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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
13/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	2029 On 08-May-25			Bond Future	136.4484	136.4574	136.4484	136.4574	5,933
13/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1401.5800	1392.6400	1.4016	1.3926	0
13/03/2025	2029 On 07-August-25			Bond Future	139.1324	139.1414	139.1324	139.1414	0
13/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1722.4400	1731.4300	1.7224	1.7314	0
13/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2029 On 06-November-25			Bond Future	140.4146	140.4241	140.4146	140.4241	68
13/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	624.5800	634.1000	0.6246	0.6341	0
13/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2029 On 05-February-26			Bond Future	143.1105	143.1197	143.1105	143.1197	0
13/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3000.4600	3009.7100	3.0005	3.0097	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2029 On 07-May-26			Bond Future	144.3272	144.3377	144.3272	144.3377	0
13/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2507.2300	2517.7100	2.5072	2.5177	0
13/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2030 On 08-May-25			Bond Future	9.1530	9.1228	97.8931	98.0040	64,659
13/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	163.3400	187.4500	0.1633	0.1875	800
13/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1916.0100	1829.2400	1.9160	1.8292	0
13/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	192.6700	219.7400	0.1927	0.2197	300
13/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1795.6100	1711.8000	1.7956	1.7118	0
13/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	437.5700	483.8800	0.4376	0.4839	1,320
13/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1185.0500	1120.4800	1.1851	1.1205	0
13/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	825.5400	891.7700	0.8255	0.8918	800
13/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	726.7900	682.1400	0.7268	0.6821	0
13/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	907.4800	976.9400	0.9075	0.9769	300
13/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	662.4900	621.0700	0.6625	0.6211	0
13/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1455.1500	1540.6900	1.4552	1.5407	680
13/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	374.6000	349.2600	0.3746	0.3493	0
13/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1699.6200	1790.1300	1.6996	1.7901	0
13/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	294.5700	274.2000	0.2946	0.2742	300
13/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2889.5800	2993.6500	2.8896	2.9937	0
13/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	94.0600	87.2500	0.0941	0.0873	0
13/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3085.1200	3190.3500	3.0851	3.1904	0
13/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	77.9300	72.2800	0.0779	0.0723	800
13/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4152.2300	4261.2400	4.1522	4.2612	1,640
13/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	26.1200	24.2500	0.0261	0.0243	0
13/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5437.9000	5548.4500	5.4379	5.5485	2,280
13/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	4.6100	4.2800	0.0046	0.0043	0
13/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9315.8400	9426.7200	9.3158	9.4267	0
13/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
13/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10658.9900	10769.8700	10.6590	10.7699	0
13/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
13/03/2025	2030 On 07-August-25			Bond Future	9.2442	9.2119	95.7846	95.8975	47,294
13/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	411.5200	444.1200	0.4115	0.4441	300
13/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2264.9100	2184.6100	2.2649	2.1846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1117.0700	1177.7000	1.1171	1.1777	300
13/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1201.7400	1149.4700	1.2017	1.1495	0
13/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2449.9200	2537.5900	2.4499	2.5376	0
13/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	497.9800	472.7500	0.4980	0.4728	300
13/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4363.2200	4467.1200	4.3632	4.4671	1,054
13/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	162.8700	153.8700	0.1629	0.1539	0
13/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6290.4400	6401.0400	6.2904	6.4010	0
13/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	36.3800	34.0800	0.0364	0.0341	0
13/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9430.5500	9543.3200	9.4306	9.5433	0
13/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.6600	1.5300	0.0017	0.0015	1,054
13/03/2025	2030 On 06-November-25			Bond Future	9.3399	9.3054	97.6301	97.7449	0
13/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	561.4700	596.1600	0.5615	0.5962	300
13/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2652.0500	2571.9100	2.6521	2.5719	0
13/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1246.4700	1303.3900	1.2465	1.3034	300
13/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1646.5300	1588.6200	1.6465	1.5886	0
13/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1845.2400	1915.3500	1.8452	1.9154	0
13/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1182.2300	1137.5100	1.1822	1.1375	0
13/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3078.3600	3166.1800	3.0784	3.1662	0
13/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	654.0700	627.0600	0.6541	0.6271	300
13/03/2025	2030 On 05-February-26			Bond Future	9.4602	9.4232	95.4729	95.5896	0
13/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1736.6200	1800.2300	1.7366	1.8002	0
13/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1642.6200	1589.5400	1.6426	1.5895	0
13/03/2025	2030 On 07-May-26			Bond Future	9.6222	9.5824	97.2338	97.3523	0
13/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1490.1200	1546.0600	1.4901	1.5461	0
13/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2183.8300	2121.2500	2.1838	2.1213	0
13/03/2025	2032 On 08-May-25			Bond Future	9.8683	9.8385	93.0034	93.1425	127,282
13/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	207.1700	237.6000	0.2072	0.2376	300
13/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2423.3700	2314.7400	2.4234	2.3147	0
13/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	226.2400	258.6000	0.2262	0.2586	800
13/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2346.4200	2239.7200	2.3464	2.2397	0
13/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1097.2900	1181.3100	1.0973	1.1813	300
13/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	949.5100	894.4700	0.9495	0.8945	0
13/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1150.8500	1236.8500	1.1509	1.2369	800
13/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	910.0800	857.0200	0.9101	0.8570	0

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13/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2298.3200	2412.3400	2.2983	2.4123	0
13/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	403.8600	378.8200	0.4039	0.3788	300
13/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4782.2800	4916.4300	4.7823	4.9164	0
13/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	83.6800	78.7700	0.0837	0.0788	0
13/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5031.3400	5166.2600	5.0313	5.1663	0
13/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	71.4900	67.3500	0.0715	0.0674	800
13/03/2025	2032 On 07-August-25			Bond Future	9.9669	9.9357	94.8102	94.9518	0
13/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	565.6200	606.7200	0.5656	0.6067	300
13/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3174.7800	3074.2600	3.1748	3.0743	0
13/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1419.4800	1493.4400	1.4195	1.4934	300
13/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1722.7900	1655.1300	1.7228	1.6551	0
13/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3405.2400	3516.9900	3.4052	3.5170	0
13/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	641.7200	611.8500	0.6417	0.6119	300
13/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8746.5300	8884.7700	8.7465	8.8848	0
13/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	67.6900	64.3100	0.0677	0.0643	0
13/03/2025	2032 On 06-November-25			Bond Future	10.0784	10.0456	92.4757	92.6198	0
13/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	763.6600	806.8700	0.7637	0.8069	300
13/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3794.7000	3693.8000	3.7947	3.6938	0
13/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1596.4200	1665.7800	1.5964	1.6658	300
13/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2381.6700	2306.9200	2.3817	2.3069	0
13/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2879.4500	2974.2000	2.8795	2.9742	0
13/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1399.6500	1350.2900	1.3997	1.3503	0
13/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4315.2500	4427.4500	4.3153	4.4275	0
13/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	848.0700	816.1600	0.8481	0.8162	300
13/03/2025	2032 On 05-February-26			Bond Future	10.2078	10.1731	94.2282	94.3748	0
13/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2151.6000	2228.7000	2.1516	2.2287	0
13/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2353.7900	2284.3600	2.3538	2.2844	0
13/03/2025	2032 On 07-May-26			Bond Future	10.3586	10.3221	91.8071	91.9561	0
13/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2079.8700	2151.5300	2.0799	2.1515	0
13/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2976.2300	2898.9800	2.9762	2.8990	0
13/03/2025	2033 On 08-May-25			Bond Future	129.0189	129.1182	129.0189	129.1182	9,939
13/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1601.1300	1501.8000	1.6011	1.5018	0
13/03/2025	2033 On 07-August-25			Bond Future	131.5567	131.6579	131.5567	131.6579	0

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13/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2906.7200	3007.8700	2.9067	3.0079	0
13/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2033 On 06-November-25			Bond Future	132.5925	132.6959	132.5925	132.6959	0
13/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	547.5400	444.1300	0.5475	0.4441	0
13/03/2025	2033 On 05-February-26			Bond Future	135.1383	135.2433	135.1383	135.2433	0
13/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2258.3200	2363.2600	2.2583	2.3633	0
13/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2033 On 07-May-26			Bond Future	136.1039	136.2119	136.1039	136.2119	0
13/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	943.9100	1051.9400	0.9439	1.0519	0
13/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2037 On 08-May-25			Bond Future	11.0308	10.9860	85.9431	86.2004	62,690
13/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	245.7500	296.2400	0.2458	0.2962	300
13/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3364.8900	3158.1300	3.3649	3.1581	0
13/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1212.0500	1352.6500	1.2121	1.3527	300
13/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1388.9400	1272.2900	1.3889	1.2723	0
13/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2895.1200	3103.8500	2.8951	3.1039	0
13/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	487.1200	438.6000	0.4871	0.4386	300
13/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6645.8800	6897.0900	6.6459	6.8971	0
13/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	54.5600	48.5200	0.0546	0.0485	0
13/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8120.9500	8375.8500	8.1210	8.3759	15,000
13/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	21.1400	18.7900	0.0211	0.0188	0
13/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11691.2100	11948.3700	11.6912	11.9484	7,500
13/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.7400	0.6500	0.0007	0.0007	0
13/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11921.6100	12178.7900	11.9216	12.1788	7,500
13/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.5800	0.5100	0.0006	0.0005	0
13/03/2025	2037 On 07-August-25			Bond Future	11.1500	11.1034	83.3519	83.6140	74,506
13/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	449.7000	502.5700	0.4497	0.5026	2,541
13/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5173.8500	4964.6500	5.1739	4.9647	0
13/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	663.4400	732.9600	0.6634	0.7330	300
13/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4425.4300	4232.8800	4.4254	4.2329	0
13/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	742.6800	817.7500	0.7427	0.8178	2,341
13/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4206.9900	4019.9900	4.2070	4.0200	0
13/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	900.0200	985.3500	0.9000	0.9854	200

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13/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3832.0600	3655.3200	3.8321	3.6553	0
13/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1721.5400	1848.9700	1.7215	1.8490	300
13/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2569.3500	2434.7100	2.5694	2.4347	0
13/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1916.2200	2051.6200	1.9162	2.0516	0
13/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2366.9400	2240.2700	2.3669	2.2403	2,541
13/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3038.0700	3209.8300	3.0381	3.2098	0
13/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1542.2200	1451.9100	1.5422	1.4519	2,541
13/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4558.9700	4763.1500	4.5590	4.7632	0
13/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	915.4600	857.5700	0.9155	0.8576	2,541
13/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4599.4400	4804.3000	4.5994	4.8043	0
13/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	903.2600	846.0500	0.9033	0.8461	300
13/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6027.1400	6251.4500	6.0271	6.2515	0
13/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	569.2100	531.4500	0.5692	0.5315	2,541
13/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9717.0400	9968.5600	9.7170	9.9686	0
13/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	137.7000	127.1500	0.1377	0.1272	0
13/03/2025	2037 On 06-November-25			Bond Future	11.2695	11.2211	84.9576	85.2245	0
13/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	910.5600	984.8400	0.9106	0.9848	300
13/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5299.5000	5106.8200	5.2995	5.1068	0
13/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1947.4700	2068.4900	1.9475	2.0685	300
13/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3448.9300	3302.9900	3.4489	3.3030	0
13/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3862.9000	4037.4900	3.8629	4.0375	0
13/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1912.0300	1819.6600	1.9120	1.8197	0
13/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5836.9200	6044.8700	5.8369	6.0449	0
13/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1133.1500	1074.1400	1.1332	1.0741	300
13/03/2025	2037 On 05-February-26			Bond Future	11.4033	11.3529	82.3091	82.5808	0
13/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1384.8800	1473.8400	1.3849	1.4738	1,930
13/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5583.1400	5400.3900	5.5831	5.4004	0
13/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1893.0500	2001.8700	1.8931	2.0019	1,970
13/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4665.7500	4502.8600	4.6658	4.5029	0
13/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2627.6300	2760.1300	2.6276	2.7601	0
13/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3732.1800	3592.9700	3.7322	3.5930	0
13/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3070.0000	3214.6300	3.0700	3.2146	0
13/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3303.3700	3176.2900	3.3034	3.1763	1,930
13/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4640.1100	4818.7600	4.6401	4.8188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2231.3200	2138.2600	2.2313	2.1383	1,930
13/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6092.1200	6293.4500	6.0921	6.2935	0
13/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1604.2300	1533.8500	1.6042	1.5339	1,970
13/03/2025	2037 On 07-May-26			Bond Future	11.5562	11.5038	83.8259	84.1023	0
13/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2923.9900	3058.1800	2.9240	3.0582	0
13/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4180.0000	4037.7300	4.1800	4.0377	0
13/03/2025	2038 On 08-May-25			Bond Future	141.0126	140.8699	141.0126	140.8699	2,918
13/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1332.6400	1189.9400	1.3326	1.1899	0
13/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2038 On 07-August-25			Bond Future	141.6659	141.5210	141.6659	141.5210	0
13/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2105.9100	1960.9500	2.1059	1.9610	0
13/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2038 On 06-November-25			Bond Future	144.4298	144.2816	144.4298	144.2816	0
13/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	549.8400	401.6200	0.5498	0.4016	0
13/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2038 On 05-February-26			Bond Future	145.0371	144.8874	145.0371	144.8874	0
13/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1837.1300	1687.3900	1.8371	1.6874	0
13/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2038 On 07-May-26			Bond Future	147.7503	147.5973	147.7503	147.5973	0
13/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3220.3200	3067.3400	3.2203	3.0673	0
13/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2040 On 08-May-25			Bond Future	11.3674	11.3022	85.7706	86.1744	30,676
13/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7329.9000	7723.6100	7.3299	7.7236	0
13/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	58.8300	48.7300	0.0588	0.0487	0
13/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7953.0000	8349.5900	7.9530	8.3496	15,000
13/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	41.6500	34.4300	0.0417	0.0344	0
13/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11389.8500	11793.1400	11.3899	11.7931	7,500
13/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.6300	2.1100	0.0026	0.0021	0
13/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11732.7700	12136.2000	11.7328	12.1362	7,500
13/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.9100	1.5300	0.0019	0.0015	0
13/03/2025	2040 On 07-August-25			Bond Future	11.4890	11.4213	82.9253	83.3369	33,389
13/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10081.2900	10472.7600	10.0813	10.4728	0
13/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	178.2100	158.1000	0.1782	0.1581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	2040 On 06-November-25			Bond Future	11.6102	11.5400	84.5227	84.9420	292
13/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3746.2800	4003.5500	3.7463	4.0036	0
13/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2397.0700	2235.1100	2.3971	2.2351	0
13/03/2025	2040 On 05-February-26			Bond Future	11.7448	11.6718	81.6154	82.0423	0
13/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2671.3900	2872.7100	2.6714	2.8727	0
13/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4176.3900	3950.8100	4.1764	3.9508	0
13/03/2025	2040 On 07-May-26			Bond Future	11.8964	11.8206	83.1189	83.5534	0
13/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3265.2200	3477.8000	3.2652	3.4778	0
13/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4572.4500	4350.5000	4.5725	4.3505	0
13/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2044 On 08-May-25			Bond Future	11.5201	11.4651	81.3445	81.6927	72,918
13/03/2025	2044 On 08-May-25		Put	Bond Future	18655.4700	18307.3400	18.6555	18.3073	0
13/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	150.8300	194.4300	0.1508	0.1944	9,000
13/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4566.8000	4262.2700	4.5668	4.2623	0
13/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	208.3700	263.8300	0.2084	0.2638	2,490
13/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4144.7800	3852.1100	4.1448	3.8521	0
13/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	950.8700	1105.4300	0.9509	1.1054	9,000
13/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2035.5500	1841.9800	2.0356	1.8420	0
13/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1918.6600	2144.8500	1.9187	2.1449	0
13/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1105.7300	983.7900	1.1057	0.9838	2,490
13/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2356.5000	2604.9500	2.3565	2.6050	0
13/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	865.9200	766.2400	0.8659	0.7662	9,000
13/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5425.5600	5750.0900	5.4256	5.7501	0
13/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	175.0500	151.4500	0.1751	0.1515	2,490
13/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7092.5600	7430.5300	7.0926	7.4305	0
13/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	72.8500	62.6900	0.0729	0.0627	0
13/03/2025	2044 On 07-August-25			Bond Future	11.6374	11.5804	78.5386	78.8934	16
13/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	295.9600	344.1400	0.2960	0.3441	9,000
13/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6961.8900	6655.3300	6.9619	6.6553	0
13/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1417.3300	1560.7000	1.4173	1.5607	9,000
13/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3554.1800	3342.8100	3.5542	3.3428	0
13/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3163.5900	3387.9900	3.1636	3.3880	0
13/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1863.6100	1733.2700	1.8636	1.7333	9,000
13/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9735.1900	10068.8500	9.7352	10.0689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	234.5600	213.4800	0.2346	0.2135	0
13/03/2025	2044 On 06-November-25			Bond Future	11.7539	11.6948	80.0514	80.4129	0
13/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3454.0600	3665.6600	3.4541	3.6657	0
13/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2691.3700	2541.5600	2.6914	2.5416	0
13/03/2025	2044 On 05-February-26			Bond Future	11.8825	11.8212	77.1846	77.5526	0
13/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2625.7300	2793.7500	2.6257	2.7938	0
13/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4593.8400	4393.8800	4.5938	4.3939	0
13/03/2025	2044 On 07-May-26			Bond Future	12.0263	11.9627	78.6062	78.9808	0
13/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3342.3500	3526.4100	3.3424	3.5264	0
13/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4687.8600	4497.4100	4.6879	4.4974	0
13/03/2025	2046 On 08-May-25			Bond Future	120.4522	121.0001	120.4522	121.0001	19,602
13/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1517.7900	969.8900	1.5178	0.9699	0
13/03/2025	2046 On 07-August-25			Bond Future	122.8216	123.3801	122.8216	123.3801	0
13/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4131.5500	4690.1400	4.1316	4.6901	0
13/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2046 On 06-November-25			Bond Future	122.9665	123.5369	122.9665	123.5369	0
13/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2443.4600	1873.1300	2.4435	1.8731	0
13/03/2025	2046 On 05-February-26			Bond Future	125.3268	125.9077	125.3268	125.9077	0
13/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3676.8400	4257.7200	3.6768	4.2577	0
13/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2046 On 07-May-26			Bond Future	125.3739	125.9677	125.3739	125.9677	0
13/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	423.8700	1017.6900	0.4239	1.0177	0
13/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2050 On 08-May-25			Bond Future	122.0386	122.0447	122.0386	122.0447	16,080
13/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	878.6100	884.6700	0.8786	0.8847	0
13/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2050 On 07-August-25			Bond Future	122.0771	122.0835	122.0771	122.0835	0
13/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2187.1000	2193.5400	2.1871	2.1935	0
13/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2050 On 06-November-25			Bond Future	124.4589	124.4651	124.4589	124.4651	0
13/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	38.8700	45.1000	0.0389	0.0451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2050 On 05-February-26			Bond Future	124.4361	124.4439	124.4361	124.4439	0
13/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1616.1400	1623.9000	1.6161	1.6239	0
13/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	2050 On 07-May-26			Bond Future	126.7636	126.7712	126.7636	126.7712	0
13/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2693.6200	2701.1600	2.6936	2.7012	0
13/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	AL37 On 08-May-25			Index Future	1094.5680	1096.0860	1094.5680	1,096.0860	0
13/03/2025	AL37 On 07-August-25			Index Future	1115.8330	1117.3780	1115.8330	1,117.3780	0
13/03/2025	AL37 On 06-November-25			Index Future	1137.3480	1138.9200	1137.3480	1,138.9200	0
13/03/2025	AL37 On 05-February-26			Index Future	1158.9360	1160.5350	1158.9360	1,160.5350	0
13/03/2025	AL37 On 07-May-26			Index Future	1180.3950	1182.0190	1180.3950	1,182.0190	0
13/03/2025	AL7T On 08-May-25			Index Future	1308.4230	1311.6830	1308.4230	1,311.6830	0
13/03/2025	AL7T On 07-August-25			Index Future	1333.8430	1337.1640	1333.8430	1,337.1640	0
13/03/2025	AL7T On 06-November-25			Index Future	1359.5610	1362.9430	1359.5610	1,362.9430	0
13/03/2025	AL7T On 05-February-26			Index Future	1385.3670	1388.8090	1385.3670	1,388.8090	0
13/03/2025	AL7T On 07-May-26			Index Future	1411.0190	1414.5200	1411.0190	1,414.5200	0
13/03/2025	ALBI On 08-May-25			Index Future	1124.4570	1127.5730	1124.4570	1,127.5730	94
13/03/2025	ALBI On 07-August-25			Index Future	1146.3030	1149.4780	1146.3030	1,149.4780	0
13/03/2025	ALBI On 06-November-25			Index Future	1168.4050	1171.6380	1168.4050	1,171.6380	0
13/03/2025	ALBI On 05-February-26			Index Future	1190.5830	1193.8740	1190.5830	1,193.8740	0
13/03/2025	ALBI On 07-May-26			Index Future	1212.6280	1215.9760	1212.6280	1,215.9760	0
13/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C035 On 28-February-35			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
13/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	CR38 On 31-March-38			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
13/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	ES33 On 08-May-25			Bond Future	11.2615	11.2116	81.1743	81.4043	0
13/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6402.3300	6632.3300	6.4023	6.6323	0
13/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES33 On 07-August-25			Bond Future	11.4017	11.3496	82.7711	83.0055	0
13/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8966.5000	9200.8800	8.9665	9.2009	0
13/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES33 On 06-November-25			Bond Future	11.5589	11.5044	80.5897	80.8284	0
13/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1939.4300	2178.1900	1.9394	2.1782	0
13/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES33 On 05-February-26			Bond Future	11.7377	11.6805	82.1353	82.3784	0
13/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1060.2100	817.1000	1.0602	0.8171	0
13/03/2025	ES33 On 07-May-26			Bond Future	11.9325	11.8726	79.8735	80.1208	0
13/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1007.0600	759.7400	1.0071	0.7597	0
13/03/2025	ES42 On 08-May-25			Bond Future	11.8820	11.8168	75.9675	76.3476	0
13/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7336.5600	7716.6800	7.3366	7.7167	0
13/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES42 On 07-August-25			Bond Future	12.0066	11.9391	77.4616	77.8490	0
13/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9189.4000	9576.8400	9.1894	9.5768	0
13/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES42 On 06-November-25			Bond Future	12.1415	12.0714	74.7070	75.1019	0
13/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1373.1400	1767.9700	1.3731	1.7680	0
13/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES42 On 05-February-26			Bond Future	12.2863	12.2135	76.1383	76.5404	0
13/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2461.4600	2059.3000	2.4615	2.0593	0
13/03/2025	ES42 On 07-May-26			Bond Future	12.4467	12.3710	73.2945	73.7038	0
13/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1346.9400	937.6300	1.3469	0.9376	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	GOVI On 08-May-25			GOVI	1107.4720	1110.4460	1107.4720	1,110.4460	648
13/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	854720.0000	884460.0000	85.4720	88.4460	0
13/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	GOVI On 07-August-25			GOVI	1128.9880	1132.0180	1128.9880	1,132.0180	0
13/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1179880.0000	1210180.0000	117.9880	121.0180	0
13/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	GOVI On 06-November-25			GOVI	1150.7560	1153.8420	1150.7560	1,153.8420	0
13/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	387560.0000	418420.0000	38.7560	41.8420	0
13/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	GOVI On 05-February-26			GOVI	1172.5990	1175.7390	1172.5990	1,175.7390	0
13/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	225990.0000	257390.0000	22.5990	25.7390	0
13/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	GOVI On 07-May-26			GOVI	1194.3110	1197.5060	1194.3110	1,197.5060	0
13/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	173110.0000	205060.0000	17.3110	20.5060	0
13/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/03/2025	IGOV On 08-May-25			Index Future	380.2620	380.3710	380.2620	380.3710	893
13/03/2025	IGOV On 07-August-25			Index Future	387.7420	387.8520	387.7420	387.8520	0
13/03/2025	IGOV On 06-November-25			Index Future	395.3090	395.4210	395.3090	395.4210	0
13/03/2025	IGOV On 05-February-26			Index Future	402.9010	403.0140	402.9010	403.0140	0
13/03/2025	IGOV On 07-May-26			Index Future	410.4490	410.5620	410.4490	410.5620	0
13/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/03/2025	R033 On 08-May-25			Bond Future	9.9166	9.9331	101.6021	101.5128	9,365
13/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2613.4500	2553.4700	2.6135	2.5535	0
13/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	413.3000	442.5800	0.4133	0.4426	0
13/03/2025	R033 On 07-August-25			Bond Future	10.0117	10.0290	103.5759	103.4848	0
13/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2813.6100	2761.0800	2.8136	2.7611	0
13/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1160.3800	1198.9500	1.1604	1.1990	0
13/03/2025	R033 On 06-November-25			Bond Future	10.1182	10.1365	100.5274	100.4343	0
13/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2864.7800	2815.3000	2.8648	2.8153	0
13/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1792.8000	1836.4300	1.7928	1.8364	0
13/03/2025	R033 On 05-February-26			Bond Future	10.2405	10.2598	102.4323	102.3370	0
13/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3351.2000	3299.8000	3.3512	3.2998	0
13/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2128.7200	2172.5600	2.1287	2.1726	0
13/03/2025	R033 On 07-May-26			Bond Future	10.3821	10.4025	99.2783	99.1809	0
13/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2903.9600	2857.6100	2.9040	2.8576	0
13/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2913.9000	2964.9200	2.9139	2.9649	0
13/03/2025	R035 On 08-May-25			Bond Future	10.6030	10.5529	91.3815	91.6619	79,900
13/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	238.1000	292.9200	0.2381	0.2929	300
13/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3221.2700	2995.7500	3.2213	2.9958	0
13/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	829.1100	954.1200	0.8291	0.9541	150
13/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1744.8600	1589.5300	1.7449	1.5895	0
13/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1193.0800	1346.7500	1.1931	1.3468	300
13/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1321.5900	1194.9200	1.3216	1.1949	0
13/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2483.8000	2700.2500	2.4838	2.7003	0
13/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	575.6800	511.7900	0.5757	0.5118	150
13/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2729.6000	2953.7700	2.7296	2.9538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	497.1100	440.9400	0.4971	0.4409	300
13/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4764.4100	5026.0700	4.7644	5.0261	400
13/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	150.2500	131.5700	0.1503	0.1316	0
13/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5923.8000	6194.5200	5.9238	6.1945	0
13/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	75.3900	65.7700	0.0754	0.0658	150
13/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6313.9600	6586.6700	6.3140	6.5867	0
13/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	59.5600	51.9300	0.0596	0.0519	0
13/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10736.9900	11017.1200	10.7370	11.0171	0
13/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.4500	1.2400	0.0015	0.0012	400
13/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13703.7800	13984.1200	13.7038	13.9841	0
13/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	400
13/03/2025	R035 On 07-August-25			Bond Future	10.7106	10.6583	93.1569	93.4425	0
13/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	639.9600	715.7900	0.6400	0.7158	300
13/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4170.7100	3960.9000	4.1707	3.9609	0
13/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1677.4200	1817.2300	1.6774	1.8172	300
13/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2393.5300	2247.7000	2.3935	2.2477	0
13/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4085.6900	4302.2400	4.0857	4.3022	0
13/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	946.7100	877.6200	0.9467	0.8776	8,500
13/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4242.5700	4462.3200	4.2426	4.4623	0
13/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	896.0100	830.1200	0.8960	0.8301	300
13/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9881.2300	10157.8700	9.8812	10.1579	0
13/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	96.1200	87.1200	0.0961	0.0871	0
13/03/2025	R035 On 06-November-25			Bond Future	10.8314	10.7769	90.4466	90.7375	0
13/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	668.3200	734.6400	0.6683	0.7346	2,000
13/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5765.0800	5540.5000	5.7651	5.5405	0
13/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	911.6100	993.9400	0.9116	0.9939	300
13/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5039.2000	4830.6300	5.0392	4.8306	0
13/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1536.2700	1651.9500	1.5363	1.6520	2,000
13/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3820.1800	3644.9600	3.8202	3.6450	0
13/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1934.4400	2067.4700	1.9344	2.0675	300
13/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3287.5800	3129.7100	3.2876	3.1297	0
13/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2964.6600	3133.3600	2.9647	3.1334	250
13/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2335.5100	2213.3100	2.3355	2.2133	0
13/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3770.9800	3961.1200	3.7710	3.9611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1835.4100	1734.6500	1.8354	1.7347	0
13/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4577.1600	4784.6600	4.5772	4.7847	0
13/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1462.5500	1379.1500	1.4626	1.3792	2,000
13/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4649.8800	4858.7700	4.6499	4.8588	0
13/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1433.7700	1351.7600	1.4338	1.3518	250
13/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5471.1500	5694.2600	5.4712	5.6943	0
13/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1149.1200	1081.3300	1.1491	1.0813	300
13/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6566.0300	6804.2500	6.5660	6.8043	0
13/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	864.2100	811.5300	0.8642	0.8115	250
13/03/2025	R035 On 05-February-26			Bond Future	10.9685	10.9116	92.1610	92.4571	0
13/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2501.5400	2646.2400	2.5015	2.6462	0
13/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3435.0900	3283.6300	3.4351	3.2836	0
13/03/2025	R035 On 07-May-26			Bond Future	11.1150	11.0556	89.3569	89.6581	0
13/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2709.5300	2853.0300	2.7095	2.8530	0
13/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4012.9400	3855.2100	4.0129	3.8552	0
13/03/2025	R038 On 08-May-25			Bond Future	11.0391	10.9994	100.1376	100.4053	9,052
13/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2250.4200	2439.3200	2.2504	2.4393	0
13/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	910.3600	831.5700	0.9104	0.8316	0
13/03/2025	R038 On 07-August-25			Bond Future	11.1545	11.1132	102.0829	102.3557	0
13/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2728.5100	2888.7500	2.7285	2.8888	0
13/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2166.2200	2053.6800	2.1662	2.0537	0
13/03/2025	R038 On 06-November-25			Bond Future	11.2794	11.2365	98.5643	98.8420	0
13/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2090.2100	2212.3300	2.0902	2.2123	1,770
13/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4053.2700	3897.6600	4.0533	3.8977	0
13/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2909.3100	3057.1400	2.9093	3.0571	0
13/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3164.4600	3034.5600	3.1645	3.0346	0
13/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7511.7700	7738.2800	7.5118	7.7383	0
13/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1054.4900	1003.2700	1.0545	1.0033	1,770
13/03/2025	R038 On 05-February-26			Bond Future	11.4168	11.3722	100.4315	100.7142	0
13/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3636.7700	3792.1800	3.6368	3.7922	0
13/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3490.5300	3363.2100	3.4905	3.3632	0
13/03/2025	R038 On 07-May-26			Bond Future	11.5689	11.5224	96.7986	97.0862	0
13/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3545.2800	3689.6400	3.5453	3.6896	0
13/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4595.9300	4452.6900	4.5959	4.4527	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R053 On 08-May-25			Bond Future	11.4078	11.3477	103.1542	103.6682	22,700
13/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9664.5400	10165.8000	9.6645	10.1658	0
13/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	77.5400	64.8500	0.0775	0.0649	0
13/03/2025	R053 On 07-August-25			Bond Future	11.5124	11.4500	105.1582	105.6820	0
13/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12649.1700	13140.0200	12.6492	13.1400	0
13/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	325.0800	292.1400	0.3251	0.2921	0
13/03/2025	R053 On 06-November-25			Bond Future	11.6240	11.5594	101.3203	101.8539	0
13/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4563.6600	4878.2600	4.5637	4.8783	0
13/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3457.6200	3238.6000	3.4576	3.2386	0
13/03/2025	R053 On 05-February-26			Bond Future	11.7450	11.6779	103.2396	103.7831	0
13/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3569.5900	3825.3900	3.5696	3.8254	0
13/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5663.7500	5376.0700	5.6638	5.3761	0
13/03/2025	R053 On 07-May-26			Bond Future	11.8766	11.8069	99.2812	99.8343	0
13/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4533.1600	4810.0800	4.5332	4.8101	0
13/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6027.1500	5750.9800	6.0272	5.7510	0
13/03/2025	R186 On 08-May-25			Bond Future	8.3187	8.2865	107.3261	107.3749	157,038
13/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	355.1800	389.8300	0.3552	0.3898	0
13/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	127.1100	113.0400	0.1271	0.1130	0
13/03/2025	R186 On 07-August-25			Bond Future	8.4079	8.3694	104.1027	104.1522	0
13/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1119.8300	1162.7300	1.1198	1.1627	1,983
13/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	84.3400	77.7100	0.0843	0.0777	0
13/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1656.5700	1702.9100	1.6566	1.7029	0
13/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	41.0100	37.8200	0.0410	0.0378	0
13/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2345.2700	2393.5000	2.3453	2.3935	0
13/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	17.3600	16.0600	0.0174	0.0161	1,983
13/03/2025	R186 On 06-November-25			Bond Future	8.5478	8.5003	106.1087	106.1589	447
13/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	160.5000	176.7800	0.1605	0.1768	0
13/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	602.7100	568.7900	0.6027	0.5688	0
13/03/2025	R186 On 05-February-26			Bond Future	8.8173	8.7555	102.8131	102.8639	0
13/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	220.0800	239.5600	0.2201	0.2396	0
13/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	539.3700	508.0300	0.5394	0.5080	0
13/03/2025	R186 On 07-May-26			Bond Future	9.4060	9.3183	104.7094	104.7608	0
13/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	141.5600	157.5700	0.1416	0.1576	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	562.1100	526.7600	0.5621	0.5268	0
13/03/2025	R202 On 08-May-25			Bond Future	271.8836	271.6997	271.8836	271.6997	2,157
13/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	426.4500	610.3400	0.4265	0.6103	0
13/03/2025	R202 On 07-August-25			Bond Future	272.0089	271.8217	272.0089	271.8217	0
13/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	408.9000	221.6600	0.4089	0.2217	0
13/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R202 On 06-November-25			Bond Future	277.3162	277.1246	277.3162	277.1246	0
13/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1676.1700	1484.5500	1.6762	1.4846	0
13/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R202 On 05-February-26			Bond Future	277.3079	277.1155	277.3079	277.1155	0
13/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	512.1200	704.5400	0.5121	0.7045	0
13/03/2025	R202 On 07-May-26			Bond Future	282.4958	282.2989	282.4958	282.2989	0
13/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4945.8100	4748.8800	4.9458	4.7489	0
13/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R209 On 08-May-25			Bond Future	10.8217	10.7718	71.8917	72.1435	28,335
13/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5174.5000	5417.9700	5.1745	5.4180	0
13/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	62.6200	54.2800	0.0626	0.0543	0
13/03/2025	R209 On 07-August-25			Bond Future	10.9249	10.8731	73.2883	73.5449	0
13/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8169.6400	8413.0900	8.1696	8.4131	0
13/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	159.6000	146.4200	0.1596	0.1464	0
13/03/2025	R209 On 06-November-25			Bond Future	11.0369	10.9831	71.5479	71.8093	0
13/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2941.6700	3103.3600	2.9417	3.1034	0
13/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1822.9800	1723.2700	1.8230	1.7233	0
13/03/2025	R209 On 05-February-26			Bond Future	11.1606	11.1048	72.9039	73.1700	0
13/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2187.0900	2313.9100	2.1871	2.3139	0
13/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3295.0100	3155.7100	3.2950	3.1557	0
13/03/2025	R209 On 07-May-26			Bond Future	11.2980	11.2400	71.0979	71.3687	0
13/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2530.8300	2662.3000	2.5308	2.6623	0
13/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3602.8200	3463.5000	3.6028	3.4635	0
13/03/2025	R210 On 08-May-25			Bond Future	247.9711	247.1334	247.9711	247.1334	3,395
13/03/2025	R210 On 08-May-25	248.03	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
13/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	58.9100	896.5900	0.0589	0.8966	0
13/03/2025	R210 On 07-August-25			Bond Future	252.8489	251.9944	252.8489	251.9944	0
13/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4408.8900	3554.3900	4.4089	3.5544	0
13/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R210 On 06-November-25			Bond Future	254.3697	253.4996	254.3697	253.4996	0
13/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2229.7000	1359.5600	2.2297	1.3596	0
13/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R210 On 05-February-26			Bond Future	259.2529	258.3653	259.2529	258.3653	0
13/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6152.8600	5265.3000	6.1529	5.2653	0
13/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R210 On 07-May-26			Bond Future	260.6219	259.7205	260.6219	259.7205	0
13/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5221.8900	4320.5400	5.2219	4.3205	0
13/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/03/2025	R213 On 08-May-25			Bond Future	9.5623	9.5219	90.1816	90.3460	101,524
13/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3882.8500	4038.8500	3.8829	4.0389	0
13/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	91.0100	82.6200	0.0910	0.0826	0
13/03/2025	R213 On 07-August-25			Bond Future	9.6526	9.6099	91.9337	92.1011	17
13/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7502.8800	7667.1900	7.5029	7.6672	0
13/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	36.2900	33.1900	0.0363	0.0332	0
13/03/2025	R213 On 06-November-25			Bond Future	9.7614	9.7164	90.1518	90.3223	0
13/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2383.3500	2491.3200	2.3834	2.4913	0
13/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1301.1600	1238.6700	1.3012	1.2387	0
13/03/2025	R213 On 05-February-26			Bond Future	9.8925	9.8447	91.8612	92.0346	0
13/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1943.7800	2036.3600	1.9438	2.0364	0
13/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1952.8100	1872.0100	1.9528	1.8720	0
13/03/2025	R213 On 07-May-26			Bond Future	10.0406	9.9899	90.0044	90.1807	0
13/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1728.8400	1811.6200	1.7288	1.8116	0
13/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2569.1600	2475.7000	2.5692	2.4757	0
13/03/2025	R214 On 08-May-25			Bond Future	11.2852	11.2200	66.3670	66.7157	16,336
13/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5621.6400	5958.3600	5.6216	5.9584	0
13/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	69.0000	56.9400	0.0690	0.0569	0
13/03/2025	R214 On 07-August-25			Bond Future	11.3870	11.3195	67.6563	68.0118	0
13/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7791.2900	8122.6300	7.7913	8.1226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	222.0200	197.8500	0.2220	0.1979	0
13/03/2025	R214 On 06-November-25			Bond Future	11.4979	11.4281	65.6603	66.0224	0
13/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2906.1300	3119.9900	2.9061	3.1200	0
13/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2178.2000	2029.8800	2.1782	2.0299	0
13/03/2025	R214 On 05-February-26			Bond Future	11.6204	11.5481	66.9048	67.2737	0
13/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2067.6600	2230.5000	2.0677	2.2305	0
13/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3937.9500	3731.9100	3.9380	3.7319	0
13/03/2025	R214 On 07-May-26			Bond Future	11.7481	11.6733	64.8401	65.2155	0
13/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2842.5400	3027.7000	2.8425	3.0277	0
13/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3945.8800	3755.6100	3.9459	3.7556	0
13/03/2025	R248 On 08-May-25			Bond Future	11.4417	11.3815	80.0667	80.4631	269,691
13/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7103.2400	7485.5800	7.1032	7.4856	0
13/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	93.1300	79.0500	0.0931	0.0791	0
13/03/2025	R248 On 07-August-25			Bond Future	11.5460	11.4836	81.6222	82.0262	0
13/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9854.0700	10231.8800	9.8541	10.2319	0
13/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	265.9200	239.7200	0.2659	0.2397	0
13/03/2025	R248 On 06-November-25			Bond Future	11.6591	11.5945	78.7529	79.1645	0
13/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3471.9200	3707.3400	3.4719	3.7073	0
13/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2961.2300	2785.0800	2.9612	2.7851	0
13/03/2025	R248 On 05-February-26			Bond Future	11.7837	11.7167	80.2454	80.6646	0
13/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2680.8100	2871.1400	2.6808	2.8711	0
13/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4742.8900	4514.0600	4.7429	4.5141	0
13/03/2025	R248 On 07-May-26			Bond Future	11.9131	11.8437	77.2842	77.7108	0
13/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3610.7300	3824.5400	3.6107	3.8245	0
13/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4806.8300	4594.0400	4.8068	4.5940	0
13/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0