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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
14/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	2029 On 08-May-25			Bond Future	136.8000	136.4484	136.8000	136.4484	5,933
14/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1050.0000	1401.5800	1.0500	1.4016	0
14/03/2025	2029 On 07-August-25			Bond Future	139.4940	139.1324	139.4940	139.1324	0
14/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2084.0300	1722.4400	2.0840	1.7224	0
14/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2029 On 06-November-25			Bond Future	140.7970	140.4146	140.7970	140.4146	68
14/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	1007.0100	624.5800	1.0070	0.6246	0
14/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2029 On 05-February-26			Bond Future	143.5442	143.1105	143.5442	143.1105	0
14/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3434.2400	3000.4600	3.4342	3.0005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2029 On 07-May-26			Bond Future	144.8274	144.3272	144.8274	144.3272	0
14/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	3007.3900	2507.2300	3.0074	2.5072	0
14/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2030 On 08-May-25			Bond Future	9.1945	9.1530	97.7414	97.8931	64,059
14/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	118.2100	163.3400	0.1182	0.1633	800
14/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	2022.5300	1916.0100	2.0225	1.9160	0
14/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	142.1700	192.6700	0.1422	0.1927	300
14/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1896.7600	1795.6100	1.8968	1.7956	0
14/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	353.8200	437.5700	0.3538	0.4376	1,320
14/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1252.9500	1185.0500	1.2530	1.1851	0
14/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	712.8500	825.5400	0.7129	0.8255	800
14/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	765.7500	726.7900	0.7658	0.7268	0
14/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	790.7400	907.4800	0.7907	0.9075	300
14/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	697.4000	662.4900	0.6974	0.6625	0
14/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1319.2000	1455.1500	1.3192	1.4552	680
14/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	390.3000	374.6000	0.3903	0.3746	0
14/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1558.5800	1699.6200	1.5586	1.6996	0
14/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	305.1800	294.5700	0.3052	0.2946	300
14/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2738.5100	2889.5800	2.7385	2.8896	0
14/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	94.6400	94.0600	0.0946	0.0941	0
14/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	2933.4900	3085.1200	2.9335	3.0851	0
14/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	77.9500	77.9300	0.0780	0.0779	800
14/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4000.9800	4152.2300	4.0010	4.1522	1,640
14/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	26.5200	26.1200	0.0265	0.0261	0
14/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5287.2000	5437.9000	5.2872	5.4379	2,280
14/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5.5600	4.6100	0.0056	0.0046	0
14/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9164.1900	9315.8400	9.1642	9.3158	0
14/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
14/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10507.3400	10658.9900	10.5073	10.6590	0
14/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
14/03/2025	2030 On 07-August-25			Bond Future	9.2879	9.2442	95.6322	95.7846	47,294
14/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	358.1400	411.5200	0.3581	0.4115	300
14/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2363.9700	2264.9100	2.3640	2.2649	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1023.4700	1117.0700	1.0235	1.1171	300
14/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1260.5800	1201.7400	1.2606	1.2017	0
14/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2323.1700	2449.9200	2.3232	2.4499	0
14/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	523.6700	497.9800	0.5237	0.4980	300
14/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4218.9300	4363.2200	4.2189	4.3632	1,054
14/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	171.0200	162.8700	0.1710	0.1629	0
14/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6139.6000	6290.4400	6.1396	6.2904	0
14/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	37.9800	36.3800	0.0380	0.0364	0
14/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9278.1400	9430.5500	9.2781	9.4306	0
14/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.6900	1.6600	0.0017	0.0017	1,054
14/03/2025	2030 On 06-November-25			Bond Future	9.3836	9.3399	97.4847	97.6301	0
14/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	497.3200	561.4700	0.4973	0.5615	300
14/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2733.2900	2652.0500	2.7333	2.6521	0
14/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1152.4800	1246.4700	1.1525	1.2465	300
14/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1697.9300	1646.5300	1.6979	1.6465	0
14/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1734.4600	1845.2400	1.7345	1.8452	0
14/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1216.8400	1182.2300	1.2168	1.1822	0
14/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	2948.4000	3078.3600	2.9484	3.0784	0
14/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	669.5000	654.0700	0.6695	0.6541	300
14/03/2025	2030 On 05-February-26			Bond Future	9.4975	9.4602	95.3554	95.4729	0
14/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1634.2200	1736.6200	1.6342	1.7366	0
14/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1657.7100	1642.6200	1.6577	1.6426	0
14/03/2025	2030 On 07-May-26			Bond Future	9.6488	9.6222	97.1546	97.2338	0
14/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1354.2400	1490.1200	1.3542	1.4901	0
14/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2127.1000	2183.8300	2.1271	2.1838	0
14/03/2025	2032 On 08-May-25			Bond Future	9.9193	9.8683	92.7661	93.0034	127,282
14/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	151.1800	207.1700	0.1512	0.2072	300
14/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2604.7100	2423.3700	2.6047	2.4234	0
14/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	167.3000	226.2400	0.1673	0.2262	800
14/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2524.8100	2346.4200	2.5248	2.3464	0
14/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	965.0900	1097.2900	0.9651	1.0973	300
14/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1054.6400	949.5100	1.0546	0.9495	0
14/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1015.9100	1150.8500	1.0159	1.1509	800
14/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1012.4700	910.0800	1.0125	0.9101	0

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14/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2120.9200	2298.3200	2.1209	2.2983	0
14/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	463.7900	403.8600	0.4638	0.4039	300
14/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4564.4500	4782.2800	4.5645	4.7823	0
14/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	103.1800	83.6800	0.1032	0.0837	0
14/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4811.3300	5031.3400	4.8113	5.0313	0
14/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	88.8100	71.4900	0.0888	0.0715	800
14/03/2025	2032 On 07-August-25			Bond Future	10.0201	9.9669	94.5703	94.8102	0
14/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	496.1200	565.6200	0.4961	0.5656	300
14/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3345.1600	3174.7800	3.3452	3.1748	0
14/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1293.1200	1419.4800	1.2931	1.4195	300
14/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1836.3100	1722.7900	1.8363	1.7228	0
14/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3214.3900	3405.2400	3.2144	3.4052	0
14/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	690.7500	641.7200	0.6908	0.6417	300
14/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8512.3100	8746.5300	8.5123	8.7465	0
14/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	73.3500	67.6900	0.0734	0.0677	0
14/03/2025	2032 On 06-November-25			Bond Future	10.1322	10.0784	92.2408	92.4757	0
14/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	691.9400	763.6600	0.6919	0.7637	300
14/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3957.9100	3794.7000	3.9579	3.7947	0
14/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1480.8100	1596.4200	1.4808	1.5964	300
14/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2500.9900	2381.6700	2.5010	2.3817	0
14/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2724.1800	2879.4500	2.7242	2.8795	0
14/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1479.3100	1399.6500	1.4793	1.3997	0
14/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4130.2500	4315.2500	4.1303	4.3153	0
14/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	898.0000	848.0700	0.8980	0.8481	300
14/03/2025	2032 On 05-February-26			Bond Future	10.2575	10.2078	94.0183	94.2282	0
14/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2031.0300	2151.6000	2.0310	2.1516	0
14/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2443.2100	2353.7900	2.4432	2.3538	0
14/03/2025	2032 On 07-May-26			Bond Future	10.4016	10.3586	91.6322	91.8071	0
14/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1974.7300	2079.8700	1.9747	2.0799	0
14/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3046.0500	2976.2300	3.0461	2.9762	0
14/03/2025	2033 On 08-May-25			Bond Future	129.1003	129.0189	129.1003	129.0189	9,939
14/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1519.7400	1601.1300	1.5197	1.6011	0
14/03/2025	2033 On 07-August-25			Bond Future	131.6427	131.5567	131.6427	131.5567	0

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14/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	2992.7100	2906.7200	2.9927	2.9067	0
14/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2033 On 06-November-25			Bond Future	132.6932	132.5925	132.6932	132.5925	0
14/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	446.7700	547.5400	0.4468	0.5475	0
14/03/2025	2033 On 05-February-26			Bond Future	135.2823	135.1383	135.2823	135.1383	0
14/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2402.3200	2258.3200	2.4023	2.2583	0
14/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2033 On 07-May-26			Bond Future	136.3054	136.1039	136.3054	136.1039	0
14/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1145.4400	943.9100	1.1454	0.9439	0
14/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2037 On 08-May-25			Bond Future	11.1017	11.0308	85.5388	85.9431	62,690
14/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	179.7400	245.7500	0.1797	0.2458	300
14/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3703.2100	3364.8900	3.7032	3.3649	0
14/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1008.9400	1212.0500	1.0089	1.2121	300
14/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1590.1600	1388.9400	1.5902	1.3889	0
14/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2579.4900	2895.1200	2.5795	2.8951	0
14/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	575.8200	487.1200	0.5758	0.4871	300
14/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6253.7600	6645.8800	6.2538	6.6459	0
14/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	66.7700	54.5600	0.0668	0.0546	0
14/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7721.5500	8120.9500	7.7216	8.1210	15,000
14/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	26.0700	21.1400	0.0261	0.0211	0
14/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11287.0800	11691.2100	11.2871	11.6912	7,500
14/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.9400	0.7400	0.0009	0.0007	0
14/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11517.4300	11921.6100	11.5174	11.9216	7,500
14/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.7300	0.5800	0.0007	0.0006	0
14/03/2025	2037 On 07-August-25			Bond Future	11.2234	11.1500	82.9415	83.3519	74,506
14/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	332.5400	449.7000	0.3325	0.4497	2,541
14/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5467.0300	5173.8500	5.4670	5.1739	0
14/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	510.1700	663.4400	0.5102	0.6634	300
14/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4682.5000	4425.4300	4.6825	4.4254	0
14/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	577.3900	742.6800	0.5774	0.7427	2,341
14/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4452.0400	4206.9900	4.4520	4.2070	0
14/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	713.1100	900.0200	0.7131	0.9000	200

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14/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4055.4900	3832.0600	4.0555	3.8321	0
14/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1454.5000	1721.5400	1.4545	1.7215	300
14/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2712.6500	2569.3500	2.7127	2.5694	0
14/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1635.9700	1916.2200	1.6360	1.9162	0
14/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2497.0300	2366.9400	2.4970	2.3669	2,541
14/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2702.5600	3038.0700	2.7026	3.0381	0
14/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1617.0500	1542.2200	1.6171	1.5422	2,541
14/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4185.6100	4558.9700	4.1856	4.5590	0
14/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	952.4400	915.4600	0.9524	0.9155	2,541
14/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4225.4600	4599.4400	4.2255	4.5994	0
14/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	939.6200	903.2600	0.9396	0.9033	300
14/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5633.4400	6027.1400	5.6334	6.0271	0
14/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	585.8500	569.2100	0.5859	0.5692	2,541
14/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9324.5400	9717.0400	9.3245	9.7170	0
14/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	155.5400	137.7000	0.1555	0.1377	0
14/03/2025	2037 On 06-November-25			Bond Future	11.3442	11.2695	84.5480	84.9576	0
14/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	787.9100	910.5600	0.7879	0.9106	300
14/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5586.3900	5299.5000	5.5864	5.2995	0
14/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1752.1100	1947.4700	1.7521	1.9475	300
14/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3663.1100	3448.9300	3.6631	3.4489	0
14/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3586.4500	3862.9000	3.5865	3.8629	0
14/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2045.1200	1912.0300	2.0451	1.9120	0
14/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5512.3300	5836.9200	5.5123	5.8369	0
14/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1218.1000	1133.1500	1.2181	1.1332	300
14/03/2025	2037 On 05-February-26			Bond Future	11.4761	11.4033	81.9185	82.3091	0
14/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1253.4400	1384.8800	1.2534	1.3849	1,930
14/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5842.3100	5583.1400	5.8423	5.5831	0
14/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1733.5600	1893.0500	1.7336	1.8931	1,970
14/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4896.8700	4665.7500	4.8969	4.6658	0
14/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2433.5800	2627.6300	2.4336	2.6276	0
14/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3928.7400	3732.1800	3.9287	3.7322	0
14/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2858.9300	3070.0000	2.8589	3.0700	0
14/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3482.9100	3303.3700	3.4829	3.3034	1,930
14/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4382.7700	4640.1100	4.3828	4.6401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2364.5900	2231.3200	2.3646	2.2313	1,930
14/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5804.0800	6092.1200	5.8041	6.0921	0
14/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1706.8000	1604.2300	1.7068	1.6042	1,970
14/03/2025	2037 On 07-May-26			Bond Future	11.6253	11.5562	83.4631	83.8259	0
14/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2743.9100	2923.9900	2.7439	2.9240	0
14/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4362.7100	4180.0000	4.3627	4.1800	0
14/03/2025	2038 On 08-May-25			Bond Future	140.2549	141.0126	140.2549	141.0126	2,918
14/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	574.9300	1332.6400	0.5749	1.3326	0
14/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2038 On 07-August-25			Bond Future	140.8962	141.6659	140.8962	141.6659	0
14/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1336.1600	2105.9100	1.3362	2.1059	0
14/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2038 On 06-November-25			Bond Future	143.6596	144.4298	143.6596	144.4298	0
14/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	549.8400	0.0000	0.5498	0
14/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	220.4500	0.0000	0.2205	0.0000	0
14/03/2025	2038 On 05-February-26			Bond Future	144.2957	145.0371	144.2957	145.0371	0
14/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1095.7200	1837.1300	1.0957	1.8371	0
14/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2038 On 07-May-26			Bond Future	147.0551	147.7503	147.0551	147.7503	0
14/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2525.1100	3220.3200	2.5251	3.2203	0
14/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2040 On 08-May-25			Bond Future	11.4433	11.3674	85.3047	85.7706	30,651
14/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6867.6000	7329.9000	6.8676	7.3299	0
14/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	62.4200	58.8300	0.0624	0.0588	0
14/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7489.1800	7953.0000	7.4892	7.9530	15,000
14/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	43.7200	41.6500	0.0437	0.0417	0
14/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10924.7500	11389.8500	10.9248	11.3899	7,500
14/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3.4200	2.6300	0.0034	0.0026	0
14/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11267.4600	11732.7700	11.2675	11.7328	7,500
14/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.4900	1.9100	0.0025	0.0019	0
14/03/2025	2040 On 07-August-25			Bond Future	11.5675	11.4890	82.4523	82.9253	33,389
14/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9633.4600	10081.2900	9.6335	10.0813	0
14/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	203.4000	178.2100	0.2034	0.1782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2040 On 06-November-25			Bond Future	11.6902	11.6102	84.0493	84.5227	292
14/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3450.1100	3746.2800	3.4501	3.7463	0
14/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2574.3800	2397.0700	2.5744	2.3971	0
14/03/2025	2040 On 05-February-26			Bond Future	11.8234	11.7448	81.1594	81.6154	0
14/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2454.2700	2671.3900	2.4543	2.6714	0
14/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4415.2200	4176.3900	4.4152	4.1764	0
14/03/2025	2040 On 07-May-26			Bond Future	11.9720	11.8964	82.6893	83.1189	0
14/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3058.1600	3265.2200	3.0582	3.2652	0
14/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4794.9400	4572.4500	4.7949	4.5725	0
14/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2044 On 08-May-25			Bond Future	11.5856	11.5201	80.9326	81.3445	72,418
14/03/2025	2044 On 08-May-25		Put	Bond Future	19067.3900	18655.4700	19.0674	18.6555	0
14/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	108.0500	150.8300	0.1081	0.1508	9,000
14/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4935.9400	4566.8000	4.9359	4.5668	0
14/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	153.0400	208.3700	0.1530	0.2084	2,490
14/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4501.3700	4144.7800	4.5014	4.1448	0
14/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	783.2400	950.8700	0.7832	0.9509	9,000
14/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2279.8400	2035.5500	2.2798	2.0356	0
14/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1664.4300	1918.6600	1.6644	1.9187	0
14/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1263.4200	1105.7300	1.2634	1.1057	2,490
14/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2074.6600	2356.5000	2.0747	2.3565	0
14/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	996.0000	865.9200	0.9960	0.8659	9,000
14/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5045.8900	5425.5600	5.0459	5.4256	0
14/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	207.3000	175.0500	0.2073	0.1751	2,490
14/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6694.7700	7092.5600	6.6948	7.0926	0
14/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	86.9800	72.8500	0.0870	0.0729	0
14/03/2025	2044 On 07-August-25			Bond Future	11.7052	11.6374	78.1205	78.5386	16
14/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	213.1000	295.9600	0.2131	0.2960	9,000
14/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7297.1800	6961.8900	7.2972	6.9619	0
14/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1175.5700	1417.3300	1.1756	1.4173	9,000
14/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3730.5700	3554.1800	3.7306	3.5542	0
14/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2820.2800	3163.5900	2.8203	3.1636	0
14/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1938.4500	1863.6100	1.9385	1.8636	9,000
14/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9342.8700	9735.1900	9.3429	9.7352	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	260.3900	234.5600	0.2604	0.2346	0
14/03/2025	2044 On 06-November-25			Bond Future	11.8227	11.7539	79.6335	80.0514	0
14/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3198.2600	3454.0600	3.1983	3.4541	0
14/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2853.5500	2691.3700	2.8536	2.6914	0
14/03/2025	2044 On 05-February-26			Bond Future	11.9498	11.8825	76.7838	77.1846	0
14/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2353.0000	2625.7300	2.3530	2.6257	0
14/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4721.9000	4593.8400	4.7219	4.5938	0
14/03/2025	2044 On 07-May-26			Bond Future	12.0905	12.0263	78.2310	78.6062	0
14/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3154.3500	3342.3500	3.1544	3.3424	0
14/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4875.1100	4687.8600	4.8751	4.6879	0
14/03/2025	2046 On 08-May-25			Bond Future	120.2625	120.4522	120.2625	120.4522	19,602
14/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1707.5300	1517.7900	1.7075	1.5178	0
14/03/2025	2046 On 07-August-25			Bond Future	122.6307	122.8216	122.6307	122.8216	0
14/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3940.7000	4131.5500	3.9407	4.1316	0
14/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2046 On 06-November-25			Bond Future	122.7839	122.9665	122.7839	122.9665	0
14/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2626.0600	2443.4600	2.6261	2.4435	0
14/03/2025	2046 On 05-February-26			Bond Future	125.1792	125.3268	125.1792	125.3268	0
14/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3529.1700	3676.8400	3.5292	3.6768	0
14/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2046 On 07-May-26			Bond Future	125.2738	125.3739	125.2738	125.3739	0
14/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	323.8400	423.8700	0.3238	0.4239	0
14/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2050 On 08-May-25			Bond Future	121.7245	122.0386	121.7245	122.0386	16,080
14/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	564.5100	878.6100	0.5645	0.8786	0
14/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2050 On 07-August-25			Bond Future	121.7593	122.0771	121.7593	122.0771	0
14/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1869.3400	2187.1000	1.8693	2.1871	0
14/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2050 On 06-November-25			Bond Future	124.1474	124.4589	124.1474	124.4589	0
14/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	38.8700	0.0000	0.0389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	272.6500	0.0000	0.2727	0.0000	0
14/03/2025	2050 On 05-February-26			Bond Future	124.1562	124.4361	124.1562	124.4361	0
14/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1336.2000	1616.1400	1.3362	1.6161	0
14/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	2050 On 07-May-26			Bond Future	126.5301	126.7636	126.5301	126.7636	0
14/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2460.1200	2693.6200	2.4601	2.6936	0
14/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	AL37 On 08-May-25			Index Future	1092.7500	1094.5680	1092.7500	1,094.5680	0
14/03/2025	AL37 On 07-August-25			Index Future	1114.0040	1115.8330	1114.0040	1,115.8330	0
14/03/2025	AL37 On 06-November-25			Index Future	1135.5960	1137.3480	1135.5960	1,137.3480	0
14/03/2025	AL37 On 05-February-26			Index Future	1157.5040	1158.9360	1157.5040	1,158.9360	0
14/03/2025	AL37 On 07-May-26			Index Future	1179.4130	1180.3950	1179.4130	1,180.3950	0
14/03/2025	AL7T On 08-May-25			Index Future	1303.7800	1308.4230	1303.7800	1,308.4230	0
14/03/2025	AL7T On 07-August-25			Index Future	1329.1390	1333.8430	1329.1390	1,333.8430	0
14/03/2025	AL7T On 06-November-25			Index Future	1354.9010	1359.5610	1354.9010	1,359.5610	0
14/03/2025	AL7T On 05-February-26			Index Future	1381.0400	1385.3670	1381.0400	1,385.3670	0
14/03/2025	AL7T On 07-May-26			Index Future	1407.1800	1411.0190	1407.1800	1,411.0190	0
14/03/2025	ALBI On 08-May-25			Index Future	1120.6790	1124.4570	1120.6790	1,124.4570	94
14/03/2025	ALBI On 07-August-25			Index Future	1142.4760	1146.3030	1142.4760	1,146.3030	0
14/03/2025	ALBI On 06-November-25			Index Future	1164.6210	1168.4050	1164.6210	1,168.4050	0
14/03/2025	ALBI On 05-February-26			Index Future	1187.0890	1190.5830	1187.0890	1,190.5830	0
14/03/2025	ALBI On 07-May-26			Index Future	1209.5580	1212.6280	1209.5580	1,212.6280	0
14/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	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
14/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	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
14/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	ES33 On 08-May-25			Bond Future	11.3273	11.2615	80.8723	81.1743	0
14/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6100.3300	6402.3300	6.1003	6.4023	0
14/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES33 On 07-August-25			Bond Future	11.4701	11.4017	82.4650	82.7711	0
14/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8660.3600	8966.5000	8.6604	8.9665	0
14/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES33 On 06-November-25			Bond Future	11.6286	11.5589	80.2859	80.5897	0
14/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1635.6200	1939.4300	1.6356	1.9394	0
14/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES33 On 05-February-26			Bond Future	11.8048	11.7377	81.8511	82.1353	0
14/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1344.3700	1060.2100	1.3444	1.0602	0
14/03/2025	ES33 On 07-May-26			Bond Future	11.9947	11.9325	79.6177	79.8735	0
14/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1262.8600	1007.0600	1.2629	1.0071	0
14/03/2025	ES42 On 08-May-25			Bond Future	11.9526	11.8820	75.5587	75.9675	0
14/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6927.7600	7336.5600	6.9278	7.3366	0
14/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES42 On 07-August-25			Bond Future	12.0796	12.0066	77.0465	77.4616	0
14/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8774.3700	9189.4000	8.7744	9.1894	0
14/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES42 On 06-November-25			Bond Future	12.2159	12.1415	74.2918	74.7070	0
14/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	957.8800	1373.1400	0.9579	1.3731	0
14/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES42 On 05-February-26			Bond Future	12.3592	12.2863	75.7390	76.1383	0
14/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2860.7000	2461.4600	2.8607	2.4615	0
14/03/2025	ES42 On 07-May-26			Bond Future	12.5167	12.4467	72.9195	73.2945	0
14/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1721.9000	1346.9400	1.7219	1.3469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	GOVI On 08-May-25			GOVI	1103.8710	1107.4720	1103.8710	1,107.4720	634
14/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	818710.0000	854720.0000	81.8710	85.4720	0
14/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	GOVI On 07-August-25			GOVI	1125.3410	1128.9880	1125.3410	1,128.9880	0
14/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1143410.0000	1179880.0000	114.3410	117.9880	0
14/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	GOVI On 06-November-25			GOVI	1147.1540	1150.7560	1147.1540	1,150.7560	0
14/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	351540.0000	387560.0000	35.1540	38.7560	0
14/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	GOVI On 05-February-26			GOVI	1169.2840	1172.5990	1169.2840	1,172.5990	0
14/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	192840.0000	225990.0000	19.2840	22.5990	0
14/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	GOVI On 07-May-26			GOVI	1191.4160	1194.3110	1191.4160	1,194.3110	0
14/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	144160.0000	173110.0000	14.4160	17.3110	0
14/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/03/2025	IGOV On 08-May-25			Index Future	379.8190	380.2620	379.8190	380.2620	893
14/03/2025	IGOV On 07-August-25			Index Future	387.2990	387.7420	387.2990	387.7420	0
14/03/2025	IGOV On 06-November-25			Index Future	394.8970	395.3090	394.8970	395.3090	0
14/03/2025	IGOV On 05-February-26			Index Future	402.6040	402.9010	402.6040	402.9010	0
14/03/2025	IGOV On 07-May-26			Index Future	410.3120	410.4490	410.3120	410.4490	0
14/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/03/2025	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
14/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
14/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/03/2025	R033 On 08-May-25			Bond Future	9.9778	9.9166	101.2722	101.6021	9,365
14/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2356.5900	2613.4500	2.3566	2.6135	0
14/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	486.2500	413.3000	0.4863	0.4133	0
14/03/2025	R033 On 07-August-25			Bond Future	10.0754	10.0117	103.2420	103.5759	0
14/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2578.7600	2813.6100	2.5788	2.8136	0
14/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1259.4100	1160.3800	1.2594	1.1604	0
14/03/2025	R033 On 06-November-25			Bond Future	10.1831	10.1182	100.1975	100.5274	0
14/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2716.1200	2864.7800	2.7161	2.8648	0
14/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1974.0200	1792.8000	1.9740	1.7928	0
14/03/2025	R033 On 05-February-26			Bond Future	10.3022	10.2405	102.1281	102.4323	0
14/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3145.3100	3351.2000	3.1453	3.3512	0
14/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2226.9700	2128.7200	2.2270	2.1287	0
14/03/2025	R033 On 07-May-26			Bond Future	10.4382	10.3821	99.0109	99.2783	0
14/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2805.5900	2903.9600	2.8056	2.9040	0
14/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3082.9700	2913.9000	3.0830	2.9139	0
14/03/2025	R035 On 08-May-25			Bond Future	10.6587	10.6030	91.0714	91.3815	79,900
14/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	185.3200	238.1000	0.1853	0.2381	300
14/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3478.6500	3221.2700	3.4787	3.2213	0
14/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	704.5600	829.1100	0.7046	0.8291	150
14/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1930.4700	1744.8600	1.9305	1.7449	0
14/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1037.6800	1193.0800	1.0377	1.1931	300
14/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1476.3500	1321.5900	1.4764	1.3216	0
14/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2256.9500	2483.8000	2.2570	2.4838	0
14/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	658.9900	575.6800	0.6590	0.5757	150
14/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2493.6300	2729.6000	2.4936	2.7296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	571.3000	497.1100	0.5713	0.4971	300
14/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4481.5300	4764.4100	4.4815	4.7644	400
14/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	177.5300	150.2500	0.1775	0.1503	0
14/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5628.6100	5923.8000	5.6286	5.9238	0
14/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	90.3600	75.3900	0.0904	0.0754	150
14/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6015.9600	6313.9600	6.0160	6.3140	0
14/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	71.7200	59.5600	0.0717	0.0596	0
14/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10427.2500	10736.9900	10.4273	10.7370	0
14/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.8700	1.4500	0.0019	0.0015	400
14/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13393.6400	13703.7800	13.3936	13.7038	0
14/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0600	0.0400	0.0001	0.0000	400
14/03/2025	R035 On 07-August-25			Bond Future	10.7683	10.7106	92.8427	93.1569	0
14/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	562.0100	639.9600	0.5620	0.6400	300
14/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4406.9500	4170.7100	4.4070	4.1707	0
14/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1529.5300	1677.4200	1.5295	1.6774	300
14/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2559.8300	2393.5300	2.5598	2.3935	0
14/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3852.5800	4085.6900	3.8526	4.0857	0
14/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1027.7900	946.7100	1.0278	0.9467	8,500
14/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4005.9600	4242.5700	4.0060	4.2426	0
14/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	973.5900	896.0100	0.9736	0.8960	300
14/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9578.7000	9881.2300	9.5787	9.8812	0
14/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	107.7800	96.1200	0.1078	0.0961	0
14/03/2025	R035 On 06-November-25			Bond Future	10.8899	10.8314	90.1356	90.4466	0
14/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	550.4100	668.3200	0.5504	0.6683	2,000
14/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5958.1200	5765.0800	5.9581	5.7651	0
14/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	767.0500	911.6100	0.7671	0.9116	300
14/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5205.5900	5039.2000	5.2056	5.0392	0
14/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1339.2300	1536.2700	1.3392	1.5363	2,000
14/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3934.0900	3820.1800	3.9341	3.8202	0
14/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1713.8800	1934.4400	1.7139	1.9344	300
14/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3377.9700	3287.5800	3.3780	3.2876	0
14/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2704.7900	2964.6600	2.7048	2.9647	250
14/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2386.5900	2335.5100	2.3866	2.3355	0
14/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3492.7000	3770.9800	3.4927	3.7710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1868.0800	1835.4100	1.8681	1.8354	0
14/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4285.4700	4577.1600	4.2855	4.5772	0
14/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1481.8100	1462.5500	1.4818	1.4626	2,000
14/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4357.1400	4649.8800	4.3571	4.6499	0
14/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1451.9800	1433.7700	1.4520	1.4338	250
14/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5169.3700	5471.1500	5.1694	5.4712	0
14/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1158.2900	1149.1200	1.1583	1.1491	300
14/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6256.1900	6566.0300	6.2562	6.5660	0
14/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	865.3200	864.2100	0.8653	0.8642	250
14/03/2025	R035 On 05-February-26			Bond Future	11.0241	10.9685	91.8728	92.1610	0
14/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2355.2200	2501.5400	2.3552	2.5015	0
14/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3576.9900	3435.0900	3.5770	3.4351	0
14/03/2025	R035 On 07-May-26			Bond Future	11.1656	11.1150	89.1010	89.3569	0
14/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2499.6800	2709.5300	2.4997	2.7095	0
14/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4059.0000	4012.9400	4.0590	4.0129	0
14/03/2025	R038 On 08-May-25			Bond Future	11.1201	11.0391	99.5938	100.1376	9,415
14/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1891.2400	2250.4200	1.8912	2.2504	0
14/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1094.9600	910.3600	1.0950	0.9104	0
14/03/2025	R038 On 07-August-25			Bond Future	11.2384	11.1545	101.5308	102.0829	0
14/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2322.3100	2728.5100	2.3223	2.7285	0
14/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2312.1000	2166.2200	2.3121	2.1662	0
14/03/2025	R038 On 06-November-25			Bond Future	11.3653	11.2794	98.0118	98.5643	0
14/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1832.1700	2090.2100	1.8322	2.0902	1,770
14/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4347.7500	4053.2700	4.3478	4.0533	0
14/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2599.0600	2909.3100	2.5991	2.9093	0
14/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3406.7300	3164.4600	3.4067	3.1645	0
14/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7052.3800	7511.7700	7.0524	7.5118	0
14/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1147.6200	1054.4900	1.1476	1.0545	1,770
14/03/2025	R038 On 05-February-26			Bond Future	11.5013	11.4168	99.9000	100.4315	0
14/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3332.5600	3636.7700	3.3326	3.6368	0
14/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3717.8600	3490.5300	3.7179	3.4905	0
14/03/2025	R038 On 07-May-26			Bond Future	11.6503	11.5689	96.2986	96.7986	0
14/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3285.2400	3545.2800	3.2852	3.5453	0
14/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4835.8500	4595.9300	4.8359	4.5959	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R053 On 08-May-25			Bond Future	11.4786	11.4078	102.5558	103.1542	22,700
14/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9067.8600	9664.5400	9.0679	9.6645	0
14/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	79.2400	77.5400	0.0792	0.0775	0
14/03/2025	R053 On 07-August-25			Bond Future	11.5854	11.5124	104.5505	105.1582	0
14/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12077.3900	12649.1700	12.0774	12.6492	0
14/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	360.9500	325.0800	0.3610	0.3251	0
14/03/2025	R053 On 06-November-25			Bond Future	11.6985	11.6240	100.7116	101.3203	0
14/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4177.9400	4563.6600	4.1779	4.5637	0
14/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3680.6500	3457.6200	3.6807	3.4576	0
14/03/2025	R053 On 05-February-26			Bond Future	11.8183	11.7450	102.6516	103.2396	0
14/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3270.8400	3569.5900	3.2708	3.5696	0
14/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5953.0500	5663.7500	5.9531	5.6638	0
14/03/2025	R053 On 07-May-26			Bond Future	11.9474	11.8766	98.7248	99.2812	0
14/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4238.9400	4533.1600	4.2389	4.5332	0
14/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6289.2900	6027.1500	6.2893	6.0272	0
14/03/2025	R186 On 08-May-25			Bond Future	8.3311	8.3187	107.3075	107.3261	157,177
14/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	327.3300	355.1800	0.3273	0.3552	0
14/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	117.8500	127.1100	0.1179	0.1271	0
14/03/2025	R186 On 07-August-25			Bond Future	8.4208	8.4079	104.0862	104.1027	0
14/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1092.6500	1119.8300	1.0927	1.1198	1,983
14/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	73.6800	84.3400	0.0737	0.0843	0
14/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1633.3200	1656.5700	1.6333	1.6566	0
14/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	34.2800	41.0100	0.0343	0.0410	0
14/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2325.2300	2345.2700	2.3252	2.3453	0
14/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	13.8400	17.3600	0.0138	0.0174	1,983
14/03/2025	R186 On 06-November-25			Bond Future	8.5535	8.5478	106.1027	106.1087	447
14/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	137.5300	160.5000	0.1375	0.1605	0
14/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	585.7800	602.7100	0.5858	0.6027	0
14/03/2025	R186 On 05-February-26			Bond Future	8.7846	8.8173	102.8400	102.8131	0
14/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	207.3900	220.0800	0.2074	0.2201	0
14/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	499.7900	539.3700	0.4998	0.5394	0
14/03/2025	R186 On 07-May-26			Bond Future	9.2847	9.4060	104.7805	104.7094	0
14/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	143.1800	141.5600	0.1432	0.1416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	492.6700	562.1100	0.4927	0.5621	0
14/03/2025	R202 On 08-May-25			Bond Future	271.4664	271.8836	271.4664	271.8836	2,157
14/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	843.6400	426.4500	0.8436	0.4265	0
14/03/2025	R202 On 07-August-25			Bond Future	271.5893	272.0089	271.5893	272.0089	0
14/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	408.9000	0.0000	0.4089	0
14/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	10.6800	0.0000	0.0107	0.0000	0
14/03/2025	R202 On 06-November-25			Bond Future	276.9162	277.3162	276.9162	277.3162	0
14/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1276.2000	1676.1700	1.2762	1.6762	0
14/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R202 On 05-February-26			Bond Future	276.9843	277.3079	276.9843	277.3079	0
14/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	835.7300	512.1200	0.8357	0.5121	0
14/03/2025	R202 On 07-May-26			Bond Future	282.2812	282.4958	282.2812	282.4958	0
14/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4731.2000	4945.8100	4.7312	4.9458	0
14/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R209 On 08-May-25			Bond Future	10.8874	10.8217	71.5622	71.8917	26,537
14/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4857.7000	5174.5000	4.8577	5.1745	0
14/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	75.2700	62.6200	0.0753	0.0626	0
14/03/2025	R209 On 07-August-25			Bond Future	10.9927	10.9249	72.9541	73.2883	0
14/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7832.1200	8169.6400	7.8321	8.1696	0
14/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	156.3000	159.6000	0.1563	0.1596	0
14/03/2025	R209 On 06-November-25			Bond Future	11.1058	11.0369	71.2147	71.5479	0
14/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2723.0000	2941.6700	2.7230	2.9417	0
14/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1937.5400	1822.9800	1.9375	1.8230	0
14/03/2025	R209 On 05-February-26			Bond Future	11.2275	11.1606	72.5870	72.9039	0
14/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1965.2200	2187.0900	1.9652	2.1871	0
14/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3390.0700	3295.0100	3.3901	3.2950	0
14/03/2025	R209 On 07-May-26			Bond Future	11.3610	11.2980	70.8051	71.0979	0
14/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2383.7800	2530.8300	2.3838	2.5308	0
14/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3748.5000	3602.8200	3.7485	3.6028	0
14/03/2025	R210 On 08-May-25			Bond Future	248.3728	247.9711	248.3728	247.9711	3,395
14/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	342.8300	0.0000	0.3428	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
14/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	58.9100	0.0000	0.0589	0
14/03/2025	R210 On 07-August-25			Bond Future	253.2642	252.8489	253.2642	252.8489	0
14/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4824.1700	4408.8900	4.8242	4.4089	0
14/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R210 On 06-November-25			Bond Future	254.8180	254.3697	254.8180	254.3697	0
14/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2677.9500	2229.7000	2.6780	2.2297	0
14/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R210 On 05-February-26			Bond Future	259.7895	259.2529	259.7895	259.2529	0
14/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6689.4600	6152.8600	6.6895	6.1529	0
14/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R210 On 07-May-26			Bond Future	261.2735	260.6219	261.2735	260.6219	0
14/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5873.5300	5221.8900	5.8735	5.2219	0
14/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/03/2025	R213 On 08-May-25			Bond Future	9.6033	9.5623	90.0150	90.1816	103,737
14/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3735.9600	3882.8500	3.7360	3.8829	0
14/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	110.7300	91.0100	0.1107	0.0910	0
14/03/2025	R213 On 07-August-25			Bond Future	9.6954	9.6526	91.7658	91.9337	17
14/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7338.0400	7502.8800	7.3380	7.5029	0
14/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	39.3400	36.2900	0.0393	0.0363	0
14/03/2025	R213 On 06-November-25			Bond Future	9.8043	9.7614	89.9899	90.1518	0
14/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2224.5900	2383.3500	2.2246	2.3834	0
14/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1304.2800	1301.1600	1.3043	1.3012	0
14/03/2025	R213 On 05-February-26			Bond Future	9.9302	9.8925	91.7246	91.8612	0
14/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1858.0900	1943.7800	1.8581	1.9438	0
14/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	2003.6500	1952.8100	2.0037	1.9528	0
14/03/2025	R213 On 07-May-26			Bond Future	10.0698	10.0406	89.9030	90.0044	0
14/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1658.4000	1728.8400	1.6584	1.7288	0
14/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2600.1500	2569.1600	2.6002	2.5692	0
14/03/2025	R214 On 08-May-25			Bond Future	11.3560	11.2852	65.9921	66.3670	16,336
14/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5262.5000	5621.6400	5.2625	5.6216	0
14/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	84.7600	69.0000	0.0848	0.0690	0
14/03/2025	R214 On 07-August-25			Bond Future	11.4599	11.3870	67.2756	67.6563	0
14/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7435.9200	7791.2900	7.4359	7.7913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	247.3300	222.0200	0.2473	0.2220	0
14/03/2025	R214 On 06-November-25			Bond Future	11.5720	11.4979	65.2790	65.6603	0
14/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2678.0800	2906.1300	2.6781	2.9061	0
14/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2331.4300	2178.2000	2.3314	2.1782	0
14/03/2025	R214 On 05-February-26			Bond Future	11.6931	11.6204	66.5371	66.9048	0
14/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1903.3000	2067.6600	1.9033	2.0677	0
14/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4141.3300	3937.9500	4.1413	3.9380	0
14/03/2025	R214 On 07-May-26			Bond Future	11.8179	11.7481	64.4928	64.8401	0
14/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2594.8000	2842.5400	2.5948	2.8425	0
14/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4045.4200	3945.8800	4.0454	3.9459	0
14/03/2025	R248 On 08-May-25			Bond Future	11.5073	11.4417	79.6381	80.0667	269,691
14/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6677.1300	7103.2400	6.6771	7.1032	0
14/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	95.5400	93.1300	0.0955	0.0931	0
14/03/2025	R248 On 07-August-25			Bond Future	11.6137	11.5460	81.1872	81.6222	0
14/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9446.6000	9854.0700	9.4466	9.8541	0
14/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	293.4400	265.9200	0.2934	0.2659	0
14/03/2025	R248 On 06-November-25			Bond Future	11.7280	11.6591	78.3176	78.7529	0
14/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3113.2300	3471.9200	3.1132	3.4719	0
14/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3037.8200	2961.2300	3.0378	2.9612	0
14/03/2025	R248 On 05-February-26			Bond Future	11.8513	11.7837	79.8268	80.2454	0
14/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2477.9200	2680.8100	2.4779	2.6808	0
14/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4958.6100	4742.8900	4.9586	4.7429	0
14/03/2025	R248 On 07-May-26			Bond Future	11.9778	11.9131	76.8905	77.2842	0
14/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3405.8700	3610.7300	3.4059	3.6107	0
14/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4995.6300	4806.8300	4.9956	4.8068	0
14/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0