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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	2029 On 07-August-25			Bond Future	138.1567	138.0995	138.1567	138.0995	5,425
03/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	746.6600	689.5100	0.7467	0.6895	0
03/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2029 On 06-November-25			Bond Future	139.3557	139.2975	139.3557	139.2975	0
03/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	434.3100	492.5000	0.4343	0.4925	0
03/06/2025	2029 On 05-February-26			Bond Future	141.9792	141.9195	141.9792	141.9195	0
03/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1869.2000	1809.5300	1.8692	1.8095	0
03/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2029 On 07-May-26			Bond Future	143.1465	143.0847	143.1465	143.0847	0
03/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1326.4700	1264.7400	1.3265	1.2647	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2029 On 06-August-26			Bond Future	145.7649	145.7015	145.7649	145.7015	0
03/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1664.8900	1601.5400	1.6649	1.6015	0
03/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2030 On 07-August-25			Bond Future	8.7059	8.7752	97.6884	97.4410	120,913
03/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	753.8400	638.7000	0.7538	0.6387	300
03/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	703.4500	835.7500	0.7035	0.8358	0
03/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2006.2900	1810.4400	2.0063	1.8104	300
03/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	187.1800	238.7700	0.1872	0.2388	0
03/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3884.9600	3648.6100	3.8850	3.6486	0
03/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	29.2400	40.3300	0.0292	0.0403	300
03/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6107.0300	5861.0000	6.1070	5.8610	1,054
03/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2.9000	4.3100	0.0029	0.0043	0
03/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8157.9400	7910.5700	8.1579	7.9106	0
03/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.1000	0.1700	0.0001	0.0002	0
03/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11332.6700	11085.2300	11.3327	11.0852	0
03/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
03/06/2025	2030 On 06-November-25			Bond Future	8.7760	8.8501	99.5296	99.2774	0
03/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	992.1500	879.8200	0.9922	0.8798	300
03/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1183.2600	1323.1200	1.1833	1.3231	0
03/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2052.5300	1882.3200	2.0525	1.8823	300
03/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	553.1200	635.1000	0.5531	0.6351	0
03/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2888.8500	2690.8500	2.8889	2.6909	0
03/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	326.3700	380.5600	0.3264	0.3806	0
03/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4451.4400	4223.9400	4.4514	4.2239	0
03/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	127.6800	152.3700	0.1277	0.1524	300
03/06/2025	2030 On 05-February-26			Bond Future	8.8653	8.9450	97.3714	97.1143	0
03/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2661.3600	2483.3900	2.6614	2.4834	0
03/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	668.7800	747.9600	0.6688	0.7480	0
03/06/2025	2030 On 07-May-26			Bond Future	8.9858	9.0719	99.1501	98.8879	0
03/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2305.3400	2146.7300	2.3053	2.1467	0
03/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1082.7600	1186.3300	1.0828	1.1863	0
03/06/2025	2030 On 06-August-26			Bond Future	9.1409	9.2347	96.9292	96.6619	0
03/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1770.3200	1633.9800	1.7703	1.6340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1544.8500	1675.7700	1.5449	1.6758	0
03/06/2025	2032 On 07-August-25			Bond Future	9.4245	9.5033	97.3049	96.9372	125,113
03/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1012.7600	851.2200	1.0128	0.8512	300
03/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1127.1900	1333.4100	1.1272	1.3334	0
03/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2569.3800	2297.1500	2.5694	2.2972	300
03/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	377.9600	473.4900	0.3780	0.4735	0
03/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5324.1500	4979.1800	5.3242	4.9792	0
03/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	65.9000	88.6900	0.0659	0.0887	300
03/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11173.8400	10806.2600	11.1738	10.8063	0
03/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.2700	0.4500	0.0003	0.0005	0
03/06/2025	2032 On 06-November-25			Bond Future	9.5164	9.5993	94.9781	94.6033	0
03/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1327.9700	1169.3500	1.3280	1.1694	300
03/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1856.6300	2072.8300	1.8566	2.0728	0
03/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2658.5800	2419.3600	2.6586	2.4194	300
03/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	941.4500	1077.0500	0.9415	1.0771	0
03/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4414.7500	4113.8500	4.4148	4.1139	0
03/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	432.5700	506.4900	0.4326	0.5065	0
03/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6175.3600	5840.2200	6.1754	5.8402	0
03/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	205.8000	245.4800	0.2058	0.2455	300
03/06/2025	2032 On 05-February-26			Bond Future	9.6231	9.7107	96.7430	96.3609	0
03/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3397.9300	3145.4200	3.3979	3.1454	0
03/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1085.4100	1214.9400	1.0854	1.2149	0
03/06/2025	2032 On 07-May-26			Bond Future	9.7451	9.8377	94.3509	93.9616	0
03/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3228.7300	2994.2100	3.2287	2.9942	0
03/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1581.3000	1736.1000	1.5813	1.7361	0
03/06/2025	2032 On 06-August-26			Bond Future	9.8884	9.9864	96.0514	95.6547	0
03/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3025.6000	2806.6500	3.0256	2.8067	0
03/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2091.6000	2269.3700	2.0916	2.2694	0
03/06/2025	2033 On 07-August-25			Bond Future	130.4581	130.5858	130.4581	130.5858	1,648
03/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1808.0800	1935.8100	1.8081	1.9358	0
03/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2033 On 06-November-25			Bond Future	131.4097	131.5397	131.4097	131.5397	5,288
03/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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03/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1730.3400	1600.3200	1.7303	1.6003	0
03/06/2025	2033 On 05-February-26			Bond Future	133.8837	134.0158	133.8837	134.0158	0
03/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1003.6500	1135.8300	1.0037	1.1358	0
03/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2033 On 07-May-26			Bond Future	134.7986	134.9323	134.7986	134.9323	0
03/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	361.3700	227.7000	0.3614	0.2277	0
03/06/2025	2033 On 06-August-26			Bond Future	137.2645	137.4001	137.2645	137.4001	0
03/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3014.4500	3150.0900	3.0145	3.1501	0
03/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2037 On 07-August-25			Bond Future	10.7495	10.8589	85.6425	85.0080	140,011
03/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	395.1700	276.9800	0.3952	0.2770	2,541
03/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2828.7200	3345.0500	2.8287	3.3451	0
03/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	673.7400	494.7700	0.6737	0.4948	300
03/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2145.1300	2600.6800	2.1451	2.6007	0
03/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	782.6100	582.6200	0.7826	0.5826	2,341
03/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1956.3200	2390.8500	1.9563	2.3909	0
03/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1004.1900	764.9800	1.0042	0.7650	200
03/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1645.6300	2040.9400	1.6456	2.0409	0
03/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2200.8200	1806.7200	2.2008	1.8067	300
03/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	758.0300	998.4500	0.7580	0.9985	0
03/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2482.8500	2062.1800	2.4829	2.0622	0
03/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	642.9700	856.8200	0.6430	0.8568	2,541
03/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4053.3700	3528.3300	4.0534	3.5283	0
03/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	266.9200	376.4000	0.2669	0.3764	2,541
03/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4196.9200	3665.1800	4.1969	3.6652	7,500
03/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	246.5800	349.3600	0.2466	0.3494	7,500
03/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6023.5200	5433.4300	6.0235	5.4334	0
03/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	89.4100	133.8400	0.0894	0.1338	2,541
03/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6073.6800	5482.5300	6.0737	5.4825	0
03/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	86.9000	130.2700	0.0869	0.1303	300
03/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	7780.8800	7164.8300	7.7809	7.1648	0
03/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	32.3500	50.8200	0.0324	0.0508	2,541
03/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	11871.8300	11238.7800	11.8718	11.2388	0

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03/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1.8900	3.3600	0.0019	0.0034	0
03/06/2025	2037 On 06-November-25			Bond Future	10.8596	10.9733	87.2566	86.6100	0
03/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1131.6500	926.6300	1.1317	0.9266	300
03/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3221.5800	3663.1300	3.2216	3.6631	0
03/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2537.9200	2190.5000	2.5379	2.1905	300
03/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1740.3700	2039.5200	1.7404	2.0395	0
03/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	4992.0600	4502.3300	4.9921	4.5023	0
03/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	742.1800	899.0200	0.7422	0.8990	0
03/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7351.1500	6788.2600	7.3512	6.7883	0
03/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	348.3700	432.0500	0.3484	0.4321	300
03/06/2025	2037 On 05-February-26			Bond Future	10.9823	11.1007	84.6196	83.9608	0
03/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1770.9500	1524.5000	1.7710	1.5245	1,930
03/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3658.7000	4071.0500	3.6587	4.0711	0
03/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2437.8200	2134.5600	2.4378	2.1346	1,970
03/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2900.0100	3255.5500	2.9000	3.2556	0
03/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3379.5900	3011.5200	3.3796	3.0115	0
03/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2173.6300	2464.3600	2.1736	2.4644	0
03/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	3934.2200	3534.2800	3.9342	3.5343	0
03/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1857.0800	2115.9400	1.8571	2.1159	1,930
03/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4077.7900	3670.2300	4.0778	3.6702	1,030
03/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1784.8300	2036.0700	1.7848	2.0361	0
03/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	5841.7500	5357.6000	5.8418	5.3576	0
03/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1122.4500	1297.1000	1.1225	1.2971	1,930
03/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7535.4100	6999.8900	7.5354	6.9999	0
03/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	737.0100	860.2900	0.7370	0.8603	1,970
03/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9501.3600	8924.6600	9.5014	8.9247	0
03/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	459.8300	541.9300	0.4598	0.5419	1,030
03/06/2025	2037 On 07-May-26			Bond Future	11.1204	11.2437	86.1646	85.4934	0
03/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2637.1500	2338.2000	2.6372	2.3382	142
03/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3576.4500	3948.6800	3.5765	3.9487	0
03/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3734.1300	3365.6700	3.7341	3.3657	0
03/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2651.3900	2954.1100	2.6514	2.9541	0
03/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7692.4200	7169.8500	7.6924	7.1699	0
03/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1075.4400	1224.0500	1.0754	1.2241	142

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03/06/2025	2037 On 06-August-26			Bond Future	11.2765	11.4052	83.4579	82.7743	0
03/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	4833.5200	4423.1800	4.8335	4.4232	0
03/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2562.5200	2835.7700	2.5625	2.8358	0
03/06/2025	2038 On 07-August-25			Bond Future	138.9756	139.1125	138.9756	139.1125	2,397
03/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	584.4400	447.5400	0.5844	0.4475	0
03/06/2025	2038 On 06-November-25			Bond Future	141.6287	141.7681	141.6287	141.7681	440
03/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2251.2700	2111.8600	2.2513	2.1119	0
03/06/2025	2038 On 05-February-26			Bond Future	142.1269	142.2677	142.1269	142.2677	0
03/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1073.0800	932.2900	1.0731	0.9323	0
03/06/2025	2038 On 07-May-26			Bond Future	144.7584	144.9013	144.7584	144.9013	0
03/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	228.3900	371.3300	0.2284	0.3713	0
03/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2038 On 06-August-26			Bond Future	145.2025	145.3457	145.2025	145.3457	0
03/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	482.5400	625.7000	0.4825	0.6257	0
03/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2040 On 07-August-25			Bond Future	11.2248	11.3342	84.5480	83.8703	58,672
03/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	442.3500	314.9300	0.4424	0.3149	400
03/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	3152.7900	3703.1500	3.1528	3.7032	0
03/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	618.3100	452.7500	0.6183	0.4528	680
03/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2679.2100	3191.4300	2.6792	3.1914	0
03/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	834.7500	627.2200	0.8348	0.6272	250
03/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	2253.2700	2723.5200	2.2533	2.7235	0
03/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1093.2100	841.1600	1.0932	0.8412	250
03/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1876.4200	2302.1500	1.8764	2.3022	0
03/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1392.6000	1095.0000	1.3926	1.0950	0
03/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1547.4800	1927.6600	1.5475	1.9277	680
03/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2106.1200	1719.8000	2.1061	1.7198	400
03/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	1024.9200	1316.3800	1.0249	1.3164	0
03/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	2512.9700	2085.7300	2.5130	2.0857	0
03/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	823.8400	1074.3800	0.8238	1.0744	680

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	3406.3900	2907.7500	3.4064	2.9078	0
03/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	521.2100	700.3500	0.5212	0.7004	0
03/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	4881.8900	4305.1200	4.8819	4.3051	0
03/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	250.9000	351.9100	0.2509	0.3519	400
03/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	6960.0900	6324.6100	6.9601	6.3246	0
03/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	88.0600	130.3600	0.0881	0.1304	0
03/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8008.0300	7356.7800	8.0080	7.3568	0
03/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	51.2500	77.7800	0.0513	0.0778	0
03/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	11531.4300	10857.4800	11.5314	10.8575	0
03/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	5.6400	9.4700	0.0056	0.0095	0
03/06/2025	2040 On 06-November-25			Bond Future	11.3419	11.4554	86.1415	85.4508	1,568
03/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4142.7400	3677.7500	4.1427	3.6778	0
03/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	1174.7900	1400.4500	1.1748	1.4005	0
03/06/2025	2040 On 05-February-26			Bond Future	11.4712	11.5892	83.2333	82.5296	0
03/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	2965.1700	2616.0700	2.9652	2.6161	0
03/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2852.3000	3206.9000	2.8523	3.2069	0
03/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4130.5200	3708.9100	4.1305	3.7089	475
03/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	2076.1700	2358.2600	2.0762	2.3583	0
03/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10140.3900	9526.0700	10.1404	9.5261	0
03/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	513.8300	603.2100	0.5138	0.6032	475
03/06/2025	2040 On 07-May-26			Bond Future	11.6143	11.7371	84.7526	84.0357	0
03/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1174.8600	1003.1800	1.1749	1.0032	1,460
03/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6817.7600	7362.9800	6.8178	7.3630	0
03/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2011.4500	1757.6000	2.0115	1.7576	820
03/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4993.8600	5456.9100	4.9939	5.4569	0
03/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	3563.3900	3196.6200	3.5634	3.1966	0
03/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	3236.8700	3587.0000	3.2369	3.5870	0
03/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	3726.4600	3349.9000	3.7265	3.3499	0
03/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	3108.5600	3448.9000	3.1086	3.4489	1,460
03/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	4808.1700	4374.2400	4.8082	4.3742	0
03/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2417.5800	2700.5500	2.4176	2.7006	820
03/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	5518.8600	5053.1200	5.5189	5.0531	0
03/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	2069.9300	2321.0900	2.0699	2.3211	1,460
03/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	6736.4100	6224.6800	6.7364	6.2247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1605.1600	1810.3300	1.6052	1.8103	820
03/06/2025	2040 On 06-August-26			Bond Future	11.7745	11.9025	81.7695	81.0394	0
03/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5168.4700	4732.1300	5.1685	4.7321	0
03/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2832.7900	3126.6000	2.8328	3.1266	0
03/06/2025	2044 On 07-August-25			Bond Future	11.4946	11.6039	79.4319	78.7465	41,362
03/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	56.9100	34.4700	0.0569	0.0345	9,000
03/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5829.5700	6492.5200	5.8296	6.4925	0
03/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	883.4500	662.6500	0.8835	0.6627	9,000
03/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	2127.0300	2591.6200	2.1270	2.5916	0
03/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	2857.1000	2390.9700	2.8571	2.3910	0
03/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	663.8500	883.1100	0.6639	0.8831	9,000
03/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	4541.0300	3969.3400	4.5410	3.9693	0
03/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	282.3900	396.0900	0.2824	0.3961	5,600
03/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	10407.1500	9729.9000	10.4072	9.7299	0
03/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	13.2500	21.3900	0.0133	0.0214	0
03/06/2025	2044 On 06-November-25			Bond Future	11.6112	11.7245	80.9289	80.2305	71,579
03/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3279.1400	2867.2100	3.2791	2.8672	0
03/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1639.0100	1925.4400	1.6390	1.9254	0
03/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	3756.4900	3313.4100	3.7565	3.3134	0
03/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1401.9300	1657.2100	1.4019	1.6572	5,800
03/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	4599.2300	4109.5500	4.5992	4.1096	0
03/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	1077.5300	1286.2100	1.0775	1.2862	5,600
03/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	4817.3800	4317.1100	4.8174	4.3171	0
03/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	1008.4200	1206.5100	1.0084	1.2065	5,800
03/06/2025	2044 On 05-February-26			Bond Future	11.7392	11.8570	78.0490	77.3374	0
03/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2330.6800	2025.4900	2.3307	2.0255	0
03/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3434.3700	3840.7300	3.4344	3.8407	0
03/06/2025	2044 On 07-May-26			Bond Future	11.8797	12.0020	79.4736	78.7488	0
03/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3218.8400	2873.8700	3.2188	2.8739	0
03/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3696.9900	4076.8600	3.6970	4.0769	0
03/06/2025	2044 On 06-August-26			Bond Future	12.0360	12.1634	76.5204	75.7822	0
03/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5166.8100	4729.6400	5.1668	4.7296	0
03/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2975.9500	3276.9900	2.9760	3.2770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2046 On 07-August-25			Bond Future	119.8221	119.6392	119.8221	119.6392	12,424
03/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1132.1300	949.1600	1.1321	0.9492	0
03/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2046 On 06-November-25			Bond Future	119.8492	119.6628	119.8492	119.6628	7,518
03/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5560.8500	5747.1800	5.5609	5.7472	0
03/06/2025	2046 On 05-February-26			Bond Future	122.1050	121.9149	122.1050	121.9149	0
03/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	455.0400	264.9300	0.4550	0.2649	0
03/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2046 On 07-May-26			Bond Future	122.0679	121.8732	122.0679	121.8732	0
03/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2882.1400	3076.8000	2.8821	3.0768	0
03/06/2025	2046 On 06-August-26			Bond Future	124.2992	124.1004	124.2992	124.1004	0
03/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1919.1900	1720.4400	1.9192	1.7204	0
03/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2050 On 07-August-25			Bond Future	118.7091	118.3082	118.7091	118.3082	10,256
03/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1180.8600	1581.8300	1.1809	1.5818	0
03/06/2025	2050 On 06-November-25			Bond Future	120.9755	120.5667	120.9755	120.5667	4,109
03/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3444.5400	3853.3300	3.4445	3.8533	0
03/06/2025	2050 On 05-February-26			Bond Future	120.8374	120.4200	120.8374	120.4200	0
03/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1982.6000	2400.0300	1.9826	2.4000	0
03/06/2025	2050 On 07-May-26			Bond Future	123.0747	122.6492	123.0747	122.6492	0
03/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	995.3000	1420.8500	0.9953	1.4209	0
03/06/2025	2050 On 06-August-26			Bond Future	122.8696	122.4342	122.8696	122.4342	0
03/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	400.4200	835.8400	0.4004	0.8358	0
03/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	AL37 On 07-August-25			Index Future	1143.3180	1139.8320	1143.3180	1,139.8320	0
03/06/2025	AL37 On 06-November-25			Index Future	1164.8710	1161.3190	1164.8710	1,161.3190	0
03/06/2025	AL37 On 05-February-26			Index Future	1186.5390	1182.9170	1186.5390	1,182.9170	0
03/06/2025	AL37 On 07-May-26			Index Future	1208.2650	1204.5730	1208.2650	1,204.5730	0
03/06/2025	AL37 On 06-August-26			Index Future	1229.8910	1226.1290	1229.8910	1,226.1290	0
03/06/2025	AL7T On 07-August-25			Index Future	1373.5850	1365.0720	1373.5850	1,365.0720	0
03/06/2025	AL7T On 06-November-25			Index Future	1399.4790	1390.8040	1399.4790	1,390.8040	0
03/06/2025	AL7T On 05-February-26			Index Future	1425.5110	1416.6710	1425.5110	1,416.6710	0
03/06/2025	AL7T On 07-May-26			Index Future	1451.6120	1442.6060	1451.6120	1,442.6060	0
03/06/2025	AL7T On 06-August-26			Index Future	1477.5940	1468.4220	1477.5940	1,468.4220	0
03/06/2025	ALBI On 07-August-25			Index Future	1168.2190	1162.0770	1168.2190	1,162.0770	77
03/06/2025	ALBI On 06-November-25			Index Future	1190.2420	1183.9830	1190.2420	1,183.9830	0
03/06/2025	ALBI On 05-February-26			Index Future	1212.3820	1206.0030	1212.3820	1,206.0030	0
03/06/2025	ALBI On 07-May-26			Index Future	1234.5810	1228.0820	1234.5810	1,228.0820	0
03/06/2025	ALBI On 06-August-26			Index Future	1256.6780	1250.0590	1256.6780	1,250.0590	0
03/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	ES33 On 07-August-25			Bond Future	10.9489	11.0486	84.8367	84.3760	0
03/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11032.1400	10571.3500	11.0321	10.5714	0
03/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES33 On 06-November-25			Bond Future	11.0925	11.1969	82.6614	82.1918	0
03/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4011.1800	3541.5300	4.0112	3.5415	0
03/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES33 On 05-February-26			Bond Future	11.2553	11.3649	84.2168	83.7381	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1021.3400	542.5800	1.0213	0.5426	0
03/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES33 On 07-May-26			Bond Future	11.4297	11.5447	81.9799	81.4920	0
03/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1099.3100	611.4200	1.0993	0.6114	0
03/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES33 On 06-August-26			Bond Future	11.6258	11.7467	83.4754	82.9782	0
03/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1606.7300	1109.5800	1.6067	1.1096	0
03/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES42 On 07-August-25			Bond Future	11.6909	11.7950	79.3004	78.6861	0
03/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11028.2100	10413.9000	11.0282	10.4139	0
03/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES42 On 06-November-25			Bond Future	11.8192	11.9273	76.5491	75.9231	0
03/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3215.2500	2589.1700	3.2153	2.5892	0
03/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES42 On 05-February-26			Bond Future	11.9562	12.0686	77.9888	77.3507	0
03/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	610.9000	1249.0400	0.6109	1.2490	0
03/06/2025	ES42 On 07-May-26			Bond Future	12.1057	12.2226	75.1666	74.5164	0
03/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	525.1900	0.0000	0.5252	0.0000	0
03/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	125.0400	0.0000	0.1250	0
03/06/2025	ES42 On 06-August-26			Bond Future	12.2657	12.3874	76.5354	75.8730	0
03/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2061.0700	1398.6600	2.0611	1.3987	0
03/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	GOVI On 07-August-25			GOVI	1150.4680	1144.6110	1150.4680	1,144.6110	612
03/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1394680.0000	1336110.0000	139.4680	133.6110	0
03/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	GOVI On 06-November-25			GOVI	1172.1560	1166.1880	1172.1560	1,166.1880	0
03/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	601560.0000	541880.0000	60.1560	54.1880	0
03/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	GOVI On 05-February-26			GOVI	1193.9600	1187.8770	1193.9600	1,187.8770	0
03/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	439600.0000	378770.0000	43.9600	37.8770	0
03/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	GOVI On 07-May-26			GOVI	1215.8210	1209.6230	1215.8210	1,209.6230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	388210.0000	326230.0000	38.8210	32.6230	0
03/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	GOVI On 06-August-26			GOVI	1237.5830	1231.2700	1237.5830	1,231.2700	0
03/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	485830.0000	422700.0000	48.5830	42.2700	0
03/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/06/2025	IGOV On 07-August-25			Index Future	381.3200	381.1030	381.3200	381.1030	724
03/06/2025	IGOV On 06-November-25			Index Future	388.6010	388.3790	388.6010	388.3790	8
03/06/2025	IGOV On 05-February-26			Index Future	395.9200	395.6930	395.9200	395.6930	0
03/06/2025	IGOV On 07-May-26			Index Future	403.2590	403.0260	403.2590	403.0260	0
03/06/2025	IGOV On 06-August-26			Index Future	410.5640	410.3260	410.5640	410.3260	0
03/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/06/2025	R033 On 07-August-25			Bond Future	9.6172	9.7011	105.6755	105.2241	7,026
03/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	3961.1200	3578.2600	3.9611	3.5783	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	208.2700	276.7600	0.2083	0.2768	0
03/06/2025	R033 On 06-November-25			Bond Future	9.7125	9.8006	102.6237	102.1638	0
03/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3912.1200	3578.6400	3.9121	3.5786	0
03/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	743.8300	870.3300	0.7438	0.8703	0
03/06/2025	R033 On 05-February-26			Bond Future	9.8215	9.9142	104.5305	104.0617	0
03/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4379.8300	4051.5200	4.3798	4.0515	0
03/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1059.0900	1199.5600	1.0591	1.1996	0
03/06/2025	R033 On 07-May-26			Bond Future	9.9448	10.0423	101.3970	100.9193	0
03/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	3876.4600	3583.1300	3.8765	3.5831	0
03/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1767.7300	1952.1100	1.7677	1.9521	0
03/06/2025	R033 On 06-August-26			Bond Future	10.0870	10.1899	103.2236	102.7369	0
03/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3282.5800	3021.6400	3.2826	3.0216	0
03/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2513.2700	2739.0600	2.5133	2.7391	0
03/06/2025	R035 On 07-August-25			Bond Future	10.1826	10.2766	96.1004	95.5672	89,783
03/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	996.1200	791.7300	0.9961	0.7917	300
03/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1583.3700	1912.1500	1.5834	1.9122	0
03/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2759.0700	2383.0100	2.7591	2.3830	300
03/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	531.6800	688.7900	0.5317	0.6888	0
03/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4208.8600	3760.1700	4.2089	3.7602	0
03/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	239.9800	324.4600	0.2400	0.3245	8,500
03/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6164.6300	5666.0500	6.1646	5.6661	0
03/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	82.1500	116.7400	0.0822	0.1167	17,500
03/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6363.5900	5861.8800	6.3636	5.8619	0
03/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	73.5300	104.9900	0.0735	0.1050	300
03/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12729.3000	12196.6400	12.7293	12.1966	0
03/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.6900	1.2000	0.0007	0.0012	0
03/06/2025	R035 On 06-November-25			Bond Future	10.2877	10.3857	93.4079	92.8646	10,810
03/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1044.2200	876.7000	1.0442	0.8767	2,000
03/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3179.6300	3555.4600	3.1796	3.5555	0
03/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1432.6800	1224.0200	1.4327	1.2240	300
03/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2598.9200	2933.6100	2.5989	2.9336	0
03/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2387.8500	2099.5000	2.3879	2.0995	2,000
03/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1710.4100	1965.4100	1.7104	1.9654	0
03/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2486.6000	2191.3100	2.4866	2.1913	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1643.9700	1892.0300	1.6440	1.8920	0
03/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2970.6700	2644.2800	2.9707	2.6443	300
03/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1362.4600	1579.4200	1.3625	1.5794	0
03/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4362.6600	3967.5400	4.3627	3.9675	2,000
03/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	824.9600	973.1900	0.8250	0.9732	0
03/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4403.8500	4007.0800	4.4039	4.0071	250
03/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	813.3500	959.9300	0.8134	0.9599	0
03/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5462.5200	5028.7000	5.4625	5.0287	0
03/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	565.6000	675.1300	0.5656	0.6751	0
03/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6478.0900	6017.2900	6.4781	6.0173	0
03/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	402.1300	484.6800	0.4021	0.4847	2,000
03/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6567.6900	6104.8400	6.5677	6.1048	0
03/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	390.2300	470.7300	0.3902	0.4707	250
03/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7563.7400	7081.1400	7.5637	7.0811	0
03/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	280.3600	341.1100	0.2804	0.3411	300
03/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8846.8000	8345.4900	8.8468	8.3455	0
03/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	183.6300	225.6700	0.1836	0.2257	250
03/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9030.6400	8527.1500	9.0306	8.5272	0
03/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	172.8500	212.7100	0.1729	0.2127	2,000
03/06/2025	R035 On 05-February-26			Bond Future	10.4068	10.5092	95.1438	94.5902	0
03/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2571.1900	2295.5700	2.5712	2.2956	2,000
03/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2391.2300	2669.2700	2.3912	2.6693	0
03/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3714.1100	3374.7900	3.7141	3.3748	0
03/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1664.8200	1879.1600	1.6648	1.8792	0
03/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4255.3200	3891.6300	4.2553	3.8916	2,000
03/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1420.5300	1610.5000	1.4205	1.6105	0
03/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4478.8300	4105.9400	4.4788	4.1059	0
03/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1332.4200	1513.1900	1.3324	1.5132	0
03/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10457.8600	9949.7000	10.4579	9.9497	0
03/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	254.9600	300.4600	0.2550	0.3005	2,000
03/06/2025	R035 On 07-May-26			Bond Future	10.5313	10.6383	92.3787	91.8146	0
03/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3923.4300	3593.7500	3.9234	3.5938	0
03/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2205.0200	2439.4600	2.2050	2.4395	0
03/06/2025	R035 On 06-August-26			Bond Future	10.6734	10.7854	94.0440	93.4694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4461.8600	4123.2300	4.4619	4.1232	0
03/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2498.6100	2734.6300	2.4986	2.7346	0
03/06/2025	R038 On 07-August-25			Bond Future	10.8189	10.9386	104.3348	103.5228	6,513
03/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3376.2700	2791.1100	3.3763	2.7911	0
03/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	562.1200	788.9700	0.5621	0.7890	0
03/06/2025	R038 On 06-November-25			Bond Future	10.9366	11.0612	100.8165	99.9891	0
03/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2545.4900	2136.4100	2.5455	2.1364	1,770
03/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2256.3800	2674.7000	2.2564	2.6747	0
03/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3592.7900	3093.2700	3.5928	3.0933	0
03/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1595.7700	1923.6500	1.5958	1.9237	0
03/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9048.2800	8314.2100	9.0483	8.3142	0
03/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	338.8300	432.1600	0.3388	0.4322	1,770
03/06/2025	R038 On 05-February-26			Bond Future	11.0654	11.1953	102.6895	101.8464	0
03/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4443.8100	3930.8600	4.4438	3.9309	0
03/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2039.6100	2369.7200	2.0396	2.3697	0
03/06/2025	R038 On 07-May-26			Bond Future	11.2053	11.3407	99.0806	98.2218	0
03/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4296.6800	3826.8100	4.2967	3.8268	0
03/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3065.2700	3454.1900	3.0653	3.4542	0
03/06/2025	R038 On 06-August-26			Bond Future	11.3598	11.5011	100.8647	99.9900	0
03/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5511.9600	4992.3200	5.5120	4.9923	0
03/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	3004.1500	3359.2400	3.0042	3.3592	0
03/06/2025	R053 On 07-August-25			Bond Future	11.3650	11.4690	106.4041	105.5218	22,570
03/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	13594.3300	12725.5300	13.5943	12.7255	0
03/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	24.3500	37.8400	0.0244	0.0378	0
03/06/2025	R053 On 06-November-25			Bond Future	11.4764	11.5843	102.5465	101.6475	0
03/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	4513.5800	3977.1600	4.5136	3.9772	0
03/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	2181.3700	2543.9900	2.1814	2.5440	0
03/06/2025	R053 On 05-February-26			Bond Future	11.5963	11.7083	104.4515	103.5356	0
03/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	3564.6200	3146.1300	3.5646	3.1461	0
03/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4446.8700	4944.3000	4.4469	4.9443	0
03/06/2025	R053 On 07-May-26			Bond Future	11.7243	11.8408	100.4976	99.5646	0
03/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	4522.3600	4064.7800	4.5224	4.0648	0
03/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4799.9200	5275.3800	4.7999	5.2754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R053 On 06-August-26			Bond Future	11.8634	11.9847	102.3068	101.3564	0
03/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	7231.3100	6662.5600	7.2313	6.6626	0
03/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	4035.7900	4417.4300	4.0358	4.4174	0
03/06/2025	R186 On 07-August-25			Bond Future	7.9226	7.9578	104.7287	104.6830	180,298
03/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1662.5600	1617.2700	1.6626	1.6173	1,983
03/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1.1000	1.4600	0.0011	0.0015	0
03/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2241.7300	2196.1500	2.2417	2.1962	0
03/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.2000	0.2700	0.0002	0.0003	0
03/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	2953.8900	2908.2500	2.9539	2.9083	0
03/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,983
03/06/2025	R186 On 06-November-25			Bond Future	7.9872	8.0310	106.7027	106.6561	7,266
03/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	348.9000	322.8000	0.3489	0.3228	0
03/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	197.1000	217.6300	0.1971	0.2176	0
03/06/2025	R186 On 05-February-26			Bond Future	8.1301	8.1878	103.3807	103.3329	0
03/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	436.4300	407.3600	0.4364	0.4074	0
03/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	188.1000	206.8200	0.1881	0.2068	0
03/06/2025	R186 On 07-May-26			Bond Future	8.4536	8.5366	105.2695	105.2205	0
03/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	351.2000	323.8100	0.3512	0.3238	0
03/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	211.6700	233.2800	0.2117	0.2333	0
03/06/2025	R186 On 06-August-26			Bond Future	9.2665	9.4087	101.8623	101.8120	0
03/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	77.5000	64.2400	0.0775	0.0642	0
03/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	324.5200	361.5500	0.3245	0.3616	0
03/06/2025	R202 On 07-August-25			Bond Future	269.3777	269.3599	269.3777	269.3599	955
03/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2222.2800	2240.1000	2.2223	2.2401	0
03/06/2025	R202 On 06-November-25			Bond Future	274.5207	274.5023	274.5207	274.5023	460
03/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1119.2900	1137.6700	1.1193	1.1377	0
03/06/2025	R202 On 05-February-26			Bond Future	274.3473	274.3276	274.3473	274.3276	0
03/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3472.7200	3492.4400	3.4727	3.4924	0
03/06/2025	R202 On 07-May-26			Bond Future	279.4276	279.4066	279.4276	279.4066	0
03/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1877.6000	1856.6300	1.8776	1.8566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R202 On 06-August-26			Bond Future	279.1076	279.0822	279.1076	279.0822	0
03/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	247.5600	222.1600	0.2476	0.2222	0
03/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R209 On 07-August-25			Bond Future	10.5080	10.6067	75.3882	74.8835	10,910
03/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10111.7800	9608.3600	10.1118	9.6084	0
03/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1.8600	3.1700	0.0019	0.0032	0
03/06/2025	R209 On 06-November-25			Bond Future	10.6103	10.7128	73.6570	73.1426	6,367
03/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4000.5000	3627.0500	4.0005	3.6271	0
03/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	772.7300	913.6500	0.7727	0.9137	0
03/06/2025	R209 On 05-February-26			Bond Future	10.7230	10.8295	75.0257	74.5016	0
03/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	2888.5400	2596.3500	2.8885	2.5964	0
03/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1874.6800	2106.6200	1.8747	2.1066	0
03/06/2025	R209 On 07-May-26			Bond Future	10.8458	10.9565	73.2453	72.7114	0
03/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3353.3600	3055.6900	3.3534	3.0557	0
03/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2277.8800	2514.1700	2.2779	2.5142	0
03/06/2025	R209 On 06-August-26			Bond Future	10.9822	11.0976	74.5655	74.0217	0
03/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4238.4500	3914.9200	4.2385	3.9149	0
03/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2339.4500	2559.7600	2.3395	2.5598	0
03/06/2025	R210 On 07-August-25			Bond Future	249.5621	249.5495	249.5621	249.5495	967
03/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	1122.1300	1109.4500	1.1221	1.1095	0
03/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R210 On 06-November-25			Bond Future	250.9000	250.8872	250.9000	250.8872	300
03/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1240.0200	1252.7600	1.2400	1.2528	0
03/06/2025	R210 On 05-February-26			Bond Future	255.6231	255.6094	255.6231	255.6094	0
03/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2523.1200	2509.4400	2.5231	2.5094	0
03/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R210 On 07-May-26			Bond Future	256.8735	256.8575	256.8735	256.8575	0
03/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1473.5100	1457.5400	1.4735	1.4575	0
03/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R210 On 06-August-26			Bond Future	261.5709	261.5538	261.5709	261.5538	0
03/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1730.9200	1713.7900	1.7309	1.7138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/06/2025	R213 On 07-August-25			Bond Future	9.0970	9.1656	94.1469	93.8699	17,184
03/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9679.9200	9403.0600	9.6799	9.4031	0
03/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.1100	0.1900	0.0001	0.0002	0
03/06/2025	R213 On 06-November-25			Bond Future	9.1834	9.2560	92.3691	92.0869	77,823
03/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3666.5200	3440.8100	3.6665	3.4408	0
03/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	367.0000	423.5500	0.3670	0.4236	0
03/06/2025	R213 On 05-February-26			Bond Future	9.2880	9.3651	94.0860	93.7983	0
03/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3081.3700	2886.1600	3.0814	2.8862	0
03/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	865.5800	958.1100	0.8656	0.9581	0
03/06/2025	R213 On 07-May-26			Bond Future	9.4027	9.4848	92.2536	91.9603	0
03/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2688.7400	2511.2300	2.6887	2.5112	0
03/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1279.8700	1395.6900	1.2799	1.3957	0
03/06/2025	R213 On 06-August-26			Bond Future	9.5426	9.6303	93.9179	93.6189	0
03/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2319.9200	2161.4300	2.3199	2.1614	0
03/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1818.1900	1958.6600	1.8182	1.9587	0
03/06/2025	R214 On 07-August-25			Bond Future	11.1051	11.2088	69.1606	68.6012	8,687
03/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9082.6300	8528.7100	9.0826	8.5287	0
03/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	9.0300	14.5100	0.0090	0.0145	0
03/06/2025	R214 On 06-November-25			Bond Future	11.2115	11.3188	67.1657	66.5956	31,299
03/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3343.4300	2971.5700	3.3434	2.9716	0
03/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	1110.1100	1308.2600	1.1101	1.3083	0
03/06/2025	R214 On 05-February-26			Bond Future	11.3284	11.4396	68.4139	67.8331	0
03/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2248.0000	1977.0400	2.2480	1.9770	0
03/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2609.2600	2919.0800	2.6093	2.9191	0
03/06/2025	R214 On 07-May-26			Bond Future	11.4480	11.5632	66.3655	65.7739	0
03/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3154.2700	2845.6000	3.1543	2.8456	0
03/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2732.2200	3015.1900	2.7322	3.0152	0
03/06/2025	R214 On 06-August-26			Bond Future	11.5802	11.6997	67.5618	66.9592	0
03/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4408.3900	4049.6300	4.4084	4.0496	0
03/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2472.4600	2716.2500	2.4725	2.7163	0
03/06/2025	R248 On 07-August-25			Bond Future	11.4616	11.5707	82.1696	81.4625	206,982
03/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10157.6900	9463.1200	10.1577	9.4631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	22.0700	34.6000	0.0221	0.0346	0
03/06/2025	R248 On 06-November-25			Bond Future	11.5768	11.6899	79.2780	78.5575	18,439
03/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	2944.7500	2548.9100	2.9448	2.5489	0
03/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1908.9500	2233.6200	1.9090	2.2336	0
03/06/2025	R248 On 05-February-26			Bond Future	11.7030	11.8205	80.7512	80.0171	0
03/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2268.1800	1968.4200	2.2682	1.9684	0
03/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3824.4700	4258.8900	3.8245	4.2589	0
03/06/2025	R248 On 07-May-26			Bond Future	11.8315	11.9535	77.7861	77.0383	260
03/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3182.8000	2833.3100	3.1828	2.8333	0
03/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3876.9600	4275.3200	3.8770	4.2753	0
03/06/2025	R248 On 06-August-26			Bond Future	11.9732	12.1001	79.1876	78.4259	0
03/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	5435.1800	4982.5100	5.4352	4.9825	0
03/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	3096.7900	3405.7900	3.0968	3.4058	0
03/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0