	4.1558	4.5511	0
27/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/03/2025	R213 On 08-May-25			Bond Future	9.6155	9.5601	89.9655	90.1904	103,543
27/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3650.8200	3865.0900	3.6508	3.8651	0
27/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	75.0700	64.4200	0.0751	0.0644	0
27/03/2025	R213 On 07-August-25			Bond Future	9.7061	9.6476	91.7237	91.9530	17
27/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7288.1200	7513.3700	7.2881	7.5134	0
27/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	31.4600	27.4300	0.0315	0.0274	0
27/03/2025	R213 On 06-November-25			Bond Future	9.8181	9.7562	89.9381	90.1715	0
27/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2157.9100	2301.8800	2.1579	2.3019	0
27/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1289.4200	1199.9600	1.2894	1.2000	0
27/03/2025	R213 On 05-February-26			Bond Future	9.9447	9.8791	91.6722	91.9099	0
27/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1803.6500	1926.4200	1.8037	1.9264	0
27/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2001.6900	1886.7500	2.0017	1.8868	0
27/03/2025	R213 On 07-May-26			Bond Future	10.0831	10.0133	89.8572	90.0992	0
27/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1615.8400	1726.0800	1.6158	1.7261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2603.4200	2471.6800	2.6034	2.4717	0
27/03/2025	R214 On 08-May-25			Bond Future	11.5137	11.4844	65.1673	65.3193	17,660
27/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4428.4300	4575.7700	4.4284	4.5758	0
27/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	75.5000	70.7900	0.0755	0.0708	0
27/03/2025	R214 On 07-August-25			Bond Future	11.6219	11.5916	66.4409	66.5958	0
27/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6646.7000	6789.2900	6.6467	6.7893	0
27/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	292.8700	280.4900	0.2929	0.2805	0
27/03/2025	R214 On 06-November-25			Bond Future	11.7411	11.7098	64.4216	64.5793	0
27/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2206.0300	2288.9300	2.2060	2.2889	0
27/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2716.8000	2641.9800	2.7168	2.6420	0
27/03/2025	R214 On 05-February-26			Bond Future	11.8684	11.8359	65.6634	65.8240	0
27/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1491.3400	1551.6800	1.4913	1.5517	0
27/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4603.1000	4502.8000	4.6031	4.5028	0
27/03/2025	R214 On 07-May-26			Bond Future	11.9984	11.9647	63.6081	63.7716	0
27/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2197.0000	2268.6600	2.1970	2.2687	0
27/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4532.3600	4440.5100	4.5324	4.4405	0
27/03/2025	R248 On 08-May-25			Bond Future	11.6954	11.6457	78.4324	78.7475	267,814
27/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5482.9800	5784.3000	5.4830	5.7843	0
27/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	107.1200	93.3400	0.1071	0.0933	0
27/03/2025	R248 On 07-August-25			Bond Future	11.8075	11.7560	79.9653	80.2864	0
27/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8287.9900	8581.3600	8.2880	8.5814	0
27/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	356.7300	328.9300	0.3567	0.3289	0
27/03/2025	R248 On 06-November-25			Bond Future	11.9303	11.8769	77.0642	77.3914	0
27/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2452.3700	2611.4000	2.4524	2.6114	0
27/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3630.3600	3462.2400	3.6304	3.4622	0
27/03/2025	R248 On 05-February-26			Bond Future	12.0613	12.0059	78.5496	78.8828	0
27/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1873.6400	1998.0100	1.8736	1.9980	0
27/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5631.6100	5422.7300	5.6316	5.4227	0
27/03/2025	R248 On 07-May-26			Bond Future	12.1948	12.1373	75.5957	75.9351	0
27/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2711.7100	2858.4500	2.7117	2.8585	0
27/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5596.2900	5403.6400	5.5963	5.4036	0
27/03/2025	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
27/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0