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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	2029 On 06-February-25			Bond Future	133.8484	133.8336	133.8484	133.8336	3,327
03/02/2025	2029 On 06-February-25	132.40	Call	Bond Future	1448.3500	1433.6100	1.4484	1.4336	0
03/02/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2029 On 08-May-25			Bond Future	135.1242	135.1096	135.1242	135.1096	5,933
03/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2725.8500	2740.4000	2.7259	2.7404	0
03/02/2025	2029 On 07-August-25			Bond Future	137.8059	137.7907	137.8059	137.7907	0
03/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	395.8800	380.6500	0.3959	0.3807	0
03/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2029 On 06-November-25			Bond Future	139.0746	139.0586	139.0746	139.0586	68
03/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	715.4200	731.4500	0.7154	0.7315	0
03/02/2025	2029 On 05-February-26			Bond Future	141.7379	141.7210	141.7379	141.7210	0
03/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1627.9200	1611.0400	1.6279	1.6110	0
03/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2030 On 06-February-25			Bond Future	9.1397	9.0452	95.7662	96.1273	87,106
03/02/2025	2030 On 06-February-25	8.68	Call	Bond Future	2.0400	43.2300	0.0020	0.0432	800
03/02/2025	2030 On 06-February-25	8.68	Put	Bond Future	1775.7700	1455.8200	1.7758	1.4558	0
03/02/2025	2030 On 06-February-25	9.18	Call	Bond Future	375.6800	721.6400	0.3757	0.7216	800
03/02/2025	2030 On 06-February-25	9.18	Put	Bond Future	222.0100	206.8300	0.2220	0.2068	0
03/02/2025	2030 On 06-February-25	9.69	Call	Bond Future	2071.8800	2435.6600	2.0719	2.4357	0
03/02/2025	2030 On 06-February-25	9.69	Put	Bond Future	0.4600	3.1000	0.0005	0.0031	800
03/02/2025	2030 On 06-February-25	10.68	Call	Bond Future	5660.1300	6021.2700	5.6601	6.0213	0
03/02/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2030 On 08-May-25			Bond Future	9.2165	9.1158	97.6611	98.0297	61,761
03/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	306.7100	408.5000	0.3067	0.4085	800
03/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2291.4000	2024.5600	2.2914	2.0246	0
03/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	342.6400	452.2000	0.3426	0.4522	300
03/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2177.6000	1918.5300	2.1776	1.9185	0
03/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	610.9800	768.3600	0.6110	0.7684	1,320
03/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1590.4800	1379.2300	1.5905	1.3792	0
03/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	984.8900	1190.6200	0.9849	1.1906	800
03/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1118.1600	955.2600	1.1182	0.9553	0
03/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1060.6400	1274.4300	1.0606	1.2744	300
03/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	1047.6700	892.8300	1.0477	0.8928	0
03/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1556.0700	1812.5100	1.5561	1.8125	680
03/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	707.5400	595.3500	0.7075	0.5954	0
03/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1774.4900	2045.5000	1.7745	2.0455	0
03/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	601.4600	503.8400	0.6015	0.5038	300
03/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2846.3000	3165.4400	2.8463	3.1654	0
03/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	282.8000	233.3100	0.2828	0.2333	0
03/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3025.3400	3349.8300	3.0253	3.3498	0
03/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	250.1700	206.0300	0.2502	0.2060	800
03/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4017.6000	4363.5200	4.0176	4.3635	1,640
03/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	123.5100	100.8000	0.1235	0.1008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5243.2200	5603.5300	5.2432	5.6035	2,280
03/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	41.9500	33.6300	0.0420	0.0336	0
03/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9084.3400	9452.8600	9.0843	9.4529	0
03/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.5200	0.4100	0.0005	0.0004	1,640
03/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10427.0400	10795.6600	10.4270	10.7957	0
03/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	2,280
03/02/2025	2030 On 07-August-25			Bond Future	9.3070	9.1995	95.5656	95.9412	47,294
03/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	550.7400	670.5500	0.5507	0.6706	300
03/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2623.1800	2367.4000	2.6232	2.3674	0
03/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1264.4700	1461.5400	1.2645	1.4615	300
03/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1568.1900	1389.6700	1.5682	1.3897	0
03/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2520.7100	2794.8100	2.5207	2.7948	0
03/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	787.8200	686.3300	0.7878	0.6863	300
03/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4292.6700	4623.2000	4.2927	4.6232	1,054
03/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	311.3700	266.3100	0.3114	0.2663	0
03/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6131.9000	6491.4400	6.1319	6.4914	0
03/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	96.8900	80.8400	0.0969	0.0808	0
03/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9219.1500	9592.9200	9.2192	9.5929	0
03/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	9.3100	7.4900	0.0093	0.0075	1,054
03/02/2025	2030 On 06-November-25			Bond Future	9.4049	9.2899	97.4142	97.7968	0
03/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	705.2600	830.2500	0.7053	0.8303	300
03/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3011.7100	2754.1600	3.0117	2.7542	0
03/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1395.6600	1584.0700	1.3957	1.5841	300
03/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	2011.5900	1817.4600	2.0116	1.8175	0
03/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1971.6600	2197.8200	1.9717	2.1978	0
03/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1524.5200	1368.1400	1.5245	1.3681	0
03/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3140.5100	3419.7100	3.1405	3.4197	0
03/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	932.0900	828.7500	0.9321	0.8288	300
03/02/2025	2030 On 05-February-26			Bond Future	9.5316	9.4081	95.2478	95.6373	0
03/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1826.9600	2035.3400	1.8270	2.0353	0
03/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1957.9900	1776.9200	1.9580	1.7769	0
03/02/2025	2032 On 06-February-25			Bond Future	9.8354	9.7311	95.0262	95.5266	48,534
03/02/2025	2032 On 06-February-25	9.42	Call	Bond Future	0.0200	8.8300	0.0000	0.0088	800
03/02/2025	2032 On 06-February-25	9.42	Put	Bond Future	2014.1200	1522.5800	2.0141	1.5226	0

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03/02/2025	2032 On 06-February-25	9.92	Call	Bond Future	519.1000	993.8600	0.5191	0.9939	800
03/02/2025	2032 On 06-February-25	9.92	Put	Bond Future	115.5100	89.9200	0.1155	0.0899	0
03/02/2025	2032 On 06-February-25	10.61	Call	Bond Future	3611.9000	4112.3000	3.6119	4.1123	0
03/02/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	800
03/02/2025	2032 On 06-February-25	11.72	Call	Bond Future	8478.4300	8978.7800	8.4784	8.9788	0
03/02/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2032 On 08-May-25			Bond Future	9.9242	9.8147	92.7429	93.2535	125,256
03/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	480.7500	635.6700	0.4808	0.6357	300
03/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2957.4200	2601.7900	2.9574	2.6018	0
03/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	504.7200	664.7100	0.5047	0.6647	800
03/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2885.3700	2534.8100	2.8854	2.5348	0
03/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1370.2600	1660.0400	1.3703	1.6600	300
03/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1482.9500	1262.1800	1.4830	1.2622	0
03/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1418.3600	1713.3600	1.4184	1.7134	800
03/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1438.0600	1222.5100	1.4381	1.2225	0
03/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2434.2100	2812.4100	2.4342	2.8124	0
03/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	800.2200	667.8700	0.8002	0.6679	300
03/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4691.9500	5156.5800	4.6920	5.1566	0
03/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	253.8200	207.9000	0.2538	0.2079	0
03/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4925.5700	5395.0300	4.9256	5.3950	0
03/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	226.1900	185.1000	0.2262	0.1851	800
03/02/2025	2032 On 07-August-25			Bond Future	10.0222	9.9071	94.5609	95.0812	0
03/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	800.2600	970.6600	0.8003	0.9707	300
03/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3658.7200	3308.7900	3.6587	3.3088	0
03/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1696.2300	1965.3200	1.6962	1.9653	300
03/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2248.8400	1997.6000	2.2488	1.9976	0
03/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3578.0300	3962.5800	3.5780	3.9626	0
03/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	1063.8100	928.0300	1.0638	0.9280	300
03/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8608.2700	9102.4100	8.6083	9.1024	0
03/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	178.7300	152.5400	0.1787	0.1525	0
03/02/2025	2032 On 06-November-25			Bond Future	10.1350	10.0139	92.2286	92.7587	0
03/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	977.5600	1151.2000	0.9776	1.1512	300
03/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4255.7000	3899.2400	4.2557	3.8992	0
03/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1825.7200	2081.8400	1.8257	2.0818	300

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03/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2858.0700	2584.0900	2.8581	2.5841	0
03/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3064.3500	3400.6400	3.0644	3.4006	0
03/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1831.6500	1637.8400	1.8317	1.6378	0
03/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4428.3600	4822.7800	4.4284	4.8228	0
03/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1208.2800	1072.6000	1.2083	1.0726	300
03/02/2025	2032 On 05-February-26			Bond Future	10.2687	10.1411	93.9709	94.5107	0
03/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2590.1100	2873.7900	2.5901	2.8738	0
03/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	3049.6600	2793.5600	3.0497	2.7936	0
03/02/2025	2033 On 06-February-25			Bond Future	128.0961	128.1983	128.0961	128.1983	4,220
03/02/2025	2033 On 06-February-25	124.94	Call	Bond Future	3156.0500	3258.2600	3.1561	3.2583	0
03/02/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2033 On 08-May-25			Bond Future	129.1551	129.2597	129.1551	129.2597	9,729
03/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1464.9300	1360.2700	1.4649	1.3603	0
03/02/2025	2033 On 07-August-25			Bond Future	131.7184	131.8248	131.7184	131.8248	0
03/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3068.4300	3174.8100	3.0684	3.1748	0
03/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2033 On 06-November-25			Bond Future	132.7686	132.8765	132.7686	132.8765	0
03/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	371.4200	263.4800	0.3714	0.2635	0
03/02/2025	2033 On 05-February-26			Bond Future	135.3113	135.4209	135.3113	135.4209	0
03/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2431.3000	2540.8700	2.4313	2.5409	0
03/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2037 On 06-February-25			Bond Future	10.9361	10.8220	84.2039	84.8723	107,483
03/02/2025	2037 On 06-February-25	12.76	Call	Bond Future	9743.2400	10411.6400	9.7432	10.4116	0
03/02/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2037 On 08-May-25			Bond Future	11.0436	10.9251	85.8700	86.5520	61,744
03/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	654.8600	867.8500	0.6549	0.8679	300
03/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3847.0900	3378.1400	3.8471	3.3781	0
03/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1795.0700	2179.1100	1.7951	2.1791	300
03/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2045.0500	1747.1500	2.0451	1.7472	0
03/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3378.6500	3891.4900	3.3787	3.8915	0
03/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	1043.7400	874.6400	1.0437	0.8746	300

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03/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6803.2600	7434.8700	6.8033	7.4349	0
03/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	285.0300	234.7000	0.2850	0.2347	0
03/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8174.3200	8828.7200	8.1743	8.8287	15,000
03/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	147.6000	120.0600	0.1476	0.1201	0
03/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11639.0800	12316.5500	11.6391	12.3166	7,500
03/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	21.7000	17.2300	0.0217	0.0172	0
03/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11866.7700	12544.8200	11.8668	12.5448	7,500
03/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	18.8300	14.9400	0.0188	0.0149	0
03/02/2025	2037 On 07-August-25			Bond Future	11.1606	11.0373	83.2927	83.9877	73,915
03/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	818.5600	1011.4400	0.8186	1.0114	2,541
03/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5601.9300	5099.7500	5.6019	5.0998	0
03/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	1085.6800	1317.7000	1.0857	1.3177	300
03/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4906.8900	4443.8500	4.9069	4.4439	0
03/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1179.4700	1424.0300	1.1795	1.4240	2,341
03/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4703.0000	4252.5000	4.7030	4.2525	0
03/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1360.2300	1627.5000	1.3602	1.6275	200
03/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4351.4900	3923.7000	4.3515	3.9237	0
03/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2235.4600	2592.4700	2.2355	2.5925	300
03/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3142.4900	2804.4400	3.1425	2.8044	0
03/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2432.4700	2806.1700	2.4325	2.8062	0
03/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2942.4100	2621.0500	2.9424	2.6211	2,541
03/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3531.1700	3981.8300	3.5312	3.9818	0
03/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2094.5400	1850.1400	2.0945	1.8501	2,541
03/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4979.2400	5501.8500	4.9792	5.5019	0
03/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1394.9500	1222.5000	1.3950	1.2225	2,541
03/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5017.6400	5541.8100	5.0176	5.5418	0
03/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1380.6800	1209.7900	1.3807	1.2098	300
03/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6366.1700	6937.1400	6.3662	6.9371	0
03/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	967.4600	843.3700	0.9675	0.8434	2,541
03/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9822.7500	10472.5400	9.8228	10.4725	0
03/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	302.6300	257.3600	0.3026	0.2574	0
03/02/2025	2037 On 06-November-25			Bond Future	11.2793	11.1513	84.9035	85.6117	0
03/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1340.6000	1577.1900	1.3406	1.5772	300
03/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5783.6600	5311.9800	5.7837	5.3120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2453.0500	2794.8800	2.4531	2.7949	300
03/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4008.6300	3642.1900	4.0086	3.6422	0
03/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4345.3600	4805.5100	4.3454	4.8055	0
03/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2448.6100	2200.4900	2.4486	2.2005	0
03/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6238.1700	6775.3900	6.2382	6.7754	0
03/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1588.5200	1417.4700	1.5885	1.4175	300
03/02/2025	2037 On 05-February-26			Bond Future	11.4144	11.2811	82.2494	82.9707	0
03/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2618.7000	2938.8000	2.6187	2.9388	1,970
03/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5451.1400	5049.9000	5.4511	5.0499	0
03/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3376.0500	3746.5100	3.3761	3.7465	0
03/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4540.3400	4189.4600	4.5403	4.1895	0
03/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6724.4700	7244.5500	6.7245	7.2446	0
03/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2296.3200	2095.0600	2.2963	2.0951	1,970
03/02/2025	2038 On 06-February-25			Bond Future	137.0498	137.7964	137.0498	137.7964	366
03/02/2025	2038 On 06-February-25	135.23	Call	Bond Future	1819.7500	2566.3600	1.8198	2.5664	0
03/02/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2038 On 08-May-25			Bond Future	139.7955	140.5575	139.7955	140.5575	2,940
03/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	115.4800	877.5200	0.1155	0.8775	0
03/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2038 On 07-August-25			Bond Future	140.4504	141.2271	140.4504	141.2271	0
03/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	890.3900	1667.1300	0.8904	1.6671	0
03/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2038 On 06-November-25			Bond Future	143.2017	143.9932	143.2017	143.9932	0
03/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	113.2100	0.0000	0.1132	0
03/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	678.3300	0.0000	0.6783	0.0000	0
03/02/2025	2038 On 05-February-26			Bond Future	143.7859	144.5917	143.7859	144.5917	0
03/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	585.8800	1391.7400	0.5859	1.3917	0
03/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2040 On 06-February-25			Bond Future	11.2512	11.1272	84.1446	84.9291	44,350
03/02/2025	2040 On 06-February-25	11.00	Call	Bond Future	50.9500	349.0000	0.0510	0.3490	780
03/02/2025	2040 On 06-February-25	11.00	Put	Bond Future	1651.1100	1164.6600	1.6511	1.1647	0
03/02/2025	2040 On 06-February-25	11.70	Call	Bond Future	2752.2200	3543.0300	2.7522	3.5430	0
03/02/2025	2040 On 06-February-25	11.70	Put	Bond Future	3.7000	10.0100	0.0037	0.0100	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	2040 On 06-February-25	12.20	Call	Bond Future	5652.7600	6437.2700	5.6528	6.4373	0
03/02/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	780
03/02/2025	2040 On 06-February-25	12.95	Call	Bond Future	9719.2700	10503.7700	9.7193	10.5038	0
03/02/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2040 On 08-May-25			Bond Future	11.3611	11.2324	85.8095	86.6099	27,756
03/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7595.3500	8340.5600	7.5954	8.3406	0
03/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	285.3400	230.2000	0.2853	0.2302	0
03/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8171.9000	8928.4200	8.1719	8.9284	15,000
03/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	221.6100	177.7800	0.2216	0.1778	0
03/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11470.7800	12261.3200	11.4708	12.2613	7,500
03/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	44.6200	34.8100	0.0446	0.0348	0
03/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11807.0200	12599.1200	11.8070	12.5991	7,500
03/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	37.2200	28.9700	0.0372	0.0290	0
03/02/2025	2040 On 07-August-25			Bond Future	11.4799	11.3463	82.9804	83.7962	33,389
03/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10329.1700	11086.0100	10.3292	11.0860	0
03/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	371.0300	312.0800	0.3710	0.3121	0
03/02/2025	2040 On 06-November-25			Bond Future	11.5998	11.4611	84.5850	85.4163	0
03/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4376.0700	4894.4100	4.3761	4.8944	0
03/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2964.6400	2651.6200	2.9646	2.6516	0
03/02/2025	2040 On 05-February-26			Bond Future	11.7347	11.5907	81.6742	82.5209	0
03/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3662.4400	4094.3400	3.6624	4.0943	0
03/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	5108.6700	4693.8200	5.1087	4.6938	0
03/02/2025	2044 On 06-February-25			Bond Future	11.4160	11.2819	79.7482	80.6149	16,109
03/02/2025	2044 On 06-February-25	10.65	Call	Bond Future	0.0100	5.2000	0.0000	0.0052	8,825
03/02/2025	2044 On 06-February-25	10.65	Put	Bond Future	5163.1100	4301.5200	5.1631	4.3015	0
03/02/2025	2044 On 06-February-25	11.15	Call	Bond Future	46.0600	354.5800	0.0461	0.3546	8,825
03/02/2025	2044 On 06-February-25	11.15	Put	Bond Future	1780.6000	1222.3400	1.7806	1.2223	0
03/02/2025	2044 On 06-February-25	11.50	Call	Bond Future	802.3600	1609.7000	0.8024	1.6097	0
03/02/2025	2044 On 06-February-25	11.50	Put	Bond Future	267.3200	207.8800	0.2673	0.2079	8,825
03/02/2025	2044 On 06-February-25	12.00	Call	Bond Future	3604.2200	4472.9200	3.6042	4.4729	0
03/02/2025	2044 On 06-February-25	12.00	Put	Bond Future	0.4600	2.3800	0.0005	0.0024	0
03/02/2025	2044 On 06-February-25	12.50	Call	Bond Future	6482.1600	7348.9400	6.4822	7.3489	0
03/02/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2044 On 06-February-25	13.02	Call	Bond Future	9289.0400	10155.8200	9.2890	10.1558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2044 On 06-February-25	13.75	Call	Bond Future	12935.8300	13802.6100	12.9358	13.8026	0
03/02/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2044 On 08-May-25		Call	Bond Future	0.0600	0.1700	0.0001	0.0002	0
03/02/2025	2044 On 08-May-25			Bond Future	11.5230	11.3840	81.3261	82.2103	77,282
03/02/2025	2044 On 08-May-25		Put	Bond Future	18673.9500	17789.8600	18.6740	17.7899	0
03/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	652.1400	907.6400	0.6521	0.9076	2,490
03/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4606.9700	3978.2700	4.6070	3.9783	0
03/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2616.7900	3182.1700	2.6168	3.1822	0
03/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1822.2800	1503.4600	1.8223	1.5035	2,490
03/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5824.1600	6590.7400	5.8242	6.5907	0
03/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	592.0700	474.4500	0.5921	0.4745	2,490
03/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7357.9200	8169.4200	7.3579	8.1694	0
03/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	356.6300	283.9300	0.3566	0.2839	0
03/02/2025	2044 On 07-August-25			Bond Future	11.6381	11.4940	78.5343	79.4357	16
03/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9973.0700	10795.8200	9.9731	10.7958	0
03/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	476.7200	398.1300	0.4767	0.3981	0
03/02/2025	2044 On 06-November-25			Bond Future	11.7536	11.6043	80.0529	80.9714	0
03/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4098.0100	4646.1300	4.0980	4.6461	0
03/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3333.8600	2963.4700	3.3339	2.9635	0
03/02/2025	2044 On 05-February-26			Bond Future	11.8830	11.7280	77.1816	78.1172	0
03/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3554.9300	4017.9000	3.5549	4.0179	0
03/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5526.0400	5053.4000	5.5260	5.0534	0
03/02/2025	2046 On 06-February-25			Bond Future	119.2093	120.1013	119.2093	120.1013	8,406
03/02/2025	2046 On 06-February-25	114.01	Call	Bond Future	5199.2900	6091.3300	5.1993	6.0913	0
03/02/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2046 On 08-May-25			Bond Future	119.3886	120.2989	119.3886	120.2989	19,726
03/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2581.3900	1671.1200	2.5814	1.6711	0
03/02/2025	2046 On 07-August-25			Bond Future	121.7580	122.6860	121.7580	122.6860	0
03/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3067.9500	3996.0000	3.0680	3.9960	0
03/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2046 On 06-November-25			Bond Future	121.8940	122.8398	121.8940	122.8398	0
03/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3516.0500	2570.2100	3.5161	2.5702	0
03/02/2025	2046 On 05-February-26			Bond Future	124.2272	125.1905	124.2272	125.1905	0
03/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2577.1700	3540.5300	2.5772	3.5405	0
03/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2050 On 06-February-25			Bond Future	118.8119	119.3187	118.8119	119.3187	7,469
03/02/2025	2050 On 06-February-25	115.60	Call	Bond Future	3211.8900	3718.7300	3.2119	3.7187	0
03/02/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2050 On 08-May-25			Bond Future	121.1922	121.7098	121.1922	121.7098	16,345
03/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	32.2400	549.7700	0.0322	0.5498	0
03/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2050 On 07-August-25			Bond Future	121.2361	121.7635	121.2361	121.7635	0
03/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1346.1100	1873.5100	1.3461	1.8735	0
03/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2050 On 06-November-25			Bond Future	123.6109	124.1482	123.6109	124.1482	0
03/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	809.1100	271.7700	0.8091	0.2718	0
03/02/2025	2050 On 05-February-26			Bond Future	123.5723	124.1193	123.5723	124.1193	0
03/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	752.3400	1299.3300	0.7523	1.2993	0
03/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	AL37 On 06-February-25			Index Future	1071.0260	1075.3850	1071.0260	1,075.3850	0
03/02/2025	AL37 On 08-May-25			Index Future	1092.2100	1096.6670	1092.2100	1,096.6670	0
03/02/2025	AL37 On 07-August-25			Index Future	1113.6340	1118.1690	1113.6340	1,118.1690	0
03/02/2025	AL37 On 06-November-25			Index Future	1135.2100	1139.8220	1135.2100	1,139.8220	0
03/02/2025	AL37 On 05-February-26			Index Future	1156.7190	1161.4070	1156.7190	1,161.4070	0
03/02/2025	AL7T On 06-February-25			Index Future	1281.8330	1290.4530	1281.8330	1,290.4530	0
03/02/2025	AL7T On 08-May-25			Index Future	1307.1870	1315.9910	1307.1870	1,315.9910	0
03/02/2025	AL7T On 07-August-25			Index Future	1332.8270	1341.7920	1332.8270	1,341.7920	0
03/02/2025	AL7T On 06-November-25			Index Future	1358.6500	1367.7760	1358.6500	1,367.7760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	AL7T On 05-February-26			Index Future	1384.3930	1393.6780	1384.3930	1,393.6780	0
03/02/2025	ALBI On 06-February-25			Index Future	1101.8300	1108.8500	1101.8300	1,108.8500	27
03/02/2025	ALBI On 08-May-25			Index Future	1123.6240	1130.7940	1123.6240	1,130.7940	71
03/02/2025	ALBI On 07-August-25			Index Future	1145.6630	1152.9640	1145.6630	1,152.9640	0
03/02/2025	ALBI On 06-November-25			Index Future	1167.8600	1175.2910	1167.8600	1,175.2910	0
03/02/2025	ALBI On 05-February-26			Index Future	1189.9880	1197.5480	1189.9880	1,197.5480	0
03/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C219 On 31-March-29			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
03/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	ES33 On 06-February-25			Bond Future	11.1828	11.0690	83.0743	83.6109	0
03/02/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9342.7200	9879.2700	9.3427	9.8793	0
03/02/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES33 On 08-May-25			Bond Future	11.3125	11.1936	80.9401	81.4877	0
03/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6168.0900	6715.6600	6.1681	6.7157	0
03/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES33 On 07-August-25			Bond Future	11.4519	11.3276	82.5461	83.1043	0
03/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8741.5400	9299.7300	8.7415	9.2997	0
03/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES33 On 06-November-25			Bond Future	11.6102	11.4801	80.3659	80.9348	0
03/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1715.6500	2284.5400	1.7157	2.2845	0
03/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES33 On 05-February-26			Bond Future	11.7927	11.6563	81.9021	82.4815	0
03/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1293.4000	713.9900	1.2934	0.7140	0
03/02/2025	ES42 On 06-February-25			Bond Future	11.7317	11.6077	78.8460	79.5878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10452.5300	11194.3600	10.4525	11.1944	0
03/02/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES42 On 08-May-25			Bond Future	11.8491	11.7204	76.1589	76.9159	0
03/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7527.9900	8284.9900	7.5280	8.2850	0
03/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES42 On 07-August-25			Bond Future	11.9703	11.8369	77.6695	78.4412	0
03/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9397.3300	10169.0600	9.3973	10.1691	0
03/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES42 On 06-November-25			Bond Future	12.1028	11.9643	74.9245	75.7111	0
03/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1590.5600	2377.2000	1.5906	2.3772	0
03/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES42 On 05-February-26			Bond Future	12.2470	12.1032	76.3545	77.1559	0
03/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2245.2300	1443.8300	2.2452	1.4438	0
03/02/2025	GOVI On 06-February-25			GOVI	1085.1160	1091.9370	1085.1160	1,091.9370	61
03/02/2025	GOVI On 06-February-25	972.00	Call	GOVI	1131160.0000	1199370.0000	113.1160	119.9370	0
03/02/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	GOVI On 08-May-25			GOVI	1106.5800	1113.5470	1106.5800	1,113.5470	638
03/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	845800.0000	915470.0000	84.5800	91.5470	0
03/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	GOVI On 07-August-25			GOVI	1128.2850	1135.3790	1128.2850	1,135.3790	0
03/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1172850.0000	1243790.0000	117.2850	124.3790	0
03/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	GOVI On 06-November-25			GOVI	1150.1450	1157.3660	1150.1450	1,157.3660	0
03/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	381450.0000	453660.0000	38.1450	45.3660	0
03/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	GOVI On 05-February-26			GOVI	1171.9370	1179.2830	1171.9370	1,179.2830	0
03/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	219370.0000	292830.0000	21.9370	29.2830	0
03/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/02/2025	IGOV On 06-February-25			Index Future	370.5680	371.7120	370.5680	371.7120	0
03/02/2025	IGOV On 08-May-25			Index Future	377.9900	379.1610	377.9900	379.1610	886
03/02/2025	IGOV On 07-August-25			Index Future	385.4950	386.6850	385.4950	386.6850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	IGOV On 06-November-25			Index Future	393.0520	394.2620	393.0520	394.2620	0
03/02/2025	IGOV On 05-February-26			Index Future	400.5870	401.8160	400.5870	401.8160	0
03/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/02/2025	R033 On 06-February-25			Bond Future	10.0557	9.9465	103.3531	103.9514	9,329
03/02/2025	R033 On 06-February-25	10.33	Call	Bond Future	1493.3700	2096.9900	1.4934	2.0970	0
03/02/2025	R033 On 06-February-25	10.33	Put	Bond Future	10.8100	16.0800	0.0108	0.0161	0
03/02/2025	R033 On 08-May-25			Bond Future	10.1503	10.0358	100.3503	100.9609	9,365
03/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2179.6400	2586.4400	2.1796	2.5864	0
03/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1231.2600	1027.4600	1.2313	1.0275	0
03/02/2025	R033 On 07-August-25			Bond Future	10.2534	10.1334	102.3173	102.9395	0
03/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2509.3700	2876.0100	2.5094	2.8760	0
03/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	2114.7200	1859.1000	2.1147	1.8591	0
03/02/2025	R033 On 06-November-25			Bond Future	10.3705	10.2446	99.2520	99.8860	0
03/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2609.4600	2954.0000	2.6095	2.9540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2812.8800	2523.4300	2.8129	2.5234	0
03/02/2025	R033 On 05-February-26			Bond Future	10.5072	10.3748	101.1264	101.7720	0
03/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3240.9800	3595.0800	3.2410	3.5951	0
03/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3324.3400	3032.8700	3.3243	3.0329	0
03/02/2025	R035 On 06-February-25			Bond Future	10.5010	10.3819	94.0642	94.7466	47,911
03/02/2025	R035 On 06-February-25	10.10	Call	Bond Future	8.5400	129.8400	0.0085	0.1298	15,000
03/02/2025	R035 On 06-February-25	10.10	Put	Bond Future	2333.9900	1772.8900	2.3340	1.7729	0
03/02/2025	R035 On 06-February-25	10.26	Call	Bond Future	60.0500	348.6700	0.0601	0.3487	100
03/02/2025	R035 On 06-February-25	10.26	Put	Bond Future	1448.1000	1054.3200	1.4481	1.0543	0
03/02/2025	R035 On 06-February-25	10.34	Call	Bond Future	131.2200	525.4400	0.1312	0.5254	1,000
03/02/2025	R035 On 06-February-25	10.34	Put	Bond Future	1055.3800	767.2000	1.0554	0.7672	0
03/02/2025	R035 On 06-February-25	10.65	Call	Bond Future	989.1700	1668.2200	0.9892	1.6682	0
03/02/2025	R035 On 06-February-25	10.65	Put	Bond Future	145.5000	142.1500	0.1455	0.1422	1,100
03/02/2025	R035 On 06-February-25	11.10	Call	Bond Future	3328.3700	4012.9600	3.3284	4.0130	0
03/02/2025	R035 On 06-February-25	11.10	Put	Bond Future	0.4000	2.5900	0.0004	0.0026	7,500
03/02/2025	R035 On 06-February-25	11.30	Call	Bond Future	4401.9200	5084.5300	4.4019	5.0845	0
03/02/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.0100	0.2200	0.0000	0.0002	1,100
03/02/2025	R035 On 06-February-25	12.41	Call	Bond Future	10043.0400	10725.4400	10.0430	10.7254	0
03/02/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R035 On 08-May-25			Bond Future	10.5967	10.4727	91.4165	92.1128	60,280
03/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	587.5400	801.4400	0.5875	0.8014	300
03/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3535.7200	3053.3400	3.5357	3.0533	0
03/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1318.3300	1666.2400	1.3183	1.6662	150
03/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2199.0900	1850.7200	2.1991	1.8507	0
03/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1701.8700	2100.2200	1.7019	2.1002	300
03/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1795.3900	1497.4600	1.7954	1.4975	0
03/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2951.3800	3463.8400	2.9514	3.4638	0
03/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	1008.2700	824.4500	1.0083	0.8245	150
03/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3181.3300	3709.0300	3.1813	3.7090	0
03/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	913.8500	745.2700	0.9139	0.7453	300
03/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5072.0800	5685.2400	5.0721	5.6852	400
03/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	422.9300	339.8100	0.4229	0.3398	0
03/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6157.3200	6798.6400	6.1573	6.7986	0
03/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	273.9200	218.9600	0.2739	0.2190	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6525.7900	7174.4000	6.5258	7.1744	0
03/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	236.4000	188.7300	0.2364	0.1887	0
03/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10806.7700	11495.5000	10.8068	11.4955	0
03/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	36.2400	28.6900	0.0362	0.0287	400
03/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13744.2700	14439.3300	13.7443	14.4393	0
03/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	5.5400	4.3200	0.0055	0.0043	400
03/02/2025	R035 On 07-August-25			Bond Future	10.7011	10.5718	93.2088	93.9185	0
03/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	1005.8100	1242.1100	1.0058	1.2421	300
03/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4484.6100	4011.2400	4.4846	4.0112	0
03/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2127.6100	2497.2900	2.1276	2.4973	300
03/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2791.7700	2451.7800	2.7918	2.4518	0
03/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4507.1600	5034.4100	4.5072	5.0344	0
03/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1316.2300	1133.8100	1.3162	1.1338	8,500
03/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4658.8300	5192.9300	4.6588	5.1929	0
03/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1260.3200	1084.7500	1.2603	1.0848	300
03/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10111.5800	10778.3900	10.1116	10.7784	0
03/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	274.5200	231.6600	0.2745	0.2317	0
03/02/2025	R035 On 06-November-25			Bond Future	10.8202	10.6854	90.5061	91.2292	0
03/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	1043.0200	1253.3600	1.0430	1.2534	2,000
03/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6080.2300	5567.4700	6.0802	5.5675	0
03/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1318.7200	1564.5500	1.3187	1.5646	300
03/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5386.7600	4909.4900	5.3868	4.9095	0
03/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1990.4600	2308.0300	1.9905	2.3080	2,000
03/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4214.8200	3809.2900	4.2148	3.8093	0
03/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2402.7900	2756.9900	2.4028	2.7570	300
03/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3696.3800	3327.4800	3.6964	3.3275	0
03/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3442.7600	3871.9700	3.4428	3.8720	250
03/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2754.0600	2460.1700	2.7541	2.4602	0
03/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4241.5300	4716.0400	4.2415	4.7160	0
03/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2246.4100	1997.8200	2.2464	1.9978	0
03/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	5031.4500	5543.1100	5.0315	5.5431	0
03/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1857.2900	1645.8500	1.8573	1.6459	2,000
03/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5102.0400	5616.7200	5.1020	5.6167	0
03/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1826.3800	1617.9600	1.8264	1.6180	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5900.1700	6445.9000	5.9002	6.4459	0
03/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1518.5900	1341.2200	1.5186	1.3412	300
03/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6959.8400	7539.4700	6.9598	7.5395	0
03/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1198.4700	1055.0000	1.1985	1.0550	250
03/02/2025	R035 On 05-February-26			Bond Future	10.9578	10.8169	92.2165	92.9529	0
03/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3202.1400	3583.1600	3.2021	3.5832	0
03/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4080.1900	3724.7600	4.0802	3.7248	0
03/02/2025	R038 On 06-February-25			Bond Future	11.0164	10.9074	103.0053	103.7518	9,232
03/02/2025	R038 On 06-February-25	11.24	Call	Bond Future	1591.9500	2360.4500	1.5920	2.3605	0
03/02/2025	R038 On 06-February-25	11.24	Put	Bond Future	86.2500	108.2600	0.0863	0.1083	0
03/02/2025	R038 On 08-May-25			Bond Future	11.1261	11.0127	99.5539	100.3155	8,994
03/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2556.6000	3041.6800	2.5566	3.0417	0
03/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1800.2600	1523.7500	1.8003	1.5238	0
03/02/2025	R038 On 07-August-25			Bond Future	11.2424	11.1244	101.5052	102.2814	0
03/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3021.2300	3460.4600	3.0212	3.4605	0
03/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	3036.6700	2699.6500	3.0367	2.6997	0
03/02/2025	R038 On 06-November-25			Bond Future	11.3698	11.2471	97.9826	98.7735	0
03/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2437.3300	2790.7400	2.4373	2.7907	1,770
03/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4982.0700	4544.5600	4.9821	4.5446	0
03/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3220.9200	3635.3700	3.2209	3.6354	0
03/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	4057.7500	3681.2800	4.0578	3.6813	0
03/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7531.6100	8145.4500	7.5316	8.1455	0
03/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1656.0100	1478.9300	1.6560	1.4789	1,770
03/02/2025	R038 On 05-February-26			Bond Future	11.5121	11.3842	99.8324	100.6380	0
03/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4331.7600	4770.0600	4.3318	4.7701	0
03/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4784.5900	4417.3800	4.7846	4.4174	0
03/02/2025	R053 On 06-February-25			Bond Future	11.3258	11.1866	106.7713	107.9845	2,205
03/02/2025	R053 On 06-February-25	12.94	Call	Bond Future	12391.0200	13604.1900	12.3910	13.6042	0
03/02/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R053 On 08-May-25			Bond Future	11.4240	11.2797	103.0172	104.2547	22,674
03/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9855.8400	11001.6200	9.8558	11.0016	0
03/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	405.9000	314.1000	0.4059	0.3141	0
03/02/2025	R053 On 07-August-25			Bond Future	11.5269	11.3775	105.0363	106.2979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12959.8600	14096.0400	12.9599	14.0960	0
03/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	757.6000	632.2400	0.7576	0.6322	0
03/02/2025	R053 On 06-November-25			Bond Future	11.6383	11.4832	101.2036	102.4892	0
03/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5278.8000	6046.6100	5.2788	6.0466	0
03/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4289.4700	3771.7200	4.2895	3.7717	0
03/02/2025	R053 On 05-February-26			Bond Future	11.7606	11.5997	103.1140	104.4235	0
03/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4616.2000	5272.2300	4.6162	5.2722	0
03/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6835.9700	6182.4900	6.8360	6.1825	0
03/02/2025	R186 On 06-February-25			Bond Future	8.2488	8.2344	105.2826	105.3076	44,199
03/02/2025	R186 On 06-February-25	9.03	Call	Bond Future	1343.5400	1368.5100	1.3435	1.3685	0
03/02/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
03/02/2025	R186 On 08-May-25			Bond Future	8.2925	8.2754	107.3658	107.3916	156,533
03/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	485.5300	506.8500	0.4855	0.5069	0
03/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	217.7900	213.2900	0.2178	0.2133	0
03/02/2025	R186 On 07-August-25			Bond Future	8.3622	8.3420	104.1615	104.1875	0
03/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1263.5400	1287.3200	1.2635	1.2873	1,983
03/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	169.3000	167.0600	0.1693	0.1671	0
03/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1774.2600	1799.4900	1.7743	1.7995	0
03/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	99.9500	99.1600	0.1000	0.0992	0
03/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2440.1100	2466.1000	2.4401	2.4661	0
03/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	53.4500	53.4200	0.0535	0.0534	1,983
03/02/2025	R186 On 06-November-25			Bond Future	8.4835	8.4587	106.1766	106.2027	447
03/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	265.2600	277.1200	0.2653	0.2771	0
03/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	639.6000	625.2900	0.6396	0.6253	0
03/02/2025	R186 On 05-February-26			Bond Future	8.7408	8.7089	102.8760	102.9023	0
03/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	314.9000	327.4700	0.3149	0.3275	0
03/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	571.2700	557.5600	0.5713	0.5576	0
03/02/2025	R202 On 06-February-25			Bond Future	267.7798	267.8009	267.7798	267.8009	781
03/02/2025	R202 On 06-February-25	266.79	Call	Bond Future	989.7900	1010.8900	0.9898	1.0109	0
03/02/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R202 On 08-May-25			Bond Future	273.1447	273.1672	273.1447	273.1672	1,084
03/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	834.7200	857.1900	0.8347	0.8572	0
03/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R202 On 07-August-25			Bond Future	273.3441	273.3664	273.3441	273.3664	0
03/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1744.1400	1766.4100	1.7441	1.7664	0
03/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R202 On 06-November-25			Bond Future	278.6991	278.7208	278.6991	278.7208	0
03/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	3059.0600	3080.8100	3.0591	3.0808	0
03/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R202 On 05-February-26			Bond Future	278.7155	278.7363	278.7155	278.7363	0
03/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	895.4800	916.2800	0.8955	0.9163	0
03/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R209 On 06-February-25			Bond Future	10.7406	10.6264	73.5215	74.1077	6,168
03/02/2025	R209 On 06-February-25	12.44	Call	Bond Future	8013.5500	8599.7600	8.0136	8.5998	0
03/02/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R209 On 08-May-25			Bond Future	10.8356	10.7171	71.8220	72.4201	16,471
03/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5318.1700	5864.6300	5.3182	5.8646	0
03/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	275.9400	224.3400	0.2759	0.2243	0
03/02/2025	R209 On 07-August-25			Bond Future	10.9367	10.8139	73.2299	73.8395	0
03/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8293.3700	8854.7900	8.2934	8.8548	0
03/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	341.7500	293.5800	0.3418	0.2936	0
03/02/2025	R209 On 06-November-25			Bond Future	11.0480	10.9206	71.4939	72.1150	0
03/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3407.0300	3792.1600	3.4070	3.7922	0
03/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2342.3800	2106.3900	2.3424	2.1064	0
03/02/2025	R209 On 05-February-26			Bond Future	11.1731	11.0407	72.8446	73.4772	0
03/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2821.8500	3141.1500	2.8219	3.1412	0
03/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3989.1300	3675.8200	3.9891	3.6758	0
03/02/2025	R210 On 06-February-25			Bond Future	243.0086	243.0300	243.0086	243.0300	693
03/02/2025	R210 On 06-February-25	239.61	Call	Bond Future	3398.6000	3420.0200	3.3986	3.4200	0
03/02/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R210 On 08-May-25			Bond Future	244.5286	244.5512	244.5286	244.5512	1,180
03/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3501.4400	3478.7700	3.5014	3.4788	0
03/02/2025	R210 On 07-August-25			Bond Future	249.3814	249.4038	249.3814	249.4038	0
03/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	941.4100	963.8000	0.9414	0.9638	0
03/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R210 On 06-November-25			Bond Future	250.8578	250.8796	250.8578	250.8796	0
03/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1282.2400	1260.3700	1.2822	1.2604	0
03/02/2025	R210 On 05-February-26			Bond Future	255.6609	255.6822	255.6609	255.6822	0
03/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2560.8500	2582.1900	2.5609	2.5822	0
03/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R213 On 06-February-25			Bond Future	9.5302	9.4259	91.7351	92.1737	92,094
03/02/2025	R213 On 06-February-25	11.35	Call	Bond Future	7238.5000	7677.0600	7.2385	7.6771	0
03/02/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R213 On 08-May-25			Bond Future	9.6085	9.4985	89.9940	90.4415	101,390
03/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3838.3100	4241.8300	3.8383	4.2418	0
03/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	234.1300	190.0800	0.2341	0.1901	0
03/02/2025	R213 On 07-August-25			Bond Future	9.6973	9.5811	91.7584	92.2145	17
03/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7439.1800	7872.7400	7.4392	7.8727	0
03/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	147.8400	125.3300	0.1478	0.1253	0
03/02/2025	R213 On 06-November-25			Bond Future	9.8070	9.6841	89.9800	90.4446	0
03/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2551.1300	2840.0100	2.5511	2.8400	0
03/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1640.7300	1465.0000	1.6407	1.4650	0
03/02/2025	R213 On 05-February-26			Bond Future	9.9422	9.8118	91.6812	92.1543	0
03/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2167.9600	2421.1300	2.1680	2.4211	0
03/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2356.9300	2137.0300	2.3569	2.1370	0
03/02/2025	R214 On 06-February-25			Bond Future	11.1808	11.0566	68.3783	69.0541	10,411
03/02/2025	R214 On 06-February-25	11.75	Call	Bond Future	2971.3100	3649.6400	2.9713	3.6496	0
03/02/2025	R214 On 06-February-25	11.75	Put	Bond Future	0.6000	3.0700	0.0006	0.0031	0
03/02/2025	R214 On 06-February-25	12.25	Call	Bond Future	5415.2600	6091.1200	5.4153	6.0911	0
03/02/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R214 On 06-February-25	12.71	Call	Bond Future	7537.6400	8213.5000	7.5376	8.2135	0
03/02/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R214 On 06-February-25	13.63	Call	Bond Future	11448.9600	12124.8200	11.4490	12.1248	0
03/02/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R214 On 08-May-25			Bond Future	11.2736	11.1453	66.4290	67.1185	16,332
03/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5895.6700	6529.1400	5.8957	6.5291	0
03/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	281.0200	225.0100	0.2810	0.2250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	R214 On 07-August-25			Bond Future	11.3727	11.2400	67.7314	68.4342	0
03/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8072.8200	8710.0300	8.0728	8.7100	0
03/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	428.4700	362.8500	0.4285	0.3629	0
03/02/2025	R214 On 06-November-25			Bond Future	11.4822	11.3450	65.7416	66.4578	0
03/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3413.8700	3848.1600	3.4139	3.8482	0
03/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2604.5900	2322.7100	2.6046	2.3227	0
03/02/2025	R214 On 05-February-26			Bond Future	11.6049	11.4627	66.9839	67.7134	0
03/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2826.3200	3180.4000	2.8263	3.1804	0
03/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4617.5000	4242.0900	4.6175	4.2421	0
03/02/2025	R248 On 06-February-25			Bond Future	11.3660	11.2419	82.7390	83.5701	205,684
03/02/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.1100	0.0000	0.0001	660
03/02/2025	R248 On 06-February-25	10.30	Put	Bond Future	7653.8000	6822.8000	7.6538	6.8228	0
03/02/2025	R248 On 06-February-25	11.00	Call	Bond Future	15.6800	196.9900	0.0157	0.1970	660
03/02/2025	R248 On 06-February-25	11.00	Put	Bond Future	2509.9400	1860.1400	2.5099	1.8601	0
03/02/2025	R248 On 06-February-25	11.70	Call	Bond Future	2189.8900	3035.6000	2.1899	3.0356	0
03/02/2025	R248 On 06-February-25	11.70	Put	Bond Future	25.2000	39.8000	0.0252	0.0398	660
03/02/2025	R248 On 06-February-25	12.71	Call	Bond Future	8122.6400	8953.7500	8.1226	8.9538	0
03/02/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/02/2025	R248 On 08-May-25			Bond Future	11.4624	11.3340	79.9308	80.7786	268,695
03/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7228.0300	8005.9200	7.2280	8.0059	0
03/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	353.7500	283.8200	0.3538	0.2838	0
03/02/2025	R248 On 07-August-25			Bond Future	11.5652	11.4322	81.4979	82.3621	0
03/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10040.8400	10820.7600	10.0408	10.8208	0
03/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	576.9400	492.6700	0.5769	0.4927	0
03/02/2025	R248 On 06-November-25			Bond Future	11.6782	11.5403	78.6319	79.5125	0
03/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3863.2100	4375.2800	3.8632	4.3753	0
03/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3473.5600	3104.9700	3.4736	3.1050	0
03/02/2025	R248 On 05-February-26			Bond Future	11.8043	11.6613	80.1174	81.0144	0
03/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3382.8800	3817.1300	3.3829	3.8171	0
03/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5573.0000	5110.2400	5.5730	5.1102	0
03/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0