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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	2029 On 08-May-25			Bond Future	136.5248	136.6789	136.5248	136.6789	5,933
31/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1325.2200	1171.1400	1.3252	1.1711	0
31/03/2025	2029 On 07-August-25			Bond Future	139.2170	139.3740	139.2170	139.3740	0
31/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1807.0200	1964.0300	1.8070	1.9640	0
31/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2029 On 06-November-25			Bond Future	140.4918	140.6514	140.4918	140.6514	68
31/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	701.7700	861.3900	0.7018	0.8614	0
31/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2029 On 05-February-26			Bond Future	143.2233	143.3857	143.2233	143.3857	0
31/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3113.3100	3275.7200	3.1133	3.2757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2029 On 07-May-26			Bond Future	144.5014	144.6663	144.5014	144.6663	0
31/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2681.3800	2846.3200	2.6814	2.8463	0
31/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2030 On 08-May-25			Bond Future	9.1178	9.1857	98.0222	97.7735	66,519
31/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	99.7900	80.6300	0.0998	0.0806	800
31/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1723.3700	1952.9100	1.7234	1.9529	0
31/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	123.6900	100.3300	0.1237	0.1003	300
31/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1597.5400	1822.8800	1.5975	1.8229	0
31/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	351.0300	292.5100	0.3510	0.2925	1,320
31/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	969.4200	1159.6000	0.9694	1.1596	0
31/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	753.7300	646.6100	0.7537	0.6466	800
31/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	525.8900	667.4700	0.5259	0.6675	0
31/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	841.5400	725.5100	0.8415	0.7255	300
31/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	467.4600	600.1300	0.4675	0.6001	0
31/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1433.1800	1269.0500	1.4332	1.2691	680
31/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	223.5400	308.1100	0.2235	0.3081	0
31/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1697.1900	1517.0400	1.6972	1.5170	0
31/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	163.0500	231.6000	0.1631	0.2316	300
31/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2960.1600	2734.0900	2.9602	2.7341	0
31/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	35.5500	58.1800	0.0356	0.0582	0
31/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3163.8900	2933.8100	3.1639	2.9338	0
31/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	27.6100	46.2300	0.0276	0.0462	800
31/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4261.9000	4019.2300	4.2619	4.0192	1,640
31/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	6.7000	12.7300	0.0067	0.0127	0
31/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5563.2300	5315.6200	5.5632	5.3156	2,280
31/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.8500	1.9400	0.0009	0.0019	0
31/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9444.9300	9196.2300	9.4449	9.1962	0
31/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
31/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10788.0800	10539.3800	10.7881	10.5394	0
31/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
31/03/2025	2030 On 07-August-25			Bond Future	9.2053	9.2779	95.9208	95.6672	47,753
31/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	389.0300	336.7800	0.3890	0.3368	300
31/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2106.2500	2307.5900	2.1063	2.3076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1111.0000	998.0600	1.1110	0.9981	300
31/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1059.5000	1200.1500	1.0595	1.2002	0
31/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2491.3800	2310.9600	2.4914	2.3110	0
31/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	403.2700	476.4400	0.4033	0.4764	300
31/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4454.1600	4228.6000	4.4542	4.2286	1,054
31/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	117.6400	145.6700	0.1176	0.1457	0
31/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6412.3700	6166.0600	6.4124	6.1661	0
31/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	22.1400	29.4200	0.0221	0.0294	0
31/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9565.7500	9312.5300	9.5658	9.3125	0
31/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.6900	1.0600	0.0007	0.0011	1,054
31/03/2025	2030 On 06-November-25			Bond Future	9.2988	9.3765	97.7671	97.5084	0
31/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	521.1000	460.3600	0.5211	0.4604	300
31/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2474.6500	2672.6700	2.4747	2.6727	0
31/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1210.3200	1100.2100	1.2103	1.1002	300
31/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1473.3500	1622.0000	1.4734	1.6220	0
31/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1826.6500	1685.0300	1.8267	1.6850	0
31/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1026.6100	1143.7500	1.0266	1.1438	0
31/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3097.9000	2911.9600	3.0979	2.9120	0
31/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	536.5800	609.4000	0.5366	0.6094	300
31/03/2025	2030 On 05-February-26			Bond Future	9.4083	9.4920	95.6365	95.3725	0
31/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1712.6000	1582.6900	1.7126	1.5827	0
31/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1455.0000	1589.0800	1.4550	1.5891	0
31/03/2025	2030 On 07-May-26			Bond Future	9.5511	9.6416	97.4455	97.1762	0
31/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1482.8900	1367.5700	1.4829	1.3676	0
31/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1964.8800	2118.8300	1.9649	2.1188	0
31/03/2025	2032 On 08-May-25			Bond Future	9.9075	9.9903	92.8209	92.4367	127,449
31/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	121.5100	94.1400	0.1215	0.0941	300
31/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2520.2400	2877.0800	2.5202	2.8771	0
31/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	136.2200	105.9700	0.1362	0.1060	800
31/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2438.9300	2792.8900	2.4389	2.7929	0
31/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	912.8100	769.0600	0.9128	0.7691	300
31/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	947.5600	1188.0200	0.9476	1.1880	0
31/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	963.8000	814.2900	0.9638	0.8143	800
31/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	905.5600	1140.2600	0.9056	1.1403	0

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31/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2087.3900	1840.7700	2.0874	1.8408	0
31/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	375.4600	513.0500	0.3755	0.5131	300
31/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4579.2400	4232.9300	4.5792	4.2329	0
31/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	63.1700	101.0700	0.0632	0.1011	0
31/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4830.1900	4478.9900	4.8302	4.4790	0
31/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	52.8700	85.8800	0.0529	0.0859	800
31/03/2025	2032 On 07-August-25			Bond Future	10.0072	10.0943	94.6285	94.2368	0
31/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	452.1100	381.6300	0.4521	0.3816	300
31/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3242.9500	3564.1600	3.2430	3.5642	0
31/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1280.0100	1126.0300	1.2800	1.1260	300
31/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1765.0000	2002.7100	1.7650	2.0027	0
31/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3228.4500	2959.1600	3.2285	2.9592	0
31/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	646.6100	769.0100	0.6466	0.7690	300
31/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8533.1200	8153.9900	8.5331	8.1540	0
31/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	35.9600	48.5200	0.0360	0.0485	0
31/03/2025	2032 On 06-November-25			Bond Future	10.1212	10.2129	92.2889	91.8894	0
31/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	663.8400	578.3200	0.6638	0.5783	300
31/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3881.6700	4195.6600	3.8817	4.1957	0
31/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1484.3600	1331.3700	1.4844	1.3314	300
31/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2456.4000	2702.9200	2.4564	2.7029	0
31/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2741.6900	2517.1700	2.7417	2.5172	0
31/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1448.6800	1623.6700	1.4487	1.6237	0
31/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4150.6600	3871.8100	4.1507	3.8718	0
31/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	870.2700	990.9300	0.8703	0.9909	300
31/03/2025	2032 On 05-February-26			Bond Future	10.2474	10.3442	94.0609	93.6535	0
31/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2047.2400	1865.9900	2.0472	1.8660	0
31/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2416.7300	2642.8900	2.4167	2.6429	0
31/03/2025	2032 On 07-May-26			Bond Future	10.3898	10.4922	91.6801	91.2646	0
31/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1988.3200	1816.8700	1.9883	1.8169	0
31/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3011.7700	3255.7700	3.0118	3.2558	0
31/03/2025	2033 On 08-May-25			Bond Future	128.6473	128.6906	128.6473	128.6906	9,939
31/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1972.6700	1929.3600	1.9727	1.9294	0
31/03/2025	2033 On 07-August-25			Bond Future	131.1842	131.2282	131.1842	131.2282	0

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31/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2534.2300	2578.2200	2.5342	2.5782	0
31/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2033 On 06-November-25			Bond Future	132.2027	132.2472	132.2027	132.2472	0
31/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	937.2600	892.7900	0.9373	0.8928	0
31/03/2025	2033 On 05-February-26			Bond Future	134.7732	134.8183	134.7732	134.8183	0
31/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	1893.2100	1938.2500	1.8932	1.9383	0
31/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2033 On 07-May-26			Bond Future	135.7866	135.8319	135.7866	135.8319	0
31/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	626.5600	671.8800	0.6266	0.6719	0
31/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2037 On 08-May-25			Bond Future	11.1380	11.2208	85.3324	84.8650	62,458
31/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	68.2600	51.9400	0.0683	0.0519	300
31/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3798.1400	4249.1500	3.7981	4.2492	0
31/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	694.7600	565.5500	0.6948	0.5656	300
31/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1482.3900	1820.5100	1.4824	1.8205	0
31/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2225.5400	1927.0900	2.2255	1.9271	0
31/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	428.2800	597.1600	0.4283	0.5972	300
31/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6006.1900	5560.1000	6.0062	5.5601	0
31/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	25.6100	46.8500	0.0256	0.0469	0
31/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7496.6300	7037.2000	7.4966	7.0372	15,000
31/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	7.5600	15.4600	0.0076	0.0155	0
31/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11079.8500	10612.7700	11.0799	10.6128	7,500
31/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.1200	0.3700	0.0001	0.0004	0
31/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11310.3800	10843.2300	11.3104	10.8432	7,500
31/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0900	0.2700	0.0001	0.0003	0
31/03/2025	2037 On 07-August-25			Bond Future	11.2609	11.3470	82.7332	82.2568	74,658
31/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	258.6100	214.2200	0.2586	0.2142	2,541
31/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5601.4300	6033.5000	5.6014	6.0335	0
31/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	412.5200	347.0600	0.4125	0.3471	300
31/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4793.1800	5204.1800	4.7932	5.2042	0
31/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	472.4100	399.3500	0.4724	0.3994	2,341
31/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4555.3900	4958.7900	4.5554	4.9588	0
31/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	594.6700	506.8600	0.5947	0.5069	200

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31/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4145.3800	4534.0300	4.1454	4.5340	0
31/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1284.3400	1127.1300	1.2843	1.1271	300
31/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2750.8200	3070.0700	2.7508	3.0701	0
31/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1456.8400	1284.9700	1.4568	1.2850	0
31/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2526.2300	2830.8200	2.5262	2.8308	2,541
31/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2489.5400	2244.8000	2.4895	2.2448	0
31/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1612.3600	1844.0800	1.6124	1.8441	2,541
31/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	3953.3600	3635.3700	3.9534	3.6354	0
31/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	928.5200	1086.9900	0.9285	1.0870	2,541
31/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	3992.8900	3673.2900	3.9929	3.6733	0
31/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	915.3800	1072.2400	0.9154	1.0722	300
31/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5396.9900	5028.9700	5.3970	5.0290	0
31/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	557.7300	666.1700	0.5577	0.6662	2,541
31/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9098.4600	8657.9200	9.0985	8.6579	0
31/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	137.7900	173.7100	0.1378	0.1737	0
31/03/2025	2037 On 06-November-25			Bond Future	11.3850	11.4746	84.3255	83.8396	0
31/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	663.4600	577.9500	0.6635	0.5780	300
31/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5684.5100	6084.9000	5.6845	6.0849	0
31/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1555.5100	1393.8000	1.5555	1.3938	300
31/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3689.0800	4013.2700	3.6891	4.0133	0
31/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3339.0200	3074.6700	3.3390	3.0747	0
31/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2020.2600	2241.8100	2.0203	2.2418	0
31/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5252.0600	4916.0400	5.2521	4.9160	0
31/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1180.4000	1330.2800	1.1804	1.3303	300
31/03/2025	2037 On 05-February-26			Bond Future	11.5197	11.6130	81.6858	81.1904	0
31/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1117.7100	1000.8100	1.1177	1.0008	1,930
31/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5939.3100	6317.8300	5.9393	6.3178	0
31/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1569.4300	1419.5100	1.5694	1.4195	1,970
31/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4965.4700	5310.9700	4.9655	5.3110	0
31/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2240.1900	2048.5000	2.2402	2.0485	0
31/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3968.0800	4271.8100	3.9681	4.2718	0
31/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2652.4200	2438.3700	2.6524	2.4384	0
31/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3509.1300	3790.5000	3.5091	3.7905	1,930
31/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4149.2400	3869.0800	4.1492	3.8691	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2363.7900	2579.0500	2.3638	2.5791	1,930
31/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5558.8400	5231.8700	5.5588	5.2319	0
31/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1694.2900	1862.7400	1.6943	1.8627	1,970
31/03/2025	2037 On 07-May-26			Bond Future	11.6700	11.7674	83.2299	82.7249	0
31/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2557.3000	2356.2200	2.5573	2.3562	0
31/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4409.2700	4713.2400	4.4093	4.7132	0
31/03/2025	2038 On 08-May-25			Bond Future	139.2865	139.6512	139.2865	139.6512	2,918
31/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	393.4800	28.7800	0.3935	0.0288	0
31/03/2025	2038 On 07-August-25			Bond Future	139.9011	140.2729	139.9011	140.2729	0
31/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	341.1200	712.9100	0.3411	0.7129	0
31/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2038 On 06-November-25			Bond Future	142.6280	143.0068	142.6280	143.0068	0
31/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	1251.9600	873.2500	1.2520	0.8733	0
31/03/2025	2038 On 05-February-26			Bond Future	143.2262	143.6116	143.2262	143.6116	0
31/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	26.1700	411.5500	0.0262	0.4116	0
31/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2038 On 07-May-26			Bond Future	145.9713	146.3637	145.9713	146.3637	0
31/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	1441.3000	1833.6600	1.4413	1.8337	0
31/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2040 On 08-May-25			Bond Future	11.5046	11.6229	84.9310	84.2165	31,953
31/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6457.2500	5772.4300	6.4573	5.7724	0
31/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	25.7900	55.4200	0.0258	0.0554	0
31/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7087.7500	6393.4600	7.0878	6.3935	15,000
31/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	16.0100	36.1700	0.0160	0.0362	0
31/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10548.3600	9835.4700	10.5484	9.8355	7,500
31/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.7500	2.3100	0.0008	0.0023	0
31/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	10891.7500	10178.4000	10.8918	10.1784	7,500
31/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.5000	1.6000	0.0005	0.0016	0
31/03/2025	2040 On 07-August-25			Bond Future	11.6309	11.7539	82.0734	81.3450	37,122
31/03/2025	2040 On 07-August-25	10.80	Call	Bond Future	354.4400	268.7600	0.3544	0.2688	400
31/03/2025	2040 On 07-August-25	10.80	Put	Bond Future	5539.5400	6182.2700	5.5395	6.1823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	2040 On 07-August-25	11.40	Call	Bond Future	1442.0200	1188.0200	1.4420	1.1880	400
31/03/2025	2040 On 07-August-25	11.40	Put	Bond Future	2835.4800	3309.8900	2.8355	3.3099	0
31/03/2025	2040 On 07-August-25	12.00	Call	Bond Future	3445.9300	3004.0600	3.4459	3.0041	0
31/03/2025	2040 On 07-August-25	12.00	Put	Bond Future	1289.6000	1576.1400	1.2896	1.5761	400
31/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9243.3900	8579.4400	9.2434	8.5794	0
31/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	192.2600	256.7200	0.1923	0.2567	0
31/03/2025	2040 On 06-November-25			Bond Future	11.7577	11.8855	83.6528	82.9101	292
31/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3018.3100	2648.7700	3.0183	2.6488	0
31/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2539.0200	2912.1700	2.5390	2.9122	0
31/03/2025	2040 On 05-February-26			Bond Future	11.8946	12.0275	80.7496	79.9925	0
31/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2190.4400	1912.5400	2.1904	1.9125	0
31/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4561.1900	5040.4500	4.5612	5.0405	0
31/03/2025	2040 On 07-May-26			Bond Future	12.0454	12.1838	82.2757	81.5039	0
31/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	2699.1400	2393.5600	2.6991	2.3936	0
31/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4849.5500	5315.7300	4.8496	5.3157	0
31/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2044 On 08-May-25			Bond Future	11.6578	11.7862	80.4834	79.6939	72,436
31/03/2025	2044 On 08-May-25		Put	Bond Future	19516.5800	20306.0600	19.5166	20.3061	0
31/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	25.3100	14.3200	0.0253	0.0143	9,000
31/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	5302.3900	6080.8800	5.3024	6.0809	0
31/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	41.8600	24.2600	0.0419	0.0243	2,490
31/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4839.3800	5611.2600	4.8394	5.6113	0
31/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	421.0200	282.2100	0.4210	0.2822	9,000
31/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2366.8100	3017.4800	2.3668	3.0175	0
31/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1156.8900	847.1400	1.1569	0.8471	0
31/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1205.0700	1684.8000	1.2051	1.6848	2,490
31/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1536.8600	1157.6900	1.5369	1.1577	0
31/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	907.3900	1317.7000	0.9074	1.3177	9,000
31/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4515.7400	3834.2900	4.5157	3.8343	0
31/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	126.3400	234.3700	0.1263	0.2344	2,490
31/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6198.8200	5454.0600	6.1988	5.4541	0
31/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	40.2200	84.9400	0.0402	0.0849	0
31/03/2025	2044 On 07-August-25			Bond Future	11.7797	11.9131	77.6645	76.8596	16
31/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	122.4400	84.9100	0.1224	0.0849	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
31/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7662.4900	8429.8400	7.6625	8.4298	0
31/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	872.5000	679.6500	0.8725	0.6797	9,000
31/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3883.4700	4495.5000	3.8835	4.4955	0
31/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2376.0800	1985.8000	2.3761	1.9858	0
31/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1950.2200	2364.8200	1.9502	2.3648	9,000
31/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	8858.1700	8134.6800	8.8582	8.1347	0
31/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	231.6600	313.0500	0.2317	0.3131	0
31/03/2025	2044 On 06-November-25			Bond Future	11.9017	12.0400	79.1591	78.3384	0
31/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	2806.2700	2424.9300	2.8063	2.4249	0
31/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2935.9600	3375.2500	2.9360	3.3753	0
31/03/2025	2044 On 05-February-26			Bond Future	12.0326	12.1764	76.2948	75.4582	0
31/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2048.2100	1757.3600	2.0482	1.7574	0
31/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4906.0900	5451.8400	4.9061	5.4518	0
31/03/2025	2044 On 07-May-26			Bond Future	12.1760	12.3255	77.7365	76.8839	0
31/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	2822.4500	2482.1200	2.8225	2.4821	0
31/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	5037.7000	5550.0200	5.0377	5.5500	0
31/03/2025	2046 On 08-May-25			Bond Future	119.6528	118.7635	119.6528	118.7635	19,602
31/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	2317.1800	3206.4800	2.3172	3.2065	0
31/03/2025	2046 On 07-August-25			Bond Future	122.0123	121.1053	122.0123	121.1053	0
31/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3322.2500	2415.3100	3.3223	2.4153	0
31/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2046 On 06-November-25			Bond Future	122.1291	121.2040	122.1291	121.2040	0
31/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	3280.9200	4206.0000	3.2809	4.2060	0
31/03/2025	2046 On 05-February-26			Bond Future	124.5031	123.5597	124.5031	123.5597	0
31/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	2853.0600	1909.7400	2.8531	1.9097	0
31/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2046 On 07-May-26			Bond Future	124.5824	123.6203	124.5824	123.6203	0
31/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	367.6300	1329.6900	0.3676	1.3297	0
31/03/2025	2050 On 08-May-25			Bond Future	120.8484	121.0457	120.8484	121.0457	16,080
31/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	311.5600	114.2600	0.3116	0.1143	0
31/03/2025	2050 On 07-August-25			Bond Future	120.8555	121.0568	120.8555	121.0568	0
31/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	965.4900	1166.7600	0.9655	1.1668	0
31/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2050 On 06-November-25			Bond Future	123.2113	123.4160	123.2113	123.4160	0
31/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	1208.7400	1003.9900	1.2087	1.0040	0
31/03/2025	2050 On 05-February-26			Bond Future	123.1837	123.3921	123.1837	123.3921	0
31/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	363.7400	572.1200	0.3637	0.5721	0
31/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	2050 On 07-May-26			Bond Future	125.5445	125.7564	125.5445	125.7564	0
31/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	1474.5100	1686.3500	1.4745	1.6864	0
31/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	AL37 On 08-May-25			Index Future	1203.4290	1092.3340	1203.4290	1,092.3340	0
31/03/2025	AL37 On 07-August-25			Index Future	1226.8660	1113.6060	1226.8660	1,113.6060	0
31/03/2025	AL37 On 06-November-25			Index Future	1250.5050	1135.0540	1250.5050	1,135.0540	0
31/03/2025	AL37 On 05-February-26			Index Future	1274.5470	1156.8680	1274.5470	1,156.8680	0
31/03/2025	AL37 On 07-May-26			Index Future	1298.7290	1178.8080	1298.7290	1,178.8080	0
31/03/2025	AL7T On 08-May-25			Index Future	1304.0680	1296.6270	1304.0680	1,296.6270	0
31/03/2025	AL7T On 07-August-25			Index Future	1329.4660	1321.8770	1329.4660	1,321.8770	0
31/03/2025	AL7T On 06-November-25			Index Future	1355.0810	1347.3360	1355.0810	1,347.3360	0
31/03/2025	AL7T On 05-February-26			Index Future	1381.1340	1373.2300	1381.1340	1,373.2300	0
31/03/2025	AL7T On 07-May-26			Index Future	1407.3380	1399.2730	1407.3380	1,399.2730	0
31/03/2025	ALBI On 08-May-25			Index Future	1119.2140	1112.6810	1119.2140	1,112.6810	92
31/03/2025	ALBI On 07-August-25			Index Future	1141.0120	1134.3490	1141.0120	1,134.3490	0
31/03/2025	ALBI On 06-November-25			Index Future	1162.9960	1156.1960	1162.9960	1,156.1960	0
31/03/2025	ALBI On 05-February-26			Index Future	1185.3560	1178.4170	1185.3560	1,178.4170	0
31/03/2025	ALBI On 07-May-26			Index Future	1207.8450	1200.7650	1207.8450	1,200.7650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	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
31/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	ES33 On 08-May-25			Bond Future	11.3303	11.4134	80.8586	80.4793	0
31/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6086.6400	5707.3200	6.0866	5.7073	0
31/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES33 On 07-August-25			Bond Future	11.4728	11.5597	82.4531	82.0663	0
31/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8648.5300	8261.6900	8.6485	8.2617	0
31/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES33 On 06-November-25			Bond Future	11.6337	11.7247	80.2641	79.8695	0
31/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1613.8400	1219.2900	1.6138	1.2193	0
31/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES33 On 05-February-26			Bond Future	11.8114	11.9070	81.8234	81.4210	0
31/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1372.0300	1774.4700	1.3720	1.7745	0
31/03/2025	ES33 On 07-May-26			Bond Future	12.0007	12.1011	79.5933	79.1829	0
31/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1287.2600	1697.6900	1.2873	1.6977	0
31/03/2025	ES42 On 08-May-25			Bond Future	12.0071	12.1307	75.2453	74.5430	0
31/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6614.3900	5912.0700	6.6144	5.9121	0
31/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES42 On 07-August-25			Bond Future	12.1358	12.2641	76.7290	76.0128	0
31/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8456.8700	7740.6400	8.4569	7.7406	0
31/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES42 On 06-November-25			Bond Future	12.2760	12.4094	73.9591	73.2286	0
31/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	625.1600	0.0000	0.6252	0.0000	0
31/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	105.2900	0.0000	0.1053	0
31/03/2025	ES42 On 05-February-26			Bond Future	12.4225	12.5613	75.3949	74.6500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3204.8500	3949.6900	3.2049	3.9497	0
31/03/2025	ES42 On 07-May-26			Bond Future	12.5819	12.7264	72.5725	71.8131	0
31/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2068.9500	2828.3100	2.0690	2.8283	0
31/03/2025	GOVI On 08-May-25			GOVI	1102.5780	1096.3500	1102.5780	1,096.3500	634
31/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	805780.0000	743500.0000	80.5780	74.3500	0
31/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	GOVI On 07-August-25			GOVI	1124.0520	1117.7010	1124.0520	1,117.7010	0
31/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1130520.0000	1067010.0000	113.0520	106.7010	0
31/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	GOVI On 06-November-25			GOVI	1145.7090	1139.2270	1145.7090	1,139.2270	0
31/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	337090.0000	272270.0000	33.7090	27.2270	0
31/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	GOVI On 05-February-26			GOVI	1167.7360	1161.1210	1167.7360	1,161.1210	0
31/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	177360.0000	111210.0000	17.7360	11.1210	0
31/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	GOVI On 07-May-26			GOVI	1189.8920	1183.1420	1189.8920	1,183.1420	0
31/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	128920.0000	61420.0000	12.8920	6.1420	0
31/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/03/2025	IGOV On 08-May-25			Index Future	377.9130	377.8740	377.9130	377.8740	893
31/03/2025	IGOV On 07-August-25			Index Future	385.3660	385.3250	385.3660	385.3250	0
31/03/2025	IGOV On 06-November-25			Index Future	392.8820	392.8370	392.8820	392.8370	0
31/03/2025	IGOV On 05-February-26			Index Future	400.5240	400.4760	400.5240	400.4760	0
31/03/2025	IGOV On 07-May-26			Index Future	408.2110	408.1580	408.2110	408.1580	0
31/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/03/2025	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
31/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
31/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
31/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
31/03/2025	R033 On 08-May-25			Bond Future	9.9714	10.0388	101.3070	100.9452	9,365
31/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2247.4500	2008.4100	2.2475	2.0084	0
31/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	342.3700	465.0700	0.3424	0.4651	0
31/03/2025	R033 On 07-August-25			Bond Future	10.0682	10.1389	103.2799	102.9111	0
31/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2519.8200	2313.4100	2.5198	2.3134	0
31/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1162.5100	1324.9800	1.1625	1.3250	0
31/03/2025	R033 On 06-November-25			Bond Future	10.1779	10.2521	100.2240	99.8478	0
31/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2618.3200	2425.3800	2.6183	2.4254	0
31/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1849.7700	2033.0100	1.8498	2.0330	0
31/03/2025	R033 On 05-February-26			Bond Future	10.2981	10.3763	102.1482	101.7645	0
31/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3132.0200	2930.5900	3.1320	2.9306	0
31/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2193.6000	2375.8700	2.1936	2.3759	0
31/03/2025	R033 On 07-May-26			Bond Future	10.4329	10.5152	99.0361	98.6448	0
31/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2726.4500	2545.5300	2.7265	2.5455	0
31/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2978.6000	3188.9400	2.9786	3.1889	0
31/03/2025	R035 On 08-May-25			Bond Future	10.6515	10.7443	91.1116	90.5977	80,001
31/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	87.9900	62.9700	0.0880	0.0630	300
31/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3341.0400	3829.9100	3.3410	3.8299	0
31/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	509.8600	393.6700	0.5099	0.3937	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1695.4900	2093.1900	1.6955	2.0932	0
31/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	827.3100	656.6700	0.8273	0.6567	300
31/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1225.7000	1568.9500	1.2257	1.5690	0
31/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2082.8600	1760.1500	2.0829	1.7602	0
31/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	444.6200	635.8000	0.4446	0.6358	150
31/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2332.4600	1988.0600	2.3325	1.9881	0
31/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	369.8500	539.3400	0.3699	0.5393	300
31/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4424.5200	3967.2300	4.4245	3.9672	400
31/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	80.2400	136.8400	0.0802	0.1368	0
31/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5611.0300	5125.1900	5.6110	5.1252	0
31/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	32.5000	60.5500	0.0325	0.0606	150
31/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6008.3400	5516.3400	6.0083	5.5163	0
31/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	23.8200	45.7100	0.0238	0.0457	0
31/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10465.9200	9952.5300	10.4659	9.9525	0
31/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.2600	0.7600	0.0003	0.0008	400
31/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13433.8600	12919.9800	13.4339	12.9200	0
31/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	400
31/03/2025	R035 On 07-August-25			Bond Future	10.7603	10.8572	92.8860	92.3620	0
31/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	465.6200	382.4000	0.4656	0.3824	300
31/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4267.2700	4707.9800	4.2673	4.7080	0
31/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1396.4400	1205.3900	1.3964	1.2054	300
31/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2383.4500	2716.3300	2.3835	2.7163	0
31/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3749.7700	3399.2800	3.7498	3.3993	0
31/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	881.6900	1055.1300	0.8817	1.0551	8,500
31/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3906.3400	3548.5200	3.9063	3.5485	0
31/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	830.6800	996.7900	0.8307	0.9968	300
31/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9598.1900	9101.5300	9.5982	9.1015	0
31/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	83.9800	111.2500	0.0840	0.1113	0
31/03/2025	R035 On 06-November-25			Bond Future	10.8836	10.9847	90.1688	89.6345	0
31/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	532.6500	451.3000	0.5327	0.4513	2,000
31/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5907.2000	6360.1600	5.9072	6.3602	0
31/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	747.5300	641.3800	0.7475	0.6414	300
31/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5152.9100	5581.0700	5.1529	5.5811	0
31/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1316.6100	1154.7400	1.3166	1.1547	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
31/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3878.3100	4250.7500	3.8783	4.2508	0
31/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1690.5300	1497.6800	1.6905	1.4977	300
31/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3321.4600	3662.9200	3.3215	3.6629	0
31/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2684.8800	2424.4000	2.6849	2.4244	250
31/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2333.5200	2607.3500	2.3335	2.6074	0
31/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3476.8100	3173.4700	3.4768	3.1735	0
31/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1819.0300	2050.0000	1.8190	2.0500	0
31/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4273.5100	3934.1900	4.2735	3.9342	0
31/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1436.6900	1631.6800	1.4367	1.6317	2,000
31/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4345.6400	4003.3700	4.3456	4.0034	0
31/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1407.3200	1599.3600	1.4073	1.5994	250
31/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5161.9100	4789.2100	5.1619	4.7892	0
31/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1117.6700	1279.2800	1.1177	1.2793	300
31/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6254.3400	5848.3700	6.2543	5.8484	0
31/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	830.3100	958.6500	0.8303	0.9587	250
31/03/2025	R035 On 05-February-26			Bond Future	11.0188	11.1245	91.9002	91.3555	0
31/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2281.7600	2058.9100	2.2818	2.0589	0
31/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3476.0600	3797.9600	3.4761	3.7980	0
31/03/2025	R035 On 07-May-26			Bond Future	11.1592	11.2698	89.1331	88.5778	0
31/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2517.0700	2290.3300	2.5171	2.2903	0
31/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4044.2100	4372.8500	4.0442	4.3729	0
31/03/2025	R038 On 08-May-25			Bond Future	11.1763	11.2437	99.2196	98.7730	9,260
31/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1406.2900	1214.1100	1.4063	1.2141	0
31/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	984.2200	1238.6700	0.9842	1.2387	0
31/03/2025	R038 On 07-August-25			Bond Future	11.2965	11.3667	101.1519	100.6965	0
31/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2021.0500	1833.1600	2.0211	1.8332	0
31/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2389.8000	2657.2600	2.3898	2.6573	0
31/03/2025	R038 On 06-November-25			Bond Future	11.4276	11.5008	97.6135	97.1491	0
31/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1566.1700	1425.6500	1.5662	1.4257	1,770
31/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4480.0000	4803.8800	4.4800	4.8039	0
31/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2277.9500	2095.0700	2.2780	2.0951	0
31/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3483.8700	3765.3900	3.4839	3.7654	0
31/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6630.5800	6294.0700	6.6306	6.2941	0
31/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1124.0700	1251.9600	1.1241	1.2520	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
31/03/2025	R038 On 05-February-26			Bond Future	11.5673	11.6436	99.4873	99.0138	0
31/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3099.6400	2893.5200	3.0996	2.8935	0
31/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3897.5900	4165.0300	3.8976	4.1650	0
31/03/2025	R038 On 07-May-26			Bond Future	11.7184	11.7980	95.8829	95.4000	0
31/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3000.6700	2806.8500	3.0007	2.8069	0
31/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4966.9600	5256.0400	4.9670	5.2560	0
31/03/2025	R053 On 08-May-25			Bond Future	11.5569	11.6800	101.9001	100.8849	22,568
31/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8388.7400	7431.8700	8.3887	7.4319	0
31/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	55.8200	114.1600	0.0558	0.1142	0
31/03/2025	R053 On 07-August-25			Bond Future	11.6664	11.7942	103.8846	102.8495	0
31/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11417.8900	10501.6700	11.4179	10.5017	0
31/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	367.3400	486.2200	0.3673	0.4862	0
31/03/2025	R053 On 06-November-25			Bond Future	11.7841	11.9169	100.0205	98.9652	0
31/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	3795.8300	3304.9300	3.7958	3.3049	0
31/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3989.5700	4553.9700	3.9896	4.5540	0
31/03/2025	R053 On 05-February-26			Bond Future	11.9081	12.0461	101.9404	100.8646	0
31/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	2961.7700	2569.8900	2.9618	2.5699	0
31/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	6355.1000	7039.0700	6.3551	7.0391	0
31/03/2025	R053 On 07-May-26			Bond Future	12.0401	12.1837	98.0051	96.9086	0
31/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	3901.4300	3454.7000	3.9014	3.4547	0
31/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6671.5300	7321.2600	6.6715	7.3213	0
31/03/2025	R186 On 08-May-25			Bond Future	8.2847	8.3610	107.3775	107.2623	156,329
31/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	343.7700	269.0900	0.3438	0.2691	0
31/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	64.2900	104.8500	0.0643	0.1049	0
31/03/2025	R186 On 07-August-25			Bond Future	8.3632	8.4547	104.1602	104.0426	0
31/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1142.1900	1041.6400	1.1422	1.0416	1,983
31/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	49.2400	66.2400	0.0492	0.0662	0
31/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1693.8400	1584.2000	1.6938	1.5842	0
31/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	20.8200	28.7300	0.0208	0.0287	0
31/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2392.9700	2278.5800	2.3930	2.2786	0
31/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	7.6000	10.7600	0.0076	0.0108	1,983
31/03/2025	R186 On 06-November-25			Bond Future	8.4941	8.6080	106.1654	106.0453	447
31/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	144.7500	113.0700	0.1448	0.1131	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	530.2800	618.7100	0.5303	0.6187	0
31/03/2025	R186 On 05-February-26			Bond Future	8.7156	8.8647	102.8968	102.7741	0
31/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	216.7900	174.3300	0.2168	0.1743	0
31/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	452.4000	532.6200	0.4524	0.5326	0
31/03/2025	R186 On 07-May-26			Bond Future	9.1776	9.3915	104.8432	104.7179	0
31/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	162.5100	124.2300	0.1625	0.1242	0
31/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	449.2500	536.2800	0.4493	0.5363	0
31/03/2025	R202 On 08-May-25			Bond Future	271.1040	271.0978	271.1040	271.0978	2,157
31/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1206.0100	1212.1900	1.2060	1.2122	0
31/03/2025	R202 On 07-August-25			Bond Future	271.1960	271.1895	271.1960	271.1895	0
31/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	403.9800	410.5500	0.4040	0.4106	0
31/03/2025	R202 On 06-November-25			Bond Future	276.4827	276.4755	276.4827	276.4755	0
31/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	842.6900	835.4800	0.8427	0.8355	0
31/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R202 On 05-February-26			Bond Future	276.5009	276.4925	276.5009	276.4925	0
31/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1319.0700	1327.5000	1.3191	1.3275	0
31/03/2025	R202 On 07-May-26			Bond Future	281.8008	281.7914	281.8008	281.7914	0
31/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4250.8000	4241.4400	4.2508	4.2414	0
31/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R209 On 08-May-25			Bond Future	10.8951	10.9776	71.5238	71.1137	22,514
31/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4780.9500	4398.1400	4.7810	4.3981	0
31/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	36.9400	64.2800	0.0369	0.0643	0
31/03/2025	R209 On 07-August-25			Bond Future	11.0004	11.0859	72.9167	72.4986	0
31/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7763.6700	7378.3300	7.7637	7.3783	0
31/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	125.2500	158.0500	0.1253	0.1581	0
31/03/2025	R209 On 06-November-25			Bond Future	11.1155	11.2044	71.1679	70.7415	0
31/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2695.6100	2475.6600	2.6956	2.4757	0
31/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1956.9300	2163.3800	1.9569	2.1634	0
31/03/2025	R209 On 05-February-26			Bond Future	11.2386	11.3311	72.5345	72.0997	0
31/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1930.6500	1762.3000	1.9307	1.7623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3408.0400	3674.4800	3.4080	3.6745	0
31/03/2025	R209 On 07-May-26			Bond Future	11.3718	11.4681	70.7550	70.3117	0
31/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2339.0800	2157.4000	2.3391	2.1574	0
31/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3753.9700	4015.5500	3.7540	4.0156	0
31/03/2025	R210 On 08-May-25			Bond Future	246.7436	246.7439	246.7436	246.7439	3,295
31/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1286.4000	1286.1100	1.2864	1.2861	0
31/03/2025	R210 On 07-August-25			Bond Future	251.6094	251.6094	251.6094	251.6094	0
31/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3169.3500	3169.4200	3.1694	3.1694	0
31/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R210 On 06-November-25			Bond Future	253.0858	253.0851	253.0858	253.0851	0
31/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	945.8400	945.0700	0.9458	0.9451	0
31/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R210 On 05-February-26			Bond Future	258.0062	258.0048	258.0062	258.0048	0
31/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4906.2100	4904.8200	4.9062	4.9048	0
31/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R210 On 07-May-26			Bond Future	259.4552	259.4526	259.4552	259.4526	0
31/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4055.2400	4052.6400	4.0552	4.0526	0
31/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/03/2025	R213 On 08-May-25			Bond Future	9.5580	9.6460	90.1990	89.8419	96,336
31/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3855.3500	3529.8000	3.8554	3.5298	0
31/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	46.1400	77.7200	0.0461	0.0777	0
31/03/2025	R213 On 07-August-25			Bond Future	9.6470	9.7400	91.9556	91.5914	17
31/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7514.5700	7160.5600	7.5146	7.1606	0
31/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	26.0800	36.2000	0.0261	0.0362	0
31/03/2025	R213 On 06-November-25			Bond Future	9.7560	9.8545	90.1724	89.8011	0
31/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2305.8600	2096.4100	2.3059	2.0964	0
31/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1203.0400	1364.9200	1.2030	1.3649	0
31/03/2025	R213 On 05-February-26			Bond Future	9.8806	9.9853	91.9044	91.5257	0
31/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1882.0600	1702.8100	1.8821	1.7028	0
31/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1847.9000	2047.3500	1.8479	2.0474	0
31/03/2025	R213 On 07-May-26			Bond Future	10.0159	10.1273	90.0902	89.7040	0
31/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1679.4000	1517.8800	1.6794	1.5179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2433.9300	2658.6100	2.4339	2.6586	0
31/03/2025	R214 On 08-May-25			Bond Future	11.4154	11.5384	65.6794	65.0398	17,607
31/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	4905.2300	4307.5800	4.9052	4.3076	0
31/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	40.1100	82.1000	0.0401	0.0821	0
31/03/2025	R214 On 07-August-25			Bond Future	11.5211	11.6483	66.9585	66.3064	0
31/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7082.1800	6501.6700	7.0822	6.5017	0
31/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	210.7000	282.3300	0.2107	0.2823	0
31/03/2025	R214 On 06-November-25			Bond Future	11.6370	11.7688	64.9478	64.2829	0
31/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2391.9800	2077.4300	2.3920	2.0774	0
31/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2376.4900	2726.8300	2.3765	2.7268	0
31/03/2025	R214 On 05-February-26			Bond Future	11.7613	11.8981	66.1950	65.5172	0
31/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1685.1100	1455.1500	1.6851	1.4552	0
31/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4265.2400	4713.1200	4.2652	4.7131	0
31/03/2025	R214 On 07-May-26			Bond Future	11.8880	12.0297	64.1473	63.4564	0
31/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2362.0100	2084.6700	2.3620	2.0847	0
31/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4158.1600	4571.7000	4.1582	4.5717	0
31/03/2025	R248 On 08-May-25			Bond Future	11.5969	11.7251	79.0598	78.2448	264,462
31/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6051.9400	5289.7800	6.0519	5.2898	0
31/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	48.6600	101.4900	0.0487	0.1015	0
31/03/2025	R248 On 07-August-25			Bond Future	11.7062	11.8392	80.5995	79.7686	0
31/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	8848.7100	8112.8500	8.8487	8.1129	0
31/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	283.2600	378.2600	0.2833	0.3783	0
31/03/2025	R248 On 06-November-25			Bond Future	11.8255	11.9635	77.7091	76.8619	0
31/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	2649.3500	2273.6800	2.6494	2.2737	0
31/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3182.5000	3653.9800	3.1825	3.6540	0
31/03/2025	R248 On 05-February-26			Bond Future	11.9534	12.0968	79.2011	78.3375	0
31/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2101.8800	1805.7800	2.1019	1.8058	0
31/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5208.3000	5775.7900	5.2083	5.7758	0
31/03/2025	R248 On 07-May-26			Bond Future	12.0832	12.2322	76.2566	75.3764	0
31/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	2901.2900	2547.7100	2.9013	2.5477	0
31/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5124.9600	5651.5900	5.1250	5.6516	0
31/03/2025	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
31/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0