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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
03/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	2029 On 08-May-25			Bond Future	136.3587	136.1840	136.3587	136.1840	5,933
03/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1491.2700	1666.0300	1.4913	1.6660	0
03/03/2025	2029 On 07-August-25			Bond Future	139.0625	138.8841	139.0625	138.8841	0
03/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1652.5300	1474.1400	1.6525	1.4741	0
03/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2029 On 06-November-25			Bond Future	140.3573	140.1752	140.3573	140.1752	68
03/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	567.2500	385.1800	0.5673	0.3852	0
03/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2029 On 05-February-26			Bond Future	143.0800	142.8939	143.0800	142.8939	0
03/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	2969.9600	2783.9400	2.9700	2.7839	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2029 On 07-May-26			Bond Future	144.3221	144.1323	144.3221	144.1323	0
03/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2502.0600	2312.2800	2.5021	2.3123	0
03/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2030 On 08-May-25			Bond Future	9.1676	9.1948	97.8397	97.7402	65,671
03/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	189.9800	183.6800	0.1900	0.1837	800
03/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1996.0100	2089.2400	1.9960	2.0892	0
03/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	220.9100	213.3700	0.2209	0.2134	300
03/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1877.2100	1969.2000	1.8772	1.9692	0
03/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	471.7300	454.2700	0.4717	0.4543	1,320
03/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1272.5700	1354.6400	1.2726	1.3546	0
03/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	856.0600	824.6600	0.8561	0.8247	800
03/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	810.6700	878.8000	0.8107	0.8788	0
03/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	936.4900	902.4100	0.9365	0.9024	300
03/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	744.8600	810.3100	0.7449	0.8103	0
03/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1470.4700	1420.5900	1.4705	1.4206	680
03/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	443.2800	492.9300	0.4433	0.4929	0
03/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1708.3100	1652.4700	1.7083	1.6525	0
03/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	356.6200	400.3100	0.3566	0.4003	300
03/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2870.0400	2792.7500	2.8700	2.7928	0
03/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	127.8800	150.1200	0.1279	0.1501	0
03/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3061.8400	2982.0500	3.0618	2.9821	0
03/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	108.0100	127.7500	0.1080	0.1278	800
03/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4113.4900	4023.5600	4.1135	4.0236	1,640
03/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	40.7400	50.3400	0.0407	0.0503	0
03/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5388.6900	5292.0400	5.3887	5.2920	2,280
03/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	8.7600	11.6400	0.0088	0.0116	0
03/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9262.4900	9162.9800	9.2625	9.1630	0
03/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	1,640
03/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10605.6300	10506.1000	10.6056	10.5061	0
03/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
03/03/2025	2030 On 07-August-25			Bond Future	9.2554	9.2845	95.7457	95.6441	47,294
03/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	426.8500	409.7700	0.4269	0.4098	300
03/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2319.1900	2403.6700	2.3192	2.4037	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1131.6300	1093.8800	1.1316	1.0939	300
03/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1255.2500	1319.0600	1.2553	1.3191	0
03/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2452.0100	2388.6100	2.4520	2.3886	0
03/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	539.0200	577.1800	0.5390	0.5772	300
03/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4347.7500	4263.9800	4.3478	4.2640	1,054
03/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	186.3500	204.1400	0.1864	0.2041	0
03/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6259.9500	6164.3500	6.2600	6.1644	0
03/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	44.8400	50.8000	0.0448	0.0508	0
03/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9392.3500	9291.3000	9.3924	9.2913	0
03/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2.4100	2.9200	0.0024	0.0029	1,054
03/03/2025	2030 On 06-November-25			Bond Future	9.3494	9.3806	97.5986	97.4948	0
03/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	567.8500	546.5600	0.5679	0.5466	300
03/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2689.9700	2772.4900	2.6900	2.7725	0
03/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1252.0100	1213.5000	1.2520	1.2135	300
03/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1683.6100	1748.9100	1.6836	1.7489	0
03/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1847.8300	1797.8300	1.8478	1.7978	0
03/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1216.3600	1270.1700	1.2164	1.2702	0
03/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3073.0400	3005.7400	3.0730	3.0057	0
03/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	680.2900	716.8000	0.6803	0.7168	300
03/03/2025	2030 On 05-February-26			Bond Future	9.4642	9.4979	95.4602	95.3541	0
03/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1737.2200	1690.4400	1.7372	1.6904	0
03/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1655.8600	1715.1600	1.6559	1.7152	0
03/03/2025	2030 On 07-May-26			Bond Future	9.6215	9.6580	97.2359	97.1275	0
03/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1495.6100	1453.6800	1.4956	1.4537	0
03/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2187.2000	2253.6900	2.1872	2.2537	0
03/03/2025	2032 On 08-May-25			Bond Future	9.9007	9.9122	92.8525	92.7991	126,595
03/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	232.4300	237.4300	0.2324	0.2374	300
03/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2599.5300	2657.9600	2.5995	2.6580	0
03/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	251.5900	256.6100	0.2516	0.2566	800
03/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2522.6700	2581.1200	2.5227	2.5811	0
03/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1093.4900	1091.2800	1.0935	1.0913	300
03/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1096.6100	1147.8300	1.0966	1.1478	0
03/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1144.7400	1141.9100	1.1447	1.1419	800
03/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1054.8700	1105.4700	1.0549	1.1055	0

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03/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2243.3600	2226.9300	2.2434	2.2269	0
03/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	499.8000	536.8000	0.4998	0.5368	300
03/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4665.1600	4627.2300	4.6652	4.6272	0
03/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	117.4600	132.9600	0.1175	0.1330	0
03/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4910.5800	4871.1900	4.9106	4.8712	0
03/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	101.6300	115.6700	0.1016	0.1157	800
03/03/2025	2032 On 07-August-25			Bond Future	9.9977	10.0098	94.6711	94.6165	0
03/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	561.0300	559.1500	0.5610	0.5592	300
03/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3309.2800	3362.0300	3.3093	3.3620	0
03/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1393.7600	1383.6600	1.3938	1.3837	300
03/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1836.1600	1880.6900	1.8362	1.8807	0
03/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3337.0300	3310.5500	3.3370	3.3106	0
03/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	712.6000	740.7500	0.7126	0.7408	300
03/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8622.9500	8574.7900	8.6230	8.5748	0
03/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	83.2000	89.6700	0.0832	0.0897	0
03/03/2025	2032 On 06-November-25			Bond Future	10.1091	10.1219	92.3418	92.2859	0
03/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	751.9100	746.5400	0.7519	0.7465	300
03/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3916.8500	3967.4200	3.9169	3.9674	0
03/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1567.1800	1554.6100	1.5672	1.5546	300
03/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2486.3300	2529.7000	2.4863	2.5297	0
03/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2828.2500	2806.3000	2.8283	2.8063	0
03/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1482.3500	1516.3400	1.4824	1.5163	0
03/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4243.0800	4212.8600	4.2431	4.2129	0
03/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	909.8000	935.5200	0.9098	0.9355	300
03/03/2025	2032 On 05-February-26			Bond Future	10.2357	10.2493	94.1103	94.0530	0
03/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2120.0100	2102.0900	2.1200	2.1021	0
03/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2440.1700	2479.5600	2.4402	2.4796	0
03/03/2025	2032 On 07-May-26			Bond Future	10.3846	10.3990	91.7013	91.6426	0
03/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2057.1600	2039.4800	2.0572	2.0395	0
03/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3059.3700	3100.3900	3.0594	3.1004	0
03/03/2025	2033 On 08-May-25			Bond Future	129.5785	129.3061	129.5785	129.3061	9,712
03/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1041.4800	1313.9500	1.0415	1.3140	0
03/03/2025	2033 On 07-August-25			Bond Future	132.1479	131.8699	132.1479	131.8699	0

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03/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3497.9000	3219.8900	3.4979	3.2199	0
03/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2033 On 06-November-25			Bond Future	133.2083	132.9247	133.2083	132.9247	0
03/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	68.2800	0.0000	0.0683	0.0000	0
03/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	215.3400	0.0000	0.2153	0
03/03/2025	2033 On 05-February-26			Bond Future	135.7925	135.5029	135.7925	135.5029	0
03/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2912.5000	2622.9200	2.9125	2.6229	0
03/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2033 On 07-May-26			Bond Future	136.7950	136.4997	136.7950	136.4997	0
03/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1634.9600	1339.6800	1.6350	1.3397	0
03/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2037 On 08-May-25			Bond Future	11.0140	11.0359	86.0395	85.9143	60,638
03/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	326.1900	322.6400	0.3262	0.3226	300
03/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3348.9200	3470.5800	3.3489	3.4706	0
03/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1366.2800	1336.2000	1.3663	1.3362	300
03/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1446.7600	1541.8900	1.4468	1.5419	0
03/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3058.4500	2991.5500	3.0585	2.9916	0
03/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	554.0400	612.3500	0.5540	0.6124	300
03/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6766.2000	6656.4100	6.7662	6.6564	0
03/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	78.4700	93.8900	0.0785	0.0939	0
03/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8230.2300	8113.1500	8.2302	8.1132	15,000
03/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	34.0100	42.1400	0.0340	0.0421	0
03/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11788.6700	11664.2000	11.7887	11.6642	7,500
03/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1.7900	2.5300	0.0018	0.0025	0
03/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12018.8800	11894.2800	12.0189	11.8943	7,500
03/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1.4400	2.0500	0.0014	0.0021	0
03/03/2025	2037 On 07-August-25			Bond Future	11.1301	11.1529	83.4638	83.3360	74,415
03/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	513.3600	501.9600	0.5134	0.5020	2,541
03/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5125.6200	5241.9900	5.1256	5.2420	0
03/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	742.4300	726.0300	0.7424	0.7260	300
03/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4392.5300	4503.9000	4.3925	4.5039	0
03/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	826.0900	807.9100	0.8261	0.8079	2,341
03/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4178.5100	4288.1000	4.1785	4.2881	0
03/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	991.2400	969.6400	0.9912	0.9696	200

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03/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3811.3900	3917.5600	3.8114	3.9176	0
03/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1840.3300	1802.7300	1.8403	1.8027	300
03/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2576.2500	2666.4200	2.5763	2.6664	0
03/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2039.1800	1998.1900	2.0392	1.9982	0
03/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2378.0100	2464.7900	2.3780	2.4648	2,541
03/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3175.0500	3116.8400	3.1751	3.1168	0
03/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1567.3100	1636.8700	1.5673	1.6369	2,541
03/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4700.6900	4624.1100	4.7007	4.6241	0
03/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	945.2900	996.4800	0.9453	0.9965	2,541
03/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4741.2000	4664.2000	4.7412	4.6642	0
03/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	933.1300	983.9000	0.9331	0.9839	300
03/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6167.2500	6077.1900	6.1673	6.0772	0
03/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	597.4300	635.1400	0.5974	0.6351	2,541
03/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9843.3800	9729.6100	9.8434	9.7296	0
03/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	152.1500	166.1500	0.1522	0.1662	0
03/03/2025	2037 On 06-November-25			Bond Future	11.2475	11.2712	85.0787	84.9482	0
03/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	977.1000	955.1400	0.9771	0.9551	300
03/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5244.9300	5353.4900	5.2449	5.3535	0
03/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2041.8800	2001.4700	2.0419	2.0015	300
03/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3422.2300	3512.3400	3.4222	3.5123	0
03/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3982.0200	3916.5000	3.9820	3.9165	0
03/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1910.0400	1975.0400	1.9100	1.9750	0
03/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5965.4100	5881.4100	5.9654	5.8814	0
03/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1140.5300	1187.0500	1.1405	1.1871	300
03/03/2025	2037 On 05-February-26			Bond Future	11.3772	11.4019	82.4495	82.3163	0
03/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1462.4400	1432.5500	1.4624	1.4326	1,930
03/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5520.3400	5623.6500	5.5203	5.6237	0
03/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1984.3500	1946.2900	1.9844	1.9463	1,970
03/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4616.6900	4711.8300	4.6167	4.7118	0
03/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2731.4500	2683.0700	2.7315	2.6831	0
03/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3695.6400	3780.4600	3.6956	3.7805	0
03/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3180.3000	3126.3500	3.1803	3.1264	0
03/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3273.3100	3352.5600	3.2733	3.3526	1,930
03/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4767.7600	4697.1400	4.7678	4.6971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2218.6100	2281.1900	2.2186	2.2812	1,930
03/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6228.0300	6145.2300	6.2280	6.1452	0
03/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1599.7800	1650.1800	1.5998	1.6502	1,970
03/03/2025	2037 On 07-May-26			Bond Future	11.5266	11.5524	83.9817	83.8457	0
03/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3030.9200	2979.3900	3.0309	2.9794	0
03/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4131.0600	4215.5600	4.1311	4.2156	0
03/03/2025	2038 On 08-May-25			Bond Future	141.2601	140.8165	141.2601	140.8165	2,918
03/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1580.0600	1136.4800	1.5801	1.1365	0
03/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2038 On 07-August-25			Bond Future	141.9427	141.4903	141.9427	141.4903	0
03/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2382.7400	1930.2800	2.3827	1.9303	0
03/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2038 On 06-November-25			Bond Future	144.7241	144.2624	144.7241	144.2624	0
03/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	844.1300	382.3700	0.8441	0.3824	0
03/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2038 On 05-February-26			Bond Future	145.3701	144.8993	145.3701	144.8993	0
03/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	2170.1300	1699.3400	2.1701	1.6993	0
03/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2038 On 07-May-26			Bond Future	148.1125	147.6323	148.1125	147.6323	0
03/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3582.5200	3102.2800	3.5825	3.1023	0
03/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2040 On 08-May-25			Bond Future	11.3356	11.3524	85.9670	85.8637	30,688
03/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7548.4600	7459.6000	7.5485	7.4596	0
03/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	80.9900	95.4800	0.0810	0.0955	0
03/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8167.3900	8075.5600	8.1674	8.0756	15,000
03/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	59.6400	71.1600	0.0596	0.0712	0
03/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11588.7700	11487.0800	11.5888	11.4871	7,500
03/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	5.1500	6.8100	0.0052	0.0068	0
03/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11931.1500	11829.1100	11.9312	11.8291	7,500
03/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	3.8900	5.2000	0.0039	0.0052	0
03/03/2025	2040 On 07-August-25			Bond Future	11.4538	11.4711	83.1391	83.0337	33,389
03/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10308.4200	10217.7800	10.3084	10.2178	0
03/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	191.5400	206.3600	0.1915	0.2064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2040 On 06-November-25			Bond Future	11.5725	11.5905	84.7477	84.6399	0
03/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3931.5000	3885.5000	3.9315	3.8855	0
03/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2357.3500	2419.1100	2.3574	2.4191	0
03/03/2025	2040 On 05-February-26			Bond Future	11.7027	11.7215	81.8615	81.7514	0
03/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2827.8300	2792.1300	2.8278	2.7921	0
03/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4086.7300	4161.0800	4.0867	4.1611	0
03/03/2025	2040 On 07-May-26			Bond Future	11.8503	11.8700	83.3824	83.2699	0
03/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3431.4400	3391.1400	3.4314	3.3911	0
03/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4475.1900	4547.3700	4.4752	4.5474	0
03/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2044 On 08-May-25			Bond Future	11.4622	11.4737	81.7108	81.6377	72,918
03/03/2025	2044 On 08-May-25		Put	Bond Future	18289.2200	18362.3200	18.2892	18.3623	0
03/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	249.3600	257.0200	0.2494	0.2570	9,000
03/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4299.0800	4379.8400	4.2991	4.3798	0
03/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	328.4000	336.5500	0.3284	0.3366	2,490
03/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3898.5600	3979.8100	3.8986	3.9798	0
03/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1218.2900	1220.8200	1.2183	1.2208	9,000
03/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1936.7200	2012.3500	1.9367	2.0124	0
03/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2262.0800	2251.3800	2.2621	2.2514	0
03/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1082.9000	1145.3000	1.0829	1.1453	2,490
03/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2717.8500	2701.2000	2.7179	2.7012	0
03/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	861.0200	917.4700	0.8610	0.9175	9,000
03/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5815.0600	5766.2200	5.8151	5.7662	0
03/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	198.3000	222.5600	0.1983	0.2226	2,490
03/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7475.9600	7416.9200	7.4760	7.4169	0
03/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	90.0000	104.0600	0.0900	0.1041	0
03/03/2025	2044 On 07-August-25			Bond Future	11.5753	11.5873	78.9248	78.8502	16
03/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10123.6700	10063.9700	10.1237	10.0640	0
03/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	236.8200	251.7200	0.2368	0.2517	0
03/03/2025	2044 On 06-November-25			Bond Future	11.6884	11.7009	80.4518	80.3755	0
03/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3735.4400	3710.0900	3.7354	3.7101	0
03/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2572.4000	2623.3100	2.5724	2.6233	0
03/03/2025	2044 On 05-February-26			Bond Future	11.8119	11.8248	77.6086	77.5306	0
03/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2860.2900	2840.5300	2.8603	2.8405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4404.4000	4462.6000	4.4044	4.4626	0
03/03/2025	2044 On 07-May-26			Bond Future	11.9509	11.9644	79.0502	78.9705	0
03/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3595.6900	3570.7100	3.5957	3.5707	0
03/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4497.2600	4552.0000	4.4973	4.5520	0
03/03/2025	2046 On 08-May-25			Bond Future	121.4432	120.9041	121.4432	120.9041	19,602
03/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	526.8500	1065.8700	0.5269	1.0659	0
03/03/2025	2046 On 07-August-25			Bond Future	123.8512	123.3012	123.8512	123.3012	0
03/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	5161.2200	4611.2300	5.1612	4.6112	0
03/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2046 On 06-November-25			Bond Future	124.0302	123.4694	124.0302	123.4694	0
03/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1379.7800	1940.6000	1.3798	1.9406	0
03/03/2025	2046 On 05-February-26			Bond Future	126.4355	125.8634	126.4355	125.8634	0
03/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4785.4700	4213.4300	4.7855	4.2134	0
03/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2046 On 07-May-26			Bond Future	126.5287	125.9455	126.5287	125.9455	0
03/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1578.6500	995.5400	1.5787	0.9955	0
03/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2050 On 08-May-25			Bond Future	123.0431	122.4337	123.0431	122.4337	16,319
03/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1883.1400	1273.6500	1.8831	1.2737	0
03/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2050 On 07-August-25			Bond Future	123.1226	122.5009	123.1226	122.5009	0
03/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	3232.6000	2610.9000	3.2326	2.6109	0
03/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2050 On 06-November-25			Bond Future	125.5352	124.9011	125.5352	124.9011	0
03/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	1115.1900	481.1300	1.1152	0.4811	0
03/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2050 On 05-February-26			Bond Future	125.5624	124.9160	125.5624	124.9160	0
03/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2742.3900	2096.0300	2.7424	2.0960	0
03/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	2050 On 07-May-26			Bond Future	127.9308	127.2716	127.9308	127.2716	0
03/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3860.7900	3201.5900	3.8608	3.2016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	AL37 On 08-May-25			Index Future	1094.0270	1092.8410	1094.0270	1,092.8410	0
03/03/2025	AL37 On 07-August-25			Index Future	1115.4580	1114.2450	1115.4580	1,114.2450	0
03/03/2025	AL37 On 06-November-25			Index Future	1137.0690	1135.8230	1137.0690	1,135.8230	0
03/03/2025	AL37 On 05-February-26			Index Future	1158.8860	1157.6070	1158.8860	1,157.6070	0
03/03/2025	AL37 On 07-May-26			Index Future	1180.5380	1179.2230	1180.5380	1,179.2230	0
03/03/2025	AL7T On 08-May-25			Index Future	1309.0600	1307.4010	1309.0600	1,307.4010	0
03/03/2025	AL7T On 07-August-25			Index Future	1334.7030	1333.0070	1334.7030	1,333.0070	0
03/03/2025	AL7T On 06-November-25			Index Future	1360.5610	1358.8220	1360.5610	1,358.8220	0
03/03/2025	AL7T On 05-February-26			Index Future	1386.6670	1384.8830	1386.6670	1,384.8830	0
03/03/2025	AL7T On 07-May-26			Index Future	1412.5740	1410.7420	1412.5740	1,410.7420	0
03/03/2025	ALBI On 08-May-25			Index Future	1125.9300	1124.5590	1125.9300	1,124.5590	94
03/03/2025	ALBI On 07-August-25			Index Future	1147.9860	1146.5840	1147.9860	1,146.5840	0
03/03/2025	ALBI On 06-November-25			Index Future	1170.2270	1168.7890	1170.2270	1,168.7890	0
03/03/2025	ALBI On 05-February-26			Index Future	1192.6810	1191.2050	1192.6810	1,191.2050	0
03/03/2025	ALBI On 07-May-26			Index Future	1214.9630	1213.4480	1214.9630	1,213.4480	0
03/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C044 On 31-January-44			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
03/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	ES33 On 08-May-25			Bond Future	11.2319	11.2541	81.3104	81.2082	0
03/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6538.4500	6436.2000	6.5385	6.4362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES33 On 07-August-25			Bond Future	11.3680	11.3912	82.9228	82.8184	0
03/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9118.1600	9013.7600	9.1182	9.0138	0
03/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES33 On 06-November-25			Bond Future	11.5220	11.5464	80.7511	80.6444	0
03/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2100.8400	1994.1900	2.1008	1.9942	0
03/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES33 On 05-February-26			Bond Future	11.6952	11.7208	82.3159	82.2069	0
03/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	879.5300	988.5300	0.8795	0.9885	0
03/03/2025	ES33 On 07-May-26			Bond Future	11.8849	11.9118	80.0700	79.9587	0
03/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	810.5900	921.8900	0.8106	0.9219	0
03/03/2025	ES42 On 08-May-25			Bond Future	11.8310	11.8530	76.2647	76.1364	0
03/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7633.8300	7505.5300	7.6338	7.5055	0
03/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES42 On 07-August-25			Bond Future	11.9516	11.9744	77.7767	77.6458	0
03/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9504.5400	9373.5800	9.5045	9.3736	0
03/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES42 On 06-November-25			Bond Future	12.0832	12.1070	75.0347	74.9010	0
03/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1700.8000	1567.0800	1.7008	1.5671	0
03/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES42 On 05-February-26			Bond Future	12.2231	12.2477	76.4872	76.3506	0
03/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2112.5200	2249.1000	2.1125	2.2491	0
03/03/2025	ES42 On 07-May-26			Bond Future	12.3788	12.4045	73.6615	73.5220	0
03/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	979.9100	1119.3800	0.9799	1.1194	0
03/03/2025	GOVI On 08-May-25			GOVI	1108.7450	1107.4350	1108.7450	1,107.4350	639
03/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	867450.0000	854350.0000	86.7450	85.4350	0
03/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	GOVI On 07-August-25			GOVI	1130.4650	1129.1250	1130.4650	1,129.1250	0
03/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1194650.0000	1181250.0000	119.4650	118.1250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	GOVI On 06-November-25			GOVI	1152.3660	1150.9920	1152.3660	1,150.9920	0
03/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	403660.0000	389920.0000	40.3660	38.9920	0
03/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	GOVI On 05-February-26			GOVI	1174.4770	1173.0670	1174.4770	1,173.0670	0
03/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	244770.0000	230670.0000	24.4770	23.0670	0
03/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	GOVI On 07-May-26			GOVI	1196.4200	1194.9710	1196.4200	1,194.9710	0
03/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	194200.0000	179710.0000	19.4200	17.9710	0
03/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/03/2025	IGOV On 08-May-25			Index Future	381.6190	380.5050	381.6190	380.5050	895
03/03/2025	IGOV On 07-August-25			Index Future	389.1870	388.0490	389.1870	388.0490	0
03/03/2025	IGOV On 06-November-25			Index Future	396.8180	395.6540	396.8180	395.6540	0
03/03/2025	IGOV On 05-February-26			Index Future	404.5200	403.3310	404.5200	403.3310	0
03/03/2025	IGOV On 07-May-26			Index Future	412.1650	410.9490	412.1650	410.9490	0
03/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/03/2025	R033 On 08-May-25			Bond Future	10.0419	10.0689	100.9287	100.7842	9,365
03/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2197.0000	2125.4000	2.1970	2.1254	0
03/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	670.2000	743.1400	0.6702	0.7431	0
03/03/2025	R033 On 07-August-25			Bond Future	10.1399	10.1683	102.9054	102.7579	0
03/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2462.0800	2394.0400	2.4621	2.3940	0
03/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1479.2700	1558.7400	1.4793	1.5587	0
03/03/2025	R033 On 06-November-25			Bond Future	10.2512	10.2810	99.8526	99.7020	0
03/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2535.8800	2469.5500	2.5359	2.4696	0
03/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	2138.7700	2223.0400	2.1388	2.2230	0
03/03/2025	R033 On 05-February-26			Bond Future	10.3763	10.4077	101.7645	101.6107	0
03/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3017.9200	2946.6800	3.0179	2.9467	0
03/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2463.1500	2545.7600	2.4632	2.5458	0
03/03/2025	R033 On 07-May-26			Bond Future	10.5218	10.5550	98.6137	98.4565	0
03/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2617.0300	2552.6900	2.6170	2.5527	0
03/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3291.6100	3384.4000	3.2916	3.3844	0
03/03/2025	R035 On 08-May-25			Bond Future	10.5844	10.6061	91.4857	91.3643	78,080
03/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	318.3800	314.7100	0.3184	0.3147	300
03/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3197.4100	3315.1200	3.1974	3.3151	0
03/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	968.5100	948.3100	0.9685	0.9483	150
03/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1780.1200	1881.3000	1.7801	1.8813	0
03/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1347.5000	1317.6200	1.3475	1.3176	300
03/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1371.8700	1463.3700	1.3719	1.4634	0
03/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2649.6400	2590.7500	2.6496	2.5908	0
03/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	637.3800	699.8700	0.6374	0.6999	150
03/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2894.1500	2830.6300	2.8942	2.8306	0
03/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	557.5200	615.3800	0.5575	0.6154	300
03/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4907.2000	4814.6800	4.9072	4.8147	400
03/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	188.9000	217.7600	0.1889	0.2178	0
03/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6054.4500	5951.6600	6.0545	5.9517	0
03/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	101.9000	120.4900	0.1019	0.1205	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6441.1000	6335.6300	6.4411	6.3356	0
03/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	82.5600	98.4700	0.0826	0.0985	0
03/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10842.7300	10722.5000	10.8427	10.7225	0
03/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	3.0500	4.2000	0.0031	0.0042	400
03/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13808.0200	13686.7200	13.8080	13.6867	0
03/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.1400	0.2200	0.0001	0.0002	400
03/03/2025	R035 On 07-August-25			Bond Future	10.6885	10.7111	93.2776	93.1537	0
03/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	719.1000	702.7600	0.7191	0.7028	300
03/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4129.1300	4236.6200	4.1291	4.2366	0
03/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1796.9100	1759.4200	1.7969	1.7594	300
03/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2392.3000	2478.6400	2.3923	2.4786	0
03/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4230.8300	4159.0300	4.2308	4.1590	0
03/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	971.1300	1023.1600	0.9711	1.0232	8,500
03/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4388.1400	4314.6100	4.3881	4.3146	0
03/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	920.8600	971.1600	0.9209	0.9712	300
03/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10013.4100	9900.3700	10.0134	9.9004	0
03/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	107.5800	118.3700	0.1076	0.1184	0
03/03/2025	R035 On 06-November-25			Bond Future	10.8069	10.8306	90.5772	90.4508	0
03/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	728.7400	711.9000	0.7287	0.7119	2,000
03/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5694.8100	5804.4500	5.6948	5.8045	0
03/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	984.0900	962.1900	0.9841	0.9622	300
03/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4980.9900	5085.5700	4.9810	5.0856	0
03/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1627.3500	1594.0000	1.6274	1.5940	2,000
03/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3780.5700	3873.7000	3.7806	3.8737	0
03/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2034.5300	1994.7400	2.0345	1.9947	300
03/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3256.9800	3343.6700	3.2570	3.3437	0
03/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3083.0400	3028.8300	3.0830	3.0288	250
03/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2323.2000	2395.4700	2.3232	2.3955	0
03/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3897.9300	3834.2100	3.8979	3.8342	0
03/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1831.6700	1894.4300	1.8317	1.8944	0
03/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4709.8000	4637.8500	4.7098	4.6379	0
03/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1464.5000	1519.0300	1.4645	1.5190	2,000
03/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4782.7100	4710.0700	4.7827	4.7101	0
03/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1435.9100	1489.7500	1.4359	1.4898	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5607.6500	5527.7900	5.6077	5.5278	0
03/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1154.9300	1201.5500	1.1549	1.2016	300
03/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6705.2700	6617.2200	6.7053	6.6172	0
03/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	872.7600	911.1900	0.8728	0.9112	250
03/03/2025	R035 On 05-February-26			Bond Future	10.9394	10.9642	92.3124	92.1832	0
03/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2609.7400	2561.9500	2.6097	2.5620	0
03/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3391.9100	3473.3100	3.3919	3.4733	0
03/03/2025	R035 On 07-May-26			Bond Future	11.0818	11.1078	89.5250	89.3930	0
03/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2821.9600	2772.5800	2.8220	2.7726	0
03/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3957.2900	4039.8400	3.9573	4.0398	0
03/03/2025	R038 On 08-May-25			Bond Future	11.0381	11.0703	100.1441	99.9275	9,052
03/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2375.9200	2274.7900	2.3759	2.2748	0
03/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1029.3900	1144.8400	1.0294	1.1448	0
03/03/2025	R038 On 07-August-25			Bond Future	11.1511	11.1846	102.1054	101.8845	0
03/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2740.1200	2643.2600	2.7401	2.6433	0
03/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2155.3200	2279.4300	2.1553	2.2794	0
03/03/2025	R038 On 06-November-25			Bond Future	11.2746	11.3095	98.5956	98.3701	0
03/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2165.9500	2091.3200	2.1660	2.0913	1,770
03/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4097.7300	4248.6000	4.0977	4.2486	0
03/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2988.1000	2894.3300	2.9881	2.8943	0
03/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3211.9700	3343.7000	3.2120	3.3437	0
03/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7585.8300	7424.2400	7.5858	7.4242	0
03/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1097.2700	1161.1800	1.0973	1.1612	1,770
03/03/2025	R038 On 05-February-26			Bond Future	11.4087	11.4451	100.4831	100.2529	0
03/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3725.2900	3621.2000	3.7253	3.6212	0
03/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3527.4700	3653.5400	3.5275	3.6535	0
03/03/2025	R038 On 07-May-26			Bond Future	11.5580	11.5961	96.8663	96.6315	0
03/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3633.9000	3535.7100	3.6339	3.5357	0
03/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4616.8300	4753.4700	4.6168	4.7535	0
03/03/2025	R053 On 08-May-25			Bond Future	11.3596	11.3813	103.5665	103.3806	22,700
03/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10100.3900	9935.1600	10.1004	9.9352	0
03/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	101.1600	121.7500	0.1012	0.1218	0
03/03/2025	R053 On 07-August-25			Bond Future	11.4604	11.4829	105.5948	105.4053	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13096.8900	12935.2400	13.0969	12.9352	0
03/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	336.1600	364.0200	0.3362	0.3640	0
03/03/2025	R053 On 06-November-25			Bond Future	11.5690	11.5924	101.7740	101.5806	0
03/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4898.8800	4811.5500	4.8989	4.8116	0
03/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3339.1200	3445.2800	3.3391	3.4453	0
03/03/2025	R053 On 05-February-26			Bond Future	11.6853	11.7097	103.7223	103.5247	0
03/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3858.4900	3787.0700	3.8585	3.7871	0
03/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5469.9500	5596.1000	5.4700	5.5961	0
03/03/2025	R053 On 07-May-26			Bond Future	11.8127	11.8380	99.7884	99.5867	0
03/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4843.0400	4761.8000	4.8430	4.7618	0
03/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5829.7900	5950.2500	5.8298	5.9503	0
03/03/2025	R186 On 08-May-25			Bond Future	8.3520	8.3699	107.2760	107.2490	158,824
03/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	342.8700	331.7900	0.3429	0.3318	0
03/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	164.9800	180.8900	0.1650	0.1809	0
03/03/2025	R186 On 07-August-25			Bond Future	8.4348	8.4564	104.0682	104.0405	0
03/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1101.8900	1081.8500	1.1019	1.0819	1,983
03/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	100.9500	108.5400	0.1010	0.1085	0
03/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1632.8900	1609.8200	1.6329	1.6098	0
03/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	51.8800	56.4400	0.0519	0.0564	0
03/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2316.2500	2291.0000	2.3163	2.2910	0
03/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	22.8900	25.2700	0.0229	0.0253	1,983
03/03/2025	R186 On 06-November-25			Bond Future	8.5728	8.5998	106.0823	106.0539	447
03/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	158.7000	152.2400	0.1587	0.1522	0
03/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	627.2900	649.2800	0.6273	0.6493	0
03/03/2025	R186 On 05-February-26			Bond Future	8.8248	8.8604	102.8069	102.7776	0
03/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	226.6200	217.6500	0.2266	0.2177	0
03/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	552.0800	572.4100	0.5521	0.5724	0
03/03/2025	R186 On 07-May-26			Bond Future	9.3894	9.4411	104.7192	104.6889	0
03/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	147.6100	139.6500	0.1476	0.1397	0
03/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	558.4000	580.6900	0.5584	0.5807	0
03/03/2025	R202 On 08-May-25			Bond Future	273.6684	272.6842	273.6684	272.6842	2,157
03/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	1358.3600	374.1700	1.3584	0.3742	0
03/03/2025	R202 On 08-May-25	272.31	Put	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
03/03/2025	R202 On 07-August-25			Bond Future	273.8750	272.8712	273.8750	272.8712	0
03/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	2275.0200	1271.2200	2.2750	1.2712	0
03/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R202 On 06-November-25			Bond Future	279.2420	278.2178	279.2420	278.2178	0
03/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	3601.9800	2577.8000	3.6020	2.5778	0
03/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R202 On 05-February-26			Bond Future	279.3353	278.2912	279.3353	278.2912	0
03/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	1515.3000	471.1800	1.5153	0.4712	0
03/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R202 On 07-May-26			Bond Future	284.6051	283.5402	284.6051	283.5402	0
03/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	7055.0700	5990.1900	7.0551	5.9902	0
03/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R209 On 08-May-25			Bond Future	10.7985	10.8203	72.0083	71.8990	28,715
03/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5314.1100	5220.7900	5.3141	5.2208	0
03/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	85.6000	101.5700	0.0856	0.1016	0
03/03/2025	R209 On 07-August-25			Bond Future	10.8985	10.9211	73.4186	73.3071	0
03/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8294.8400	8197.0300	8.2948	8.1970	0
03/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	154.5100	168.2200	0.1545	0.1682	0
03/03/2025	R209 On 06-November-25			Bond Future	11.0083	11.0317	71.6869	71.5730	0
03/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3069.8400	3016.0900	3.0698	3.0161	0
03/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1812.1700	1872.3200	1.8122	1.8723	0
03/03/2025	R209 On 05-February-26			Bond Future	11.1279	11.1523	73.0598	72.9435	0
03/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2301.7100	2260.1600	2.3017	2.2602	0
03/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3253.7300	3328.4600	3.2537	3.3285	0
03/03/2025	R209 On 07-May-26			Bond Future	11.2615	11.2870	71.2678	71.1491	0
03/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2649.4100	2604.0100	2.6494	2.6040	0
03/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3551.4600	3624.7600	3.5515	3.6248	0
03/03/2025	R210 On 08-May-25			Bond Future	246.1360	245.9383	246.1360	245.9383	3,395
03/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1893.9800	2091.7100	1.8940	2.0917	0
03/03/2025	R210 On 07-August-25			Bond Future	251.0165	250.8146	251.0165	250.8146	0
03/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	2576.5300	2374.6000	2.5765	2.3746	0
03/03/2025	R210 On 07-August-25	248.44	Put	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
03/03/2025	R210 On 06-November-25			Bond Future	252.5279	252.3218	252.5279	252.3218	0
03/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	387.9200	181.8200	0.3879	0.1818	0
03/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R210 On 05-February-26			Bond Future	257.4260	257.2151	257.4260	257.2151	0
03/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4326.0200	4115.1000	4.3260	4.1151	0
03/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R210 On 07-May-26			Bond Future	258.8094	258.5942	258.8094	258.5942	0
03/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	3409.3900	3194.1800	3.4094	3.1942	0
03/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/03/2025	R213 On 08-May-25			Bond Future	9.5770	9.5987	90.1218	90.0335	101,742
03/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3849.8700	3780.4600	3.8499	3.7805	0
03/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	117.8200	136.7300	0.1178	0.1367	0
03/03/2025	R213 On 07-August-25			Bond Future	9.6644	9.6874	91.8870	91.7969	17
03/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7463.5900	7378.5900	7.4636	7.3786	0
03/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	43.6500	48.8000	0.0437	0.0488	0
03/03/2025	R213 On 06-November-25			Bond Future	9.7720	9.7964	90.1119	90.0198	0
03/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2381.1800	2336.9000	2.3812	2.3369	0
03/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1338.8800	1386.7200	1.3389	1.3867	0
03/03/2025	R213 On 05-February-26			Bond Future	9.8987	9.9247	91.8386	91.7444	0
03/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1947.5600	1908.7100	1.9476	1.9087	0
03/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1979.1300	2034.4800	1.9791	2.0345	0
03/03/2025	R213 On 07-May-26			Bond Future	10.0432	10.0709	89.9955	89.8992	0
03/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1734.1600	1698.6200	1.7342	1.6986	0
03/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2583.4400	2644.1900	2.5834	2.6442	0
03/03/2025	R214 On 08-May-25			Bond Future	11.2306	11.2522	66.6587	66.5434	16,369
03/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5928.9600	5829.5200	5.9290	5.8295	0
03/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	84.5500	100.4600	0.0846	0.1005	0
03/03/2025	R214 On 07-August-25			Bond Future	11.3285	11.3508	67.9644	67.8467	0
03/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8102.1900	8002.7100	8.1022	8.0027	0
03/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	224.8300	243.0600	0.2248	0.2431	0
03/03/2025	R214 On 06-November-25			Bond Future	11.4363	11.4594	65.9799	65.8597	0
03/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3210.2600	3156.5100	3.2103	3.1565	0
03/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2162.7400	2229.1600	2.1627	2.2292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R214 On 05-February-26			Bond Future	11.5540	11.5780	67.2438	67.1211	0
03/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2250.8900	2210.0900	2.2509	2.2101	0
03/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3782.2600	3864.1000	3.7823	3.8641	0
03/03/2025	R214 On 07-May-26			Bond Future	11.6773	11.7022	65.1955	65.0702	0
03/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3047.9200	2998.5700	3.0479	2.9986	0
03/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3795.9200	3871.7900	3.7959	3.8718	0
03/03/2025	R248 On 08-May-25			Bond Future	11.3924	11.4141	80.3907	80.2482	268,613
03/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7451.1000	7329.7900	7.4511	7.3298	0
03/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	116.9600	138.1600	0.1170	0.1382	0
03/03/2025	R248 On 07-August-25			Bond Future	11.4930	11.5154	81.9653	81.8199	0
03/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10205.0000	10081.8200	10.2050	10.0818	0
03/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	273.7400	295.9000	0.2737	0.2959	0
03/03/2025	R248 On 06-November-25			Bond Future	11.6031	11.6264	79.1093	78.9609	0
03/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3726.9700	3663.6100	3.7270	3.6636	0
03/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2859.8700	2944.9600	2.8599	2.9450	0
03/03/2025	R248 On 05-February-26			Bond Future	11.7231	11.7473	80.6245	80.4730	0
03/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2990.6700	2938.9300	2.9907	2.9389	0
03/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4673.6700	4773.4600	4.6737	4.7735	0
03/03/2025	R248 On 07-May-26			Bond Future	11.8483	11.8734	77.6824	77.5277	0
03/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3854.5000	3792.7300	3.8545	3.7927	0
03/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4652.4300	4745.2900	4.6524	4.7453	0
03/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0