



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
28/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	2029 On 08-May-25			Bond Future	136.6789	136.6832	136.6789	136.6832	5,933
28/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1171.1400	1166.8300	1.1711	1.1668	0
28/03/2025	2029 On 07-August-25			Bond Future	139.3740	139.3879	139.3740	139.3879	0
28/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1964.0300	1977.9200	1.9640	1.9779	0
28/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2029 On 06-November-25			Bond Future	140.6514	140.6690	140.6514	140.6690	68
28/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	861.3900	879.0100	0.8614	0.8790	0
28/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2029 On 05-February-26			Bond Future	143.3857	143.4144	143.3857	143.4144	0
28/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3275.7200	3304.3800	3.2757	3.3044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2029 On 07-May-26			Bond Future	144.6663	144.7018	144.6663	144.7018	0
28/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2846.3200	2881.7600	2.8463	2.8818	0
28/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2030 On 08-May-25			Bond Future	9.1857	9.1703	97.7735	97.8298	66,519
28/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	80.6300	87.1000	0.0806	0.0871	800
28/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1952.9100	1903.0500	1.9529	1.9031	0
28/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	100.3300	107.9000	0.1003	0.1079	300
28/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1822.8800	1774.1200	1.8229	1.7741	0
28/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	292.5100	308.3100	0.2925	0.3083	1,320
28/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1159.6000	1119.0700	1.1596	1.1191	0
28/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	646.6100	672.3100	0.6466	0.6723	800
28/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	667.4700	636.8400	0.6675	0.6368	0
28/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	725.5100	753.0000	0.7255	0.7530	300
28/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	600.1300	571.2900	0.6001	0.5713	0
28/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1269.0500	1305.9100	1.2691	1.3059	680
28/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	308.1100	288.6400	0.3081	0.2886	0
28/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1517.0400	1557.2400	1.5170	1.5572	0
28/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	231.6000	215.4700	0.2316	0.2155	300
28/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2734.0900	2784.8200	2.7341	2.7848	0
28/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	58.1800	52.5800	0.0582	0.0526	0
28/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2933.8100	2985.5000	2.9338	2.9855	0
28/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	46.2300	41.5900	0.0462	0.0416	800
28/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4019.2300	4073.9900	4.0192	4.0740	1,640
28/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	12.7300	11.1600	0.0127	0.0112	0
28/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5315.6200	5371.6500	5.3156	5.3717	2,280
28/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	1.9400	1.6400	0.0019	0.0016	0
28/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9196.2300	9252.5600	9.1962	9.2526	0
28/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
28/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10539.3800	10595.7100	10.5394	10.5957	0
28/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
28/03/2025	2030 On 07-August-25			Bond Future	9.2779	9.2595	95.6672	95.7314	47,753
28/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	336.7800	347.5700	0.3368	0.3476	300
28/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2307.5900	2254.2000	2.3076	2.2542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	998.0600	1023.8600	0.9981	1.0239	300
28/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1200.1500	1161.7700	1.2002	1.1618	0
28/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2310.9600	2354.2400	2.3110	2.3542	0
28/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	476.4400	455.5400	0.4764	0.4555	300
28/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4228.6000	4284.0500	4.2286	4.2841	1,054
28/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	145.6700	136.9400	0.1457	0.1369	0
28/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6166.0600	6227.8400	6.1661	6.2278	0
28/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	29.4200	27.0200	0.0294	0.0270	0
28/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9312.5300	9376.5700	9.3125	9.3766	0
28/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.0600	0.9200	0.0011	0.0009	1,054
28/03/2025	2030 On 06-November-25			Bond Future	9.3765	9.3561	97.5084	97.5761	0
28/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	460.3600	498.7700	0.4604	0.4988	300
28/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2672.6700	2643.3400	2.6727	2.6433	0
28/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1100.2100	1163.9200	1.1002	1.1639	300
28/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1622.0000	1617.9700	1.6220	1.6180	0
28/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1685.0300	1755.3300	1.6850	1.7553	0
28/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1143.7500	1146.3100	1.1438	1.1463	0
28/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2911.9600	2988.6100	2.9120	2.9886	0
28/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	609.4000	618.3100	0.6094	0.6183	300
28/03/2025	2030 On 05-February-26			Bond Future	9.4920	9.4678	95.3725	95.4489	0
28/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1582.6900	1656.1300	1.5827	1.6561	0
28/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1589.0800	1586.0600	1.5891	1.5861	0
28/03/2025	2030 On 07-May-26			Bond Future	9.6416	9.6140	97.1762	97.2583	0
28/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1367.5700	1381.6900	1.3676	1.3817	0
28/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2118.8300	2050.9100	2.1188	2.0509	0
28/03/2025	2032 On 08-May-25			Bond Future	9.9903	9.9600	92.4367	92.5769	127,449
28/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	94.1400	74.7100	0.0941	0.0747	300
28/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2877.0800	2717.4500	2.8771	2.7175	0
28/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	105.9700	85.4100	0.1060	0.0854	800
28/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2792.8900	2632.1300	2.7929	2.6321	0
28/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	769.0600	761.9800	0.7691	0.7620	300
28/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1188.0200	1040.7400	1.1880	1.0407	0
28/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	814.2900	809.4500	0.8143	0.8095	800
28/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1140.2600	995.2200	1.1403	0.9952	0

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28/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	1840.7700	1886.1700	1.8408	1.8862	0
28/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	513.0500	418.2500	0.5131	0.4183	300
28/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4232.9300	4347.5000	4.2329	4.3475	0
28/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	101.0700	75.4400	0.1011	0.0754	0
28/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4478.9900	4596.7400	4.4790	4.5967	0
28/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	85.8800	63.4300	0.0859	0.0634	800
28/03/2025	2032 On 07-August-25			Bond Future	10.0943	10.0610	94.2368	94.3861	0
28/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	381.6300	415.3000	0.3816	0.4153	300
28/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3564.1600	3448.5200	3.5642	3.4485	0
28/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1126.0300	1155.7000	1.1260	1.1557	300
28/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	2002.7100	1883.0700	2.0027	1.8831	0
28/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	2959.1600	3027.7700	2.9592	3.0278	0
28/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	769.0100	688.3100	0.7690	0.6883	300
28/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8153.9900	8319.6500	8.1540	8.3197	0
28/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	48.5200	64.8700	0.0485	0.0649	0
28/03/2025	2032 On 06-November-25			Bond Future	10.2129	10.1774	91.8894	92.0439	0
28/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	578.3200	616.6100	0.5783	0.6166	300
28/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	4195.6600	4079.4700	4.1957	4.0795	0
28/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1331.3700	1361.4600	1.3314	1.3615	300
28/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2702.9200	2578.5300	2.7029	2.5785	0
28/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2517.1700	2565.4700	2.5172	2.5655	0
28/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1623.6700	1517.4900	1.6237	1.5175	0
28/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	3871.8100	3949.9500	3.8718	3.9500	0
28/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	990.9300	914.5900	0.9909	0.9146	300
28/03/2025	2032 On 05-February-26			Bond Future	10.3442	10.3050	93.6535	93.8180	0
28/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	1865.9900	1912.3100	1.8660	1.9123	0
28/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2642.8900	2524.7400	2.6429	2.5247	0
28/03/2025	2032 On 07-May-26			Bond Future	10.4922	10.4498	91.2646	91.4362	0
28/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1816.8700	1871.8500	1.8169	1.8719	0
28/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3255.7700	3139.1500	3.2558	3.1392	0
28/03/2025	2033 On 08-May-25			Bond Future	128.6906	128.6469	128.6906	128.6469	9,939
28/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1929.3600	1973.1100	1.9294	1.9731	0
28/03/2025	2033 On 07-August-25			Bond Future	131.2282	131.1926	131.2282	131.1926	0

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28/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2578.2200	2542.5500	2.5782	2.5426	0
28/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2033 On 06-November-25			Bond Future	132.2472	132.2141	132.2472	132.2141	0
28/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	892.7900	925.9200	0.8928	0.9259	0
28/03/2025	2033 On 05-February-26			Bond Future	134.8183	134.7945	134.8183	134.7945	0
28/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1938.2500	1914.5000	1.9383	1.9145	0
28/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2033 On 07-May-26			Bond Future	135.8319	135.8135	135.8319	135.8135	0
28/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	671.8800	653.5200	0.6719	0.6535	0
28/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2037 On 08-May-25			Bond Future	11.2208	11.1860	84.8650	85.0611	62,458
28/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	51.9400	63.8900	0.0519	0.0639	300
28/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	4249.1500	4065.0100	4.2492	4.0650	0
28/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	565.5500	635.8300	0.5656	0.6358	300
28/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1820.5100	1694.7000	1.8205	1.6947	0
28/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	1927.0900	2067.0800	1.9271	2.0671	0
28/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	597.1600	541.0600	0.5972	0.5411	300
28/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	5560.1000	5750.1600	5.5601	5.7502	0
28/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	46.8500	40.8200	0.0469	0.0408	0
28/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7037.2000	7231.1700	7.0372	7.2312	15,000
28/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	15.4600	13.3400	0.0155	0.0133	0
28/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	10612.7700	10808.8000	10.6128	10.8088	7,500
28/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.3700	0.3100	0.0004	0.0003	0
28/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	10843.2300	11039.2800	10.8432	11.0393	7,500
28/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2700	0.2300	0.0003	0.0002	0
28/03/2025	2037 On 07-August-25			Bond Future	11.3470	11.3097	82.2568	82.4625	74,658
28/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	214.2200	234.6600	0.2142	0.2347	2,541
28/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	6033.5000	5848.1800	6.0335	5.8482	0
28/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	347.0600	376.4000	0.3471	0.3764	300
28/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	5204.1800	5027.7600	5.2042	5.0278	0
28/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	399.3500	432.1200	0.3994	0.4321	2,341
28/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4958.7900	4785.8000	4.9588	4.7858	0
28/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	506.8600	546.2600	0.5069	0.5463	200

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28/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4534.0300	4367.6700	4.5340	4.3677	0
28/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1127.1300	1195.7800	1.1271	1.1958	300
28/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	3070.0700	2932.9600	3.0701	2.9330	0
28/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1284.9700	1359.7300	1.2850	1.3597	0
28/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2830.8200	2699.8200	2.8308	2.6998	2,541
28/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2244.8000	2349.6500	2.2448	2.3497	0
28/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1844.0800	1743.1700	1.8441	1.7432	2,541
28/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3635.3700	3771.3600	3.6354	3.7714	0
28/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	1086.9900	1017.2200	1.0870	1.0172	2,541
28/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3673.2900	3809.8300	3.6733	3.8098	0
28/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	1072.2400	1003.0200	1.0722	1.0030	300
28/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5028.9700	5186.2500	5.0290	5.1863	0
28/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	666.1700	617.6900	0.6662	0.6177	2,541
28/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	8657.9200	8847.1300	8.6579	8.8471	0
28/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	173.7100	157.1600	0.1737	0.1572	0
28/03/2025	2037 On 06-November-25			Bond Future	11.4746	11.4355	83.8396	84.0513	0
28/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	577.9500	657.6900	0.5780	0.6577	300
28/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	6084.9000	5952.9500	6.0849	5.9530	0
28/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1393.8000	1531.2900	1.3938	1.5313	300
28/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	4013.2700	3939.0700	4.0133	3.9391	0
28/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3074.6700	3259.0600	3.0747	3.2591	0
28/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2241.8100	2214.5100	2.2418	2.2145	0
28/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	4916.0400	5118.1900	4.9160	5.1182	0
28/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1330.2800	1320.7400	1.3303	1.3207	300
28/03/2025	2037 On 05-February-26			Bond Future	11.6130	11.5711	81.1904	81.4125	0
28/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1000.8100	1042.0300	1.0008	1.0420	1,930
28/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	6317.8300	6136.9300	6.3178	6.1369	0
28/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1419.5100	1471.7100	1.4195	1.4717	1,970
28/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	5310.9700	5141.0500	5.3110	5.1411	0
28/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2048.5000	2117.3700	2.0485	2.1174	0
28/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	4271.8100	4118.5600	4.2718	4.1186	0
28/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2438.3700	2515.6300	2.4384	2.5156	0
28/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3790.5000	3645.6400	3.7905	3.6456	1,930
28/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	3869.0800	3973.5100	3.8691	3.9735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2579.0500	2461.3600	2.5791	2.4614	1,930
28/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5231.8700	5358.0000	5.2319	5.3580	0
28/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1862.7400	1766.7500	1.8627	1.7668	1,970
28/03/2025	2037 On 07-May-26			Bond Future	11.7674	11.7229	82.7249	82.9547	0
28/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2356.2200	2504.9500	2.3562	2.5050	0
28/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4713.2400	4632.1100	4.7132	4.6321	0
28/03/2025	2038 On 08-May-25			Bond Future	139.6512	139.5790	139.6512	139.5790	2,918
28/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	28.7800	100.9800	0.0288	0.1010	0
28/03/2025	2038 On 07-August-25			Bond Future	140.2729	140.2089	140.2729	140.2089	0
28/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	712.9100	648.9000	0.7129	0.6489	0
28/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2038 On 06-November-25			Bond Future	143.0068	142.9450	143.0068	142.9450	0
28/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	873.2500	934.9600	0.8733	0.9350	0
28/03/2025	2038 On 05-February-26			Bond Future	143.6116	143.5595	143.6116	143.5595	0
28/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	411.5500	359.4500	0.4116	0.3595	0
28/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2038 On 07-May-26			Bond Future	146.3637	146.3169	146.3637	146.3169	0
28/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1833.6600	1786.8600	1.8337	1.7869	0
28/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2040 On 08-May-25			Bond Future	11.6229	11.5984	84.2165	84.3638	31,953
28/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	5772.4300	5924.2600	5.7724	5.9243	0
28/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	55.4200	60.0100	0.0554	0.0600	0
28/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	6393.4600	6544.3500	6.3935	6.5444	15,000
28/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	36.1700	39.8200	0.0362	0.0398	0
28/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	9835.4700	9982.5000	9.8355	9.9825	7,500
28/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.3100	2.1000	0.0023	0.0021	0
28/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10178.4000	10325.4900	10.1784	10.3255	7,500
28/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.6000	1.4500	0.0016	0.0015	0
28/03/2025	2040 On 07-August-25			Bond Future	11.7539	11.7274	81.3450	81.5009	37,122
28/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	268.7600	286.2200	0.2688	0.2862	400
28/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	6182.2700	6043.7900	6.1823	6.0438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1188.0200	1238.4300	1.1880	1.2384	400
28/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	3309.8900	3204.3600	3.3099	3.2044	0
28/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3004.0600	3092.0000	3.0041	3.0920	0
28/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1576.1400	1508.1400	1.5761	1.5081	400
28/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	8579.4400	8717.6300	8.5794	8.7176	0
28/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	256.7200	238.9700	0.2567	0.2390	0
28/03/2025	2040 On 06-November-25			Bond Future	11.8855	11.8577	82.9101	83.0710	292
28/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	2648.7700	2800.8200	2.6488	2.8008	0
28/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2912.1700	2903.3100	2.9122	2.9033	0
28/03/2025	2040 On 05-February-26			Bond Future	12.0275	11.9975	79.9925	80.1627	0
28/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	1912.5400	2034.6200	1.9125	2.0346	0
28/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	5040.4500	4992.3000	5.0405	4.9923	0
28/03/2025	2040 On 07-May-26			Bond Future	12.1838	12.1519	81.5039	81.6808	0
28/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2393.5600	2520.1600	2.3936	2.5202	0
28/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	5315.7300	5265.4300	5.3157	5.2654	0
28/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2044 On 08-May-25			Bond Future	11.7862	11.7464	79.6939	79.9370	72,436
28/03/2025	2044 On 08-May-25		Put	Bond Future	20306.0600	20062.9700	20.3061	20.0630	0
28/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	14.3200	19.3700	0.0143	0.0194	9,000
28/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	6080.8800	5842.8400	6.0809	5.8428	0
28/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	24.2600	32.1000	0.0243	0.0321	2,490
28/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	5611.2600	5376.0100	5.6113	5.3760	0
28/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	282.2100	335.0400	0.2822	0.3350	9,000
28/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	3017.4800	2827.2200	3.0175	2.8272	0
28/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	847.1400	956.1700	0.8471	0.9562	0
28/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1684.8000	1550.7400	1.6848	1.5507	2,490
28/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1157.6900	1288.3300	1.1577	1.2883	0
28/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	1317.7000	1205.2500	1.3177	1.2053	9,000
28/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	3834.2900	4050.8700	3.8343	4.0509	0
28/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	234.3700	207.8600	0.2344	0.2079	2,490
28/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	5454.0600	5686.7000	5.4541	5.6867	0
28/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	84.9400	74.4900	0.0849	0.0745	0
28/03/2025	2044 On 07-August-25			Bond Future	11.9131	11.8709	76.8596	77.1130	16
28/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	84.9100	111.9100	0.0849	0.1119	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
28/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	8429.8400	8203.5000	8.4298	8.2035	0
28/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	679.6500	802.5600	0.6797	0.8026	9,000
28/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	4495.5000	4365.0700	4.4955	4.3651	0
28/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	1985.8000	2189.5800	1.9858	2.1896	0
28/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	2364.8200	2315.2600	2.3648	2.3153	9,000
28/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8134.6800	8381.5800	8.1347	8.3816	0
28/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	313.0500	306.6100	0.3131	0.3066	0
28/03/2025	2044 On 06-November-25			Bond Future	12.0400	11.9959	78.3384	78.5986	0
28/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2424.9300	2540.6200	2.4249	2.5406	0
28/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	3375.2500	3230.8200	3.3753	3.2308	0
28/03/2025	2044 On 05-February-26			Bond Future	12.1764	12.1296	75.4582	75.7293	0
28/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	1757.3600	1919.5200	1.7574	1.9195	0
28/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	5451.8400	5342.9400	5.4518	5.3429	0
28/03/2025	2044 On 07-May-26			Bond Future	12.3255	12.2762	76.8839	77.1632	0
28/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2482.1200	2579.7900	2.4821	2.5798	0
28/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5550.0200	5368.3200	5.5500	5.3683	0
28/03/2025	2046 On 08-May-25			Bond Future	118.7635	119.8298	118.7635	119.8298	19,602
28/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	3206.4800	2140.1600	3.2065	2.1402	0
28/03/2025	2046 On 07-August-25			Bond Future	121.1053	122.2011	121.1053	122.2011	0
28/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	2415.3100	3511.1100	2.4153	3.5111	0
28/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2046 On 06-November-25			Bond Future	121.2040	122.3241	121.2040	122.3241	0
28/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	4206.0000	3085.8700	4.2060	3.0859	0
28/03/2025	2046 On 05-February-26			Bond Future	123.5597	124.7109	123.5597	124.7109	0
28/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	1909.7400	3060.9200	1.9097	3.0609	0
28/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2046 On 07-May-26			Bond Future	123.6203	124.7990	123.6203	124.7990	0
28/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	1329.6900	151.0500	1.3297	0.1511	0
28/03/2025	2050 On 08-May-25			Bond Future	121.0457	121.2481	121.0457	121.2481	16,080
28/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	88.0600	0.0000	0.0881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	114.2600	0.0000	0.1143	0.0000	0
28/03/2025	2050 On 07-August-25			Bond Future	121.0568	121.2714	121.0568	121.2714	0
28/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1166.7600	1381.3600	1.1668	1.3814	0
28/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2050 On 06-November-25			Bond Future	123.4160	123.6379	123.4160	123.6379	0
28/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	1003.9900	782.0900	1.0040	0.7821	0
28/03/2025	2050 On 05-February-26			Bond Future	123.3921	123.6275	123.3921	123.6275	0
28/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	572.1200	807.5000	0.5721	0.8075	0
28/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	2050 On 07-May-26			Bond Future	125.7564	126.0017	125.7564	126.0017	0
28/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1686.3500	1931.7000	1.6864	1.9317	0
28/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	AL37 On 08-May-25			Index Future	1092.3340	1093.2820	1092.3340	1,093.2820	0
28/03/2025	AL37 On 07-August-25			Index Future	1113.6060	1114.6490	1113.6060	1,114.6490	0
28/03/2025	AL37 On 06-November-25			Index Future	1135.0540	1136.1440	1135.0540	1,136.1440	0
28/03/2025	AL37 On 05-February-26			Index Future	1156.8680	1158.0660	1156.8680	1,158.0660	0
28/03/2025	AL37 On 07-May-26			Index Future	1178.8080	1180.0800	1178.8080	1,180.0800	0
28/03/2025	AL7T On 08-May-25			Index Future	1296.6270	1298.9720	1296.6270	1,298.9720	0
28/03/2025	AL7T On 07-August-25			Index Future	1321.8770	1324.3580	1321.8770	1,324.3580	0
28/03/2025	AL7T On 06-November-25			Index Future	1347.3360	1349.8980	1347.3360	1,349.8980	0
28/03/2025	AL7T On 05-February-26			Index Future	1373.2300	1375.9440	1373.2300	1,375.9440	0
28/03/2025	AL7T On 07-May-26			Index Future	1399.2730	1402.0990	1399.2730	1,402.0990	0
28/03/2025	ALBI On 08-May-25			Index Future	1112.6810	1114.5180	1112.6810	1,114.5180	94
28/03/2025	ALBI On 07-August-25			Index Future	1134.3490	1136.3000	1134.3490	1,136.3000	0
28/03/2025	ALBI On 06-November-25			Index Future	1156.1960	1158.2130	1156.1960	1,158.2130	0
28/03/2025	ALBI On 05-February-26			Index Future	1178.4170	1180.5600	1178.4170	1,180.5600	0
28/03/2025	ALBI On 07-May-26			Index Future	1200.7650	1203.0020	1200.7650	1,203.0020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	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
28/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	ES33 On 08-May-25			Bond Future	11.4134	11.3939	80.4793	80.5681	0
28/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5707.3200	5796.0700	5.7073	5.7961	0
28/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES33 On 07-August-25			Bond Future	11.5597	11.5381	82.0663	82.1624	0
28/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8261.6900	8357.7500	8.2617	8.3578	0
28/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES33 On 06-November-25			Bond Future	11.7247	11.7016	79.8695	79.9693	0
28/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1219.2900	1319.1100	1.2193	1.3191	0
28/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES33 On 05-February-26			Bond Future	11.9070	11.8813	81.4210	81.5289	0
28/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1774.4700	1666.6000	1.7745	1.6666	0
28/03/2025	ES33 On 07-May-26			Bond Future	12.1011	12.0733	79.1829	79.2962	0
28/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1697.6900	1584.3200	1.6977	1.5843	0
28/03/2025	ES42 On 08-May-25			Bond Future	12.1307	12.1063	74.5430	74.6808	0
28/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5912.0700	6049.8900	5.9121	6.0499	0
28/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES42 On 07-August-25			Bond Future	12.2641	12.2378	76.0128	76.1585	0
28/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7740.6400	7886.3300	7.7406	7.8863	0
28/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES42 On 06-November-25			Bond Future	12.4094	12.3817	73.2286	73.3790	0
28/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	45.1000	0.0000	0.0451	0
28/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	105.2900	0.0000	0.1053	0.0000	0
28/03/2025	ES42 On 05-February-26			Bond Future	12.5613	12.5315	74.6500	74.8090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3949.6900	3790.7600	3.9497	3.7908	0
28/03/2025	ES42 On 07-May-26			Bond Future	12.7264	12.6948	71.8131	71.9782	0
28/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2828.3100	2663.1700	2.8283	2.6632	0
28/03/2025	GOVI On 08-May-25			GOVI	1096.3500	1098.1510	1096.3500	1,098.1510	634
28/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	743500.0000	761510.0000	74.3500	76.1510	0
28/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	GOVI On 07-August-25			GOVI	1117.7010	1119.6120	1117.7010	1,119.6120	0
28/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1067010.0000	1086120.0000	106.7010	108.6120	0
28/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	GOVI On 06-November-25			GOVI	1139.2270	1141.2040	1139.2270	1,141.2040	0
28/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	272270.0000	292040.0000	27.2270	29.2040	0
28/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	GOVI On 05-February-26			GOVI	1161.1210	1163.2230	1161.1210	1,163.2230	0
28/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	111210.0000	132230.0000	11.1210	13.2230	0
28/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	GOVI On 07-May-26			GOVI	1183.1420	1185.3350	1183.1420	1,185.3350	0
28/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	61420.0000	83350.0000	6.1420	8.3350	0
28/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/03/2025	IGOV On 08-May-25			Index Future	377.8740	378.5080	377.8740	378.5080	893
28/03/2025	IGOV On 07-August-25			Index Future	385.3250	385.9980	385.3250	385.9980	0
28/03/2025	IGOV On 06-November-25			Index Future	392.8370	393.5320	392.8370	393.5320	0
28/03/2025	IGOV On 05-February-26			Index Future	400.4760	401.2140	400.4760	401.2140	0
28/03/2025	IGOV On 07-May-26			Index Future	408.1580	408.9290	408.1580	408.9290	0
28/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/03/2025	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
28/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
28/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
28/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/03/2025	R033 On 08-May-25			Bond Future	10.0388	10.0085	100.9452	101.1073	9,365
28/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2008.4100	2123.8100	2.0084	2.1238	0
28/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	465.0700	418.4000	0.4651	0.4184	0
28/03/2025	R033 On 07-August-25			Bond Future	10.1389	10.1058	102.9111	103.0833	0
28/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2313.4100	2413.6500	2.3134	2.4137	0
28/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1324.9800	1252.9500	1.3250	1.2530	0
28/03/2025	R033 On 06-November-25			Bond Future	10.2521	10.2169	99.8478	100.0258	0
28/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2425.3800	2511.9500	2.4254	2.5120	0
28/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	2033.0100	1941.5500	2.0330	1.9416	0
28/03/2025	R033 On 05-February-26			Bond Future	10.3763	10.3377	101.7645	101.9536	0
28/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	2930.5900	3020.4400	2.9306	3.0204	0
28/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2375.8700	2276.6200	2.3759	2.2766	0
28/03/2025	R033 On 07-May-26			Bond Future	10.5152	10.4737	98.6448	98.8418	0
28/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2545.5300	2623.6200	2.5455	2.6236	0
28/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3188.9400	3070.0400	3.1889	3.0700	0
28/03/2025	R035 On 08-May-25			Bond Future	10.7443	10.7144	90.5977	90.7630	80,001
28/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	62.9700	92.9500	0.0630	0.0930	300
28/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3829.9100	3694.6000	3.8299	3.6946	0
28/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	393.6700	481.7600	0.3937	0.4818	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	2093.1900	2015.9900	2.0932	2.0160	0
28/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	656.6700	767.9000	0.6567	0.7679	300
28/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1568.9500	1514.8900	1.5690	1.5149	0
28/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	1760.1500	1914.0700	1.7602	1.9141	0
28/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	635.8000	624.4300	0.6358	0.6244	150
28/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	1988.0600	2145.9100	1.9881	2.1459	0
28/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	539.3400	531.9000	0.5393	0.5319	300
28/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	3967.2300	4134.8500	3.9672	4.1349	400
28/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	136.8400	139.1700	0.1368	0.1392	0
28/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5125.1900	5292.9800	5.1252	5.2930	0
28/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	60.5500	63.0500	0.0606	0.0631	150
28/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5516.3400	5683.9000	5.5163	5.6839	0
28/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	45.7100	47.9800	0.0457	0.0480	0
28/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	9952.5300	10117.6800	9.9525	10.1177	0
28/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.7600	0.6200	0.0008	0.0006	400
28/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	12919.9800	13085.2700	12.9200	13.0853	0
28/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	400
28/03/2025	R035 On 07-August-25			Bond Future	10.8572	10.8248	92.3620	92.5368	0
28/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	382.4000	409.3100	0.3824	0.4093	300
28/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4707.9800	4560.0800	4.7080	4.5601	0
28/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1205.3900	1266.7700	1.2054	1.2668	300
28/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2716.3300	2602.9000	2.7163	2.6029	0
28/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3399.2800	3513.6700	3.3993	3.5137	0
28/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1055.1300	994.7100	1.0551	0.9947	8,500
28/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3548.5200	3665.2800	3.5485	3.6653	0
28/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	996.7900	938.7400	0.9968	0.9387	300
28/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9101.5300	9265.9400	9.1015	9.2659	0
28/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	111.2500	100.8500	0.1113	0.1009	0
28/03/2025	R035 On 06-November-25			Bond Future	10.9847	10.9505	89.6345	89.8148	0
28/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	451.3000	473.9600	0.4513	0.4740	2,000
28/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6360.1600	6202.5100	6.3602	6.2025	0
28/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	641.3800	670.2800	0.6414	0.6703	300
28/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5581.0700	5429.6600	5.5811	5.4297	0
28/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1154.7400	1200.9500	1.1547	1.2010	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
28/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	4250.7500	4116.6500	4.2508	4.1167	0
28/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1497.6800	1554.3000	1.4977	1.5543	300
28/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3662.9200	3539.2300	3.6629	3.5392	0
28/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2424.4000	2500.9000	2.4244	2.5009	250
28/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2607.3500	2503.5400	2.6074	2.5035	0
28/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3173.4700	3263.7200	3.1735	3.2637	0
28/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	2050.0000	1959.9400	2.0500	1.9599	0
28/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	3934.1900	4036.5200	3.9342	4.0365	0
28/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1631.6800	1553.7000	1.6317	1.5537	2,000
28/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4003.3700	4106.5400	4.0034	4.1065	0
28/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1599.3600	1522.2200	1.5994	1.5222	250
28/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	4789.2100	4902.9100	4.7892	4.9029	0
28/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1279.2800	1212.6700	1.2793	1.2127	300
28/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	5848.3700	5973.8100	5.8484	5.9738	0
28/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	958.6500	903.7800	0.9587	0.9038	250
28/03/2025	R035 On 05-February-26			Bond Future	11.1245	11.0874	91.3555	91.5461	0
28/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2058.9100	2194.2700	2.0589	2.1943	0
28/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3797.9600	3742.6900	3.7980	3.7427	0
28/03/2025	R035 On 07-May-26			Bond Future	11.2698	11.2303	88.5778	88.7758	0
28/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2290.3300	2350.3800	2.2903	2.3504	0
28/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4372.8500	4234.8500	4.3729	4.2349	0
28/03/2025	R038 On 08-May-25			Bond Future	11.2437	11.2089	98.7730	99.0034	9,260
28/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1214.1100	1391.1600	1.2141	1.3912	0
28/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1238.6700	1185.3000	1.2387	1.1853	0
28/03/2025	R038 On 07-August-25			Bond Future	11.3667	11.3294	100.6965	100.9383	0
28/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	1833.1600	1943.1900	1.8332	1.9432	0
28/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2657.2600	2525.5700	2.6573	2.5256	0
28/03/2025	R038 On 06-November-25			Bond Future	11.5008	11.4615	97.1491	97.3979	0
28/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1425.6500	1574.5200	1.4257	1.5745	1,770
28/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4803.8800	4703.9400	4.8039	4.7039	0
28/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2095.0700	2280.1700	2.0951	2.2802	0
28/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3765.3900	3701.6800	3.7654	3.7017	0
28/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6294.0700	6547.4300	6.2941	6.5474	0
28/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1251.9600	1256.5100	1.2520	1.2565	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
28/03/2025	R038 On 05-February-26			Bond Future	11.6436	11.6015	99.0138	99.2748	0
28/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	2893.5200	3002.2500	2.8935	3.0023	0
28/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	4165.0300	4012.7100	4.1650	4.0127	0
28/03/2025	R038 On 07-May-26			Bond Future	11.7980	11.7534	95.4000	95.6703	0
28/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	2806.8500	2903.0300	2.8069	2.9030	0
28/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	5256.0400	5081.9900	5.2560	5.0820	0
28/03/2025	R053 On 08-May-25			Bond Future	11.6800	11.6503	100.8849	101.1282	22,568
28/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	7431.8700	7642.6200	7.4319	7.6426	0
28/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	114.1600	81.6600	0.1142	0.0817	0
28/03/2025	R053 On 07-August-25			Bond Future	11.7942	11.7624	102.8495	103.1046	0
28/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	10501.6700	10702.3500	10.5017	10.7024	0
28/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	486.2200	431.8000	0.4862	0.4318	0
28/03/2025	R053 On 06-November-25			Bond Future	11.9169	11.8836	98.9652	99.2277	0
28/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3304.9300	3239.5300	3.3049	3.2395	0
28/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	4553.9700	4226.1500	4.5540	4.2262	0
28/03/2025	R053 On 05-February-26			Bond Future	12.0461	12.0105	100.8646	101.1397	0
28/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2569.8900	2614.7900	2.5699	2.6148	0
28/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	7039.0700	6808.8700	7.0391	6.8089	0
28/03/2025	R053 On 07-May-26			Bond Future	12.1837	12.1462	96.9086	97.1931	0
28/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3454.7000	3411.8900	3.4547	3.4119	0
28/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	7321.2600	6993.9500	7.3213	6.9940	0
28/03/2025	R186 On 08-May-25			Bond Future	8.3610	8.3164	107.2623	107.3297	156,329
28/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	269.0900	317.6900	0.2691	0.3177	0
28/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	104.8500	86.0400	0.1049	0.0860	0
28/03/2025	R186 On 07-August-25			Bond Future	8.4547	8.3956	104.0426	104.1186	0
28/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1041.6400	1123.6900	1.0416	1.1237	1,983
28/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	66.2400	72.3200	0.0662	0.0723	0
28/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1584.2000	1663.3800	1.5842	1.6634	0
28/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	28.7300	31.9400	0.0287	0.0319	0
28/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2278.5800	2356.0400	2.2786	2.3560	0
28/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	10.7600	12.2500	0.0108	0.0123	1,983
28/03/2025	R186 On 06-November-25			Bond Future	8.6080	8.5322	106.0453	106.1252	447
28/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	113.0700	133.7800	0.1131	0.1338	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	618.7100	559.4700	0.6187	0.5595	0
28/03/2025	R186 On 05-February-26			Bond Future	8.8647	8.7561	102.7741	102.8635	0
28/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	174.3300	206.1400	0.1743	0.2061	0
28/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	532.6200	475.0500	0.5326	0.4751	0
28/03/2025	R186 On 07-May-26			Bond Future	9.3915	9.2284	104.7179	104.8134	0
28/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	124.2300	160.1700	0.1242	0.1602	0
28/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	536.2800	476.7100	0.5363	0.4767	0
28/03/2025	R202 On 08-May-25			Bond Future	271.0978	271.1015	271.0978	271.1015	2,157
28/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1212.1900	1208.5200	1.2122	1.2085	0
28/03/2025	R202 On 07-August-25			Bond Future	271.1895	271.2119	271.1895	271.2119	0
28/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	410.5500	388.1300	0.4106	0.3881	0
28/03/2025	R202 On 06-November-25			Bond Future	276.4755	276.5049	276.4755	276.5049	0
28/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	835.4800	864.8500	0.8355	0.8649	0
28/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R202 On 05-February-26			Bond Future	276.4925	276.5432	276.4925	276.5432	0
28/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1327.5000	1276.8400	1.3275	1.2768	0
28/03/2025	R202 On 07-May-26			Bond Future	281.7914	281.8552	281.7914	281.8552	0
28/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4241.4400	4305.2300	4.2414	4.3052	0
28/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R209 On 08-May-25			Bond Future	10.9776	10.9579	71.1137	71.2113	22,514
28/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4398.1400	4485.9200	4.3981	4.4859	0
28/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	64.2800	54.4500	0.0643	0.0545	0
28/03/2025	R209 On 07-August-25			Bond Future	11.0859	11.0645	72.4986	72.6030	0
28/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7378.3300	7477.3600	7.3783	7.4774	0
28/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	158.0500	152.6600	0.1581	0.1527	0
28/03/2025	R209 On 06-November-25			Bond Future	11.2044	11.1818	70.7415	70.8497	0
28/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2475.6600	2486.6300	2.4757	2.4866	0
28/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	2163.3800	2066.1500	2.1634	2.0662	0
28/03/2025	R209 On 05-February-26			Bond Future	11.3311	11.3064	72.0997	72.2154	0
28/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1762.3000	1786.6600	1.7623	1.7867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3674.4800	3583.1200	3.6745	3.5831	0
28/03/2025	R209 On 07-May-26			Bond Future	11.4681	11.4417	70.3117	70.4327	0
28/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2157.4000	2198.2500	2.1574	2.1983	0
28/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	4015.5500	3935.4200	4.0156	3.9354	0
28/03/2025	R210 On 08-May-25			Bond Future	246.7439	246.7881	246.7439	246.7881	3,295
28/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1286.1100	1241.9400	1.2861	1.2419	0
28/03/2025	R210 On 07-August-25			Bond Future	251.6094	251.6716	251.6094	251.6716	0
28/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3169.4200	3231.5500	3.1694	3.2316	0
28/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R210 On 06-November-25			Bond Future	253.0851	253.1547	253.0851	253.1547	0
28/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	945.0700	1014.6800	0.9451	1.0147	0
28/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R210 On 05-February-26			Bond Future	258.0048	258.0950	258.0048	258.0950	0
28/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4904.8200	4995.0100	4.9048	4.9950	0
28/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R210 On 07-May-26			Bond Future	259.4526	259.5558	259.4526	259.5558	0
28/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4052.6400	4155.7800	4.0526	4.1558	0
28/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/03/2025	R213 On 08-May-25			Bond Future	9.6460	9.6155	89.8419	89.9655	103,521
28/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3529.8000	3650.8200	3.5298	3.6508	0
28/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	77.7200	75.0700	0.0777	0.0751	0
28/03/2025	R213 On 07-August-25			Bond Future	9.7400	9.7061	91.5914	91.7237	17
28/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7160.5600	7288.1200	7.1606	7.2881	0
28/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	36.2000	31.4600	0.0362	0.0315	0
28/03/2025	R213 On 06-November-25			Bond Future	9.8545	9.8181	89.8011	89.9381	0
28/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2096.4100	2157.9100	2.0964	2.1579	0
28/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1364.9200	1289.4200	1.3649	1.2894	0
28/03/2025	R213 On 05-February-26			Bond Future	9.9853	9.9447	91.5257	91.6722	0
28/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1702.8100	1803.6500	1.7028	1.8037	0
28/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2047.3500	2001.6900	2.0474	2.0017	0
28/03/2025	R213 On 07-May-26			Bond Future	10.1273	10.0831	89.7040	89.8572	0
28/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1517.8800	1615.8400	1.5179	1.6158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2658.6100	2603.4200	2.6586	2.6034	0
28/03/2025	R214 On 08-May-25			Bond Future	11.5384	11.5137	65.0398	65.1673	17,607
28/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4307.5800	4428.4300	4.3076	4.4284	0
28/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	82.1000	75.5000	0.0821	0.0755	0
28/03/2025	R214 On 07-August-25			Bond Future	11.6483	11.6219	66.3064	66.4409	0
28/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	6501.6700	6646.7000	6.5017	6.6467	0
28/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	282.3300	292.8700	0.2823	0.2929	0
28/03/2025	R214 On 06-November-25			Bond Future	11.7688	11.7411	64.2829	64.4216	0
28/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2077.4300	2206.0300	2.0774	2.2060	0
28/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2726.8300	2716.8000	2.7268	2.7168	0
28/03/2025	R214 On 05-February-26			Bond Future	11.8981	11.8684	65.5172	65.6634	0
28/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1455.1500	1491.3400	1.4552	1.4913	0
28/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4713.1200	4603.1000	4.7131	4.6031	0
28/03/2025	R214 On 07-May-26			Bond Future	12.0297	11.9984	63.4564	63.6081	0
28/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2084.6700	2197.0000	2.0847	2.1970	0
28/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4571.7000	4532.3600	4.5717	4.5324	0
28/03/2025	R248 On 08-May-25			Bond Future	11.7251	11.6954	78.2448	78.4324	267,814
28/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	5289.7800	5482.9800	5.2898	5.4830	0
28/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	101.4900	107.1200	0.1015	0.1071	0
28/03/2025	R248 On 07-August-25			Bond Future	11.8392	11.8075	79.7686	79.9653	0
28/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8112.8500	8287.9900	8.1129	8.2880	0
28/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	378.2600	356.7300	0.3783	0.3567	0
28/03/2025	R248 On 06-November-25			Bond Future	11.9635	11.9303	76.8619	77.0642	0
28/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2273.6800	2452.3700	2.2737	2.4524	0
28/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3653.9800	3630.3600	3.6540	3.6304	0
28/03/2025	R248 On 05-February-26			Bond Future	12.0968	12.0613	78.3375	78.5496	0
28/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	1805.7800	1873.6400	1.8058	1.8736	0
28/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5775.7900	5631.6100	5.7758	5.6316	0
28/03/2025	R248 On 07-May-26			Bond Future	12.2322	12.1948	75.3764	75.5957	0
28/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2547.7100	2711.7100	2.5477	2.7117	0
28/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5651.5900	5596.2900	5.6516	5.5963	0
28/03/2025	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
28/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0