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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2029 On 06-February-25 | | | Bond Future | 134.0188 | 133.8484 | 134.0188 | 133.8484 | 3,327 |
| 04/02/2025 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 1618.7600 | 1448.3500 | 1.6188 | 1.4484 | 0 |
| 04/02/2025 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2029 On 08-May-25 | | | Bond Future | 135.2975 | 135.1242 | 135.2975 | 135.1242 | 5,933 |
| 04/02/2025 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 2552.4600 | 2725.8500 | 2.5525 | 2.7259 | 0 |
| 04/02/2025 | 2029 On 07-August-25 | | | Bond Future | 137.9831 | 137.8059 | 137.9831 | 137.8059 | 0 |
| 04/02/2025 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 573.1100 | 395.8800 | 0.5731 | 0.3959 | 0 |
| 04/02/2025 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2029 On 06-November-25 | | | Bond Future | 139.2563 | 139.0746 | 139.2563 | 139.0746 | 68 |
| 04/02/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 533.6700 | 715.4200 | 0.5337 | 0.7154 | 0 |
| 04/02/2025 | 2029 On 05-February-26 | | | Bond Future | 141.9237 | 141.7379 | 141.9237 | 141.7379 | 0 |
| 04/02/2025 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 1813.6900 | 1627.9200 | 1.8137 | 1.6279 | 0 |
| 04/02/2025 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2030 On 06-February-25 | | | Bond Future | 9.0836 | 9.1397 | 95.9805 | 95.7662 | 87,088 |
| 04/02/2025 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 0.9500 | 2.0400 | 0.0010 | 0.0020 | 800 |
| 04/02/2025 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 1560.3900 | 1775.7700 | 1.5604 | 1.7758 | 0 |
| 04/02/2025 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 466.7300 | 375.6800 | 0.4667 | 0.3757 | 800 |
| 04/02/2025 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 98.7700 | 222.0100 | 0.0988 | 0.2220 | 0 |
| 04/02/2025 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2285.7200 | 2071.8800 | 2.2857 | 2.0719 | 0 |
| 04/02/2025 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 0.0100 | 0.4600 | 0.0000 | 0.0005 | 800 |
| 04/02/2025 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 5874.4200 | 5660.1300 | 5.8744 | 5.6601 | 0 |
| 04/02/2025 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | | | Bond Future | 9.1568 | 9.2165 | 97.8792 | 97.6611 | 61,602 |
| 04/02/2025 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 353.0600 | 306.7100 | 0.3531 | 0.3067 | 800 |
| 04/02/2025 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 2119.5700 | 2291.4000 | 2.1196 | 2.2914 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 8.72 | Call | Bond Future | 393.0000 | 342.6400 | 0.3930 | 0.3426 | 300 |
| 04/02/2025 | 2030 On 08-May-25 | 8.72 | Put | Bond Future | 2009.7800 | 2177.6000 | 2.0098 | 2.1776 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 687.0600 | 610.9800 | 0.6871 | 0.6110 | 1,320 |
| 04/02/2025 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1448.3800 | 1590.4800 | 1.4484 | 1.5905 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1088.7500 | 984.8900 | 1.0888 | 0.9849 | 800 |
| 04/02/2025 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1003.8400 | 1118.1600 | 1.0038 | 1.1182 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.22 | Call | Bond Future | 1169.3100 | 1060.6400 | 1.1693 | 1.0606 | 300 |
| 04/02/2025 | 2030 On 08-May-25 | 9.22 | Put | Bond Future | 938.1600 | 1047.6700 | 0.9382 | 1.0477 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 1691.1300 | 1556.0700 | 1.6911 | 1.5561 | 680 |
| 04/02/2025 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 624.4200 | 707.5400 | 0.6244 | 0.7075 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.54 | Call | Bond Future | 1918.9600 | 1774.4900 | 1.9190 | 1.7745 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.54 | Put | Bond Future | 527.7500 | 601.4600 | 0.5278 | 0.6015 | 300 |
| 04/02/2025 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 3023.7700 | 2846.3000 | 3.0238 | 2.8463 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 242.0900 | 282.8000 | 0.2421 | 0.2828 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3206.7100 | 3025.3400 | 3.2067 | 3.0253 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 213.3600 | 250.1700 | 0.2134 | 0.2502 | 800 |
| 04/02/2025 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4215.3900 | 4017.6000 | 4.2154 | 4.0176 | 1,640 |
| 04/02/2025 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 103.1200 | 123.5100 | 0.1031 | 0.1235 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5453.2500 | 5243.2200 | 5.4533 | 5.2432 | 2,280 |
| 04/02/2025 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 33.8000 | 41.9500 | 0.0338 | 0.0420 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9302.3700 | 9084.3400 | 9.3024 | 9.0843 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 0.3700 | 0.5200 | 0.0004 | 0.0005 | 1,640 |
| 04/02/2025 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 10645.2000 | 10427.0400 | 10.6452 | 10.4270 | 0 |
| 04/02/2025 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 0.0500 | 0.0700 | 0.0001 | 0.0001 | 2,280 |
| 04/02/2025 | 2030 On 07-August-25 | | | Bond Future | 9.2432 | 9.3070 | 95.7883 | 95.5656 | 47,294 |
| 04/02/2025 | 2030 On 07-August-25 | 8.72 | Call | Bond Future | 611.2500 | 550.7400 | 0.6113 | 0.5507 | 300 |
| 04/02/2025 | 2030 On 07-August-25 | 8.72 | Put | Bond Future | 2460.9400 | 2623.1800 | 2.4609 | 2.6232 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 9.22 | Call | Bond Future | 1368.8400 | 1264.4700 | 1.3688 | 1.2645 | 300 |
| 04/02/2025 | 2030 On 07-August-25 | 9.22 | Put | Bond Future | 1449.8100 | 1568.1900 | 1.4498 | 1.5682 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 9.81 | Call | Bond Future | 2672.0300 | 2520.7100 | 2.6720 | 2.5207 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 9.81 | Put | Bond Future | 716.3900 | 787.8200 | 0.7164 | 0.7878 | 300 |
| 04/02/2025 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4481.3900 | 4292.6700 | 4.4814 | 4.2927 | 1,054 |
| 04/02/2025 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 277.3400 | 311.3700 | 0.2773 | 0.3114 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 6341.6900 | 6131.9000 | 6.3417 | 6.1319 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 83.9300 | 96.8900 | 0.0839 | 0.0969 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 9440.2600 | 9219.1500 | 9.4403 | 9.2192 | 0 |
| 04/02/2025 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 7.6700 | 9.3100 | 0.0077 | 0.0093 | 1,054 |
| 04/02/2025 | 2030 On 06-November-25 | | | Bond Future | 9.3365 | 9.4049 | 97.6416 | 97.4142 | 0 |
| 04/02/2025 | 2030 On 06-November-25 | 8.72 | Call | Bond Future | 770.8300 | 705.2600 | 0.7708 | 0.7053 | 300 |
| 04/02/2025 | 2030 On 06-November-25 | 8.72 | Put | Bond Future | 2849.9300 | 3011.7100 | 2.8499 | 3.0117 | 0 |
| 04/02/2025 | 2030 On 06-November-25 | 9.22 | Call | Bond Future | 1497.5000 | 1395.6600 | 1.4975 | 1.3957 | 300 |
| 04/02/2025 | 2030 On 06-November-25 | 9.22 | Put | Bond Future | 1886.0800 | 2011.5900 | 1.8861 | 2.0116 | 0 |
| 04/02/2025 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 2095.8500 | 1971.6600 | 2.0959 | 1.9717 | 0 |
| 04/02/2025 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1421.3600 | 1524.5200 | 1.4214 | 1.5245 | 0 |
| 04/02/2025 | 2030 On 06-November-25 | 10.08 | Call | Bond Future | 3297.2300 | 3140.5100 | 3.2972 | 3.1405 | 0 |
| 04/02/2025 | 2030 On 06-November-25 | 10.08 | Put | Bond Future | 861.4600 | 932.0900 | 0.8615 | 0.9321 | 300 |
| 04/02/2025 | 2030 On 05-February-26 | | | Bond Future | 9.4579 | 9.5316 | 95.4799 | 95.2478 | 0 |
| 04/02/2025 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 1942.4200 | 1826.9600 | 1.9424 | 1.8270 | 0 |
| 04/02/2025 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 1841.3900 | 1957.9900 | 1.8414 | 1.9580 | 0 |
| 04/02/2025 | 2032 On 06-February-25 | | | Bond Future | 9.7842 | 9.8354 | 95.2715 | 95.0262 | 48,165 |
| 04/02/2025 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 0.0100 | 0.0200 | 0.0000 | 0.0000 | 800 |
| 04/02/2025 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 1768.8800 | 2014.1200 | 1.7689 | 2.0141 | 0 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 681.9800 | 519.1000 | 0.6820 | 0.5191 | 800 |
| 04/02/2025 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 33.1600 | 115.5100 | 0.0332 | 0.1155 | 0 |
| 04/02/2025 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 3857.1300 | 3611.9000 | 3.8571 | 3.6119 | 0 |
| 04/02/2025 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 800 |
| 04/02/2025 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 8723.6600 | 8478.4300 | 8.7237 | 8.4784 | 0 |
| 04/02/2025 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | | | Bond Future | 9.8706 | 9.9242 | 92.9927 | 92.7429 | 125,128 |
| 04/02/2025 | 2032 On 08-May-25 | 9.40 | Call | Bond Future | 538.2800 | 480.7500 | 0.5383 | 0.4808 | 300 |
| 04/02/2025 | 2032 On 08-May-25 | 9.40 | Put | Bond Future | 2765.2000 | 2957.4200 | 2.7652 | 2.9574 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 564.4200 | 504.7200 | 0.5644 | 0.5047 | 800 |
| 04/02/2025 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2695.3200 | 2885.3700 | 2.6953 | 2.8854 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 9.90 | Call | Bond Future | 1489.7800 | 1370.2600 | 1.4898 | 1.3703 | 300 |
| 04/02/2025 | 2032 On 08-May-25 | 9.90 | Put | Bond Future | 1352.7200 | 1482.9500 | 1.3527 | 1.4830 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1540.4600 | 1418.3600 | 1.5405 | 1.4184 | 800 |
| 04/02/2025 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1310.4100 | 1438.0600 | 1.3104 | 1.4381 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 10.28 | Call | Bond Future | 2599.5600 | 2434.2100 | 2.5996 | 2.4342 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 10.28 | Put | Bond Future | 715.8200 | 800.2200 | 0.7158 | 0.8002 | 300 |
| 04/02/2025 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4908.0100 | 4691.9500 | 4.9080 | 4.6920 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 220.1300 | 253.8200 | 0.2201 | 0.2538 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 5144.7500 | 4925.5700 | 5.1448 | 4.9256 | 0 |
| 04/02/2025 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 195.6200 | 226.1900 | 0.1956 | 0.2262 | 800 |
| 04/02/2025 | 2032 On 07-August-25 | | | Bond Future | 9.9657 | 10.0222 | 94.8158 | 94.5609 | 0 |
| 04/02/2025 | 2032 On 07-August-25 | 9.40 | Call | Bond Future | 870.1300 | 800.2600 | 0.8701 | 0.8003 | 300 |
| 04/02/2025 | 2032 On 07-August-25 | 9.40 | Put | Bond Future | 3473.6800 | 3658.7200 | 3.4737 | 3.6587 | 0 |
| 04/02/2025 | 2032 On 07-August-25 | 9.90 | Call | Bond Future | 1812.2400 | 1696.2300 | 1.8122 | 1.6962 | 300 |
| 04/02/2025 | 2032 On 07-August-25 | 9.90 | Put | Bond Future | 2109.9400 | 2248.8400 | 2.1099 | 2.2488 | 0 |
| 04/02/2025 | 2032 On 07-August-25 | 10.59 | Call | Bond Future | 3752.3400 | 3578.0300 | 3.7523 | 3.5780 | 0 |
| 04/02/2025 | 2032 On 07-August-25 | 10.59 | Put | Bond Future | 983.2100 | 1063.8100 | 0.9832 | 1.0638 | 300 |
| 04/02/2025 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 8845.0000 | 8608.2700 | 8.8450 | 8.6083 | 0 |
| 04/02/2025 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 160.5500 | 178.7300 | 0.1606 | 0.1787 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | | | Bond Future | 10.0755 | 10.1350 | 92.4888 | 92.2286 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | 9.40 | Call | Bond Future | 1051.6900 | 977.5600 | 1.0517 | 0.9776 | 300 |
| 04/02/2025 | 2032 On 06-November-25 | 9.40 | Put | Bond Future | 4069.6800 | 4255.7000 | 4.0697 | 4.2557 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | 9.90 | Call | Bond Future | 1938.7200 | 1825.7200 | 1.9387 | 1.8257 | 300 |

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| 04/02/2025 | 2032 On 06-November-25 | 9.90 | Put | Bond Future | 2710.9200 | 2858.0700 | 2.7109 | 2.8581 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3216.8200 | 3064.3500 | 3.2168 | 3.0644 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1723.9700 | 1831.6500 | 1.7240 | 1.8317 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | 10.89 | Call | Bond Future | 4610.6300 | 4428.3600 | 4.6106 | 4.4284 | 0 |
| 04/02/2025 | 2032 On 06-November-25 | 10.89 | Put | Bond Future | 1130.4000 | 1208.2800 | 1.1304 | 1.2083 | 300 |
| 04/02/2025 | 2032 On 05-February-26 | | | Bond Future | 10.2058 | 10.2687 | 94.2364 | 93.9709 | 0 |
| 04/02/2025 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 2718.0800 | 2590.1100 | 2.7181 | 2.5901 | 0 |
| 04/02/2025 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 2912.1600 | 3049.6600 | 2.9122 | 3.0497 | 0 |
| 04/02/2025 | 2033 On 06-February-25 | | | Bond Future | 128.0400 | 128.0961 | 128.0400 | 128.0961 | 4,220 |
| 04/02/2025 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3100.0100 | 3156.0500 | 3.1000 | 3.1561 | 0 |
| 04/02/2025 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2033 On 08-May-25 | | | Bond Future | 129.0975 | 129.1551 | 129.0975 | 129.1551 | 9,729 |
| 04/02/2025 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1522.5300 | 1464.9300 | 1.5225 | 1.4649 | 0 |
| 04/02/2025 | 2033 On 07-August-25 | | | Bond Future | 131.6601 | 131.7184 | 131.6601 | 131.7184 | 0 |
| 04/02/2025 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 3010.0600 | 3068.4300 | 3.0101 | 3.0684 | 0 |
| 04/02/2025 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2033 On 06-November-25 | | | Bond Future | 132.7104 | 132.7686 | 132.7104 | 132.7686 | 0 |
| 04/02/2025 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 429.5600 | 371.4200 | 0.4296 | 0.3714 | 0 |
| 04/02/2025 | 2033 On 05-February-26 | | | Bond Future | 135.2526 | 135.3113 | 135.2526 | 135.3113 | 0 |
| 04/02/2025 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 2372.5800 | 2431.3000 | 2.3726 | 2.4313 | 0 |
| 04/02/2025 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2037 On 06-February-25 | | | Bond Future | 10.8898 | 10.9361 | 84.4743 | 84.2039 | 107,483 |
| 04/02/2025 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 10013.6000 | 9743.2400 | 10.0136 | 9.7432 | 0 |
| 04/02/2025 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | | | Bond Future | 10.9956 | 11.0436 | 86.1454 | 85.8700 | 61,744 |
| 04/02/2025 | 2037 On 08-May-25 | 10.50 | Call | Bond Future | 718.7100 | 654.8600 | 0.7187 | 0.6549 | 300 |
| 04/02/2025 | 2037 On 08-May-25 | 10.50 | Put | Bond Future | 3635.5100 | 3847.0900 | 3.6355 | 3.8471 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 11.00 | Call | Bond Future | 1923.0600 | 1795.0700 | 1.9231 | 1.7951 | 300 |
| 04/02/2025 | 2037 On 08-May-25 | 11.00 | Put | Bond Future | 1897.6100 | 2045.0500 | 1.8976 | 2.0451 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 11.46 | Call | Bond Future | 3561.9800 | 3378.6500 | 3.5620 | 3.3787 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 11.46 | Put | Bond Future | 951.6400 | 1043.7400 | 0.9516 | 1.0437 | 300 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 7046.0400 | 6803.2600 | 7.0460 | 6.8033 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 252.3800 | 285.0300 | 0.2524 | 0.2850 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8430.6900 | 8174.3200 | 8.4307 | 8.1743 | 15,000 |
| 04/02/2025 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 128.5400 | 147.6000 | 0.1285 | 0.1476 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 11910.8600 | 11639.0800 | 11.9109 | 11.6391 | 7,500 |
| 04/02/2025 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 18.0500 | 21.7000 | 0.0181 | 0.0217 | 0 |
| 04/02/2025 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 12138.9800 | 11866.7700 | 12.1390 | 11.8668 | 7,500 |
| 04/02/2025 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 15.6100 | 18.8300 | 0.0156 | 0.0188 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | | | Bond Future | 11.1106 | 11.1606 | 83.5738 | 83.2927 | 73,915 |
| 04/02/2025 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 881.5400 | 818.5600 | 0.8815 | 0.8186 | 2,541 |
| 04/02/2025 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 5383.7900 | 5601.9300 | 5.3838 | 5.6019 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 10.50 | Call | Bond Future | 1162.8900 | 1085.6800 | 1.1629 | 1.0857 | 300 |
| 04/02/2025 | 2037 On 07-August-25 | 10.50 | Put | Bond Future | 4702.9800 | 4906.8900 | 4.7030 | 4.9069 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1261.3100 | 1179.4700 | 1.2613 | 1.1795 | 2,341 |
| 04/02/2025 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 4503.7200 | 4703.0000 | 4.5037 | 4.7030 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1450.5600 | 1360.2300 | 1.4506 | 1.3602 | 200 |
| 04/02/2025 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 4160.7000 | 4351.4900 | 4.1607 | 4.3515 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 11.00 | Call | Bond Future | 2360.4600 | 2235.4600 | 2.3605 | 2.2355 | 300 |
| 04/02/2025 | 2037 On 07-August-25 | 11.00 | Put | Bond Future | 2986.3700 | 3142.4900 | 2.9864 | 3.1425 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2564.1300 | 2432.4700 | 2.5641 | 2.4325 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2792.9500 | 2942.4100 | 2.7930 | 2.9424 | 2,541 |
| 04/02/2025 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3694.4200 | 3531.1700 | 3.6944 | 3.5312 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 1976.6700 | 2094.5400 | 1.9767 | 2.0945 | 2,541 |
| 04/02/2025 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5173.5500 | 4979.2400 | 5.1736 | 4.9792 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1308.1400 | 1394.9500 | 1.3081 | 1.3950 | 2,541 |
| 04/02/2025 | 2037 On 07-August-25 | 11.83 | Call | Bond Future | 5212.6400 | 5017.6400 | 5.2126 | 5.0176 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 11.83 | Put | Bond Future | 1294.5600 | 1380.6800 | 1.2946 | 1.3807 | 300 |
| 04/02/2025 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6582.3900 | 6366.1700 | 6.5824 | 6.3662 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 902.5600 | 967.4600 | 0.9026 | 0.9675 | 2,541 |
| 04/02/2025 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 10078.0300 | 9822.7500 | 10.0780 | 9.8228 | 0 |
| 04/02/2025 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 276.7900 | 302.6300 | 0.2768 | 0.3026 | 0 |
| 04/02/2025 | 2037 On 06-November-25 | | | Bond Future | 11.2273 | 11.2793 | 85.1903 | 84.9035 | 0 |
| 04/02/2025 | 2037 On 06-November-25 | 10.50 | Call | Bond Future | 1422.7700 | 1340.6000 | 1.4228 | 1.3406 | 300 |
| 04/02/2025 | 2037 On 06-November-25 | 10.50 | Put | Bond Future | 5578.9600 | 5783.6600 | 5.5790 | 5.7837 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2037 On 06-November-25 | 11.00 | Call | Bond Future | 2575.8500 | 2453.0500 | 2.5759 | 2.4531 | 300 |
| 04/02/2025 | 2037 On 06-November-25 | 11.00 | Put | Bond Future | 3844.5600 | 4008.6300 | 3.8446 | 4.0086 | 0 |
| 04/02/2025 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4516.2600 | 4345.3600 | 4.5163 | 4.3454 | 0 |
| 04/02/2025 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2332.6400 | 2448.6100 | 2.3326 | 2.4486 | 0 |
| 04/02/2025 | 2037 On 06-November-25 | 12.16 | Call | Bond Future | 6442.0500 | 6238.1700 | 6.4421 | 6.2382 | 0 |
| 04/02/2025 | 2037 On 06-November-25 | 12.16 | Put | Bond Future | 1505.5300 | 1588.5200 | 1.5055 | 1.5885 | 300 |
| 04/02/2025 | 2037 On 05-February-26 | | | Bond Future | 11.3601 | 11.4144 | 82.5420 | 82.2494 | 0 |
| 04/02/2025 | 2037 On 05-February-26 | 10.90 | Call | Bond Future | 2734.6200 | 2618.7000 | 2.7346 | 2.6187 | 1,970 |
| 04/02/2025 | 2037 On 05-February-26 | 10.90 | Put | Bond Future | 5274.4400 | 5451.1400 | 5.2744 | 5.4511 | 0 |
| 04/02/2025 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 3511.9300 | 3376.0500 | 3.5119 | 3.3761 | 0 |
| 04/02/2025 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 4383.6000 | 4540.3400 | 4.3836 | 4.5403 | 0 |
| 04/02/2025 | 2037 On 05-February-26 | 12.27 | Call | Bond Future | 6922.2400 | 6724.4700 | 6.9222 | 6.7245 | 0 |
| 04/02/2025 | 2037 On 05-February-26 | 12.27 | Put | Bond Future | 2201.4700 | 2296.3200 | 2.2015 | 2.2963 | 1,970 |
| 04/02/2025 | 2038 On 06-February-25 | | | Bond Future | 137.4804 | 137.0498 | 137.4804 | 137.0498 | 366 |
| 04/02/2025 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 2250.3500 | 1819.7500 | 2.2504 | 1.8198 | 0 |
| 04/02/2025 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2038 On 08-May-25 | | | Bond Future | 140.2345 | 139.7955 | 140.2345 | 139.7955 | 2,940 |
| 04/02/2025 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 554.4700 | 115.4800 | 0.5545 | 0.1155 | 0 |
| 04/02/2025 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2038 On 07-August-25 | | | Bond Future | 140.9001 | 140.4504 | 140.9001 | 140.4504 | 0 |
| 04/02/2025 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 1340.1100 | 890.3900 | 1.3401 | 0.8904 | 0 |
| 04/02/2025 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2038 On 06-November-25 | | | Bond Future | 143.6607 | 143.2017 | 143.6607 | 143.2017 | 0 |
| 04/02/2025 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 219.2800 | 678.3300 | 0.2193 | 0.6783 | 0 |
| 04/02/2025 | 2038 On 05-February-26 | | | Bond Future | 144.2552 | 143.7859 | 144.2552 | 143.7859 | 0 |
| 04/02/2025 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 1055.2200 | 585.8800 | 1.0552 | 0.5859 | 0 |
| 04/02/2025 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2040 On 06-February-25 | | | Bond Future | 11.2049 | 11.2512 | 84.4362 | 84.1446 | 43,522 |
| 04/02/2025 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 41.6900 | 50.9500 | 0.0417 | 0.0510 | 780 |
| 04/02/2025 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 1350.2700 | 1651.1100 | 1.3503 | 1.6511 | 0 |
| 04/02/2025 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 3040.2900 | 2752.2200 | 3.0403 | 2.7522 | 0 |
| 04/02/2025 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 0.1900 | 3.7000 | 0.0002 | 0.0037 | 780 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 5944.3400 | 5652.7600 | 5.9443 | 5.6528 | 0 |
| 04/02/2025 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 780 |
| 04/02/2025 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 10010.8500 | 9719.2700 | 10.0109 | 9.7193 | 0 |
| 04/02/2025 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2040 On 08-May-25 | | | Bond Future | 11.3131 | 11.3611 | 86.1067 | 85.8095 | 28,584 |
| 04/02/2025 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7859.6000 | 7595.3500 | 7.8596 | 7.5954 | 0 |
| 04/02/2025 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 252.4800 | 285.3400 | 0.2525 | 0.2853 | 0 |
| 04/02/2025 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 8442.2500 | 8171.9000 | 8.4423 | 8.1719 | 15,000 |
| 04/02/2025 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 194.8500 | 221.6100 | 0.1949 | 0.2216 | 0 |
| 04/02/2025 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 11761.0100 | 11470.7800 | 11.7610 | 11.4708 | 7,500 |
| 04/02/2025 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 37.7400 | 44.6200 | 0.0377 | 0.0446 | 0 |
| 04/02/2025 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 12098.2600 | 11807.0200 | 12.0983 | 11.8070 | 7,500 |
| 04/02/2025 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 31.3500 | 37.2200 | 0.0314 | 0.0372 | 0 |
| 04/02/2025 | 2040 On 07-August-25 | | | Bond Future | 11.4300 | 11.4799 | 83.2836 | 82.9804 | 33,389 |
| 04/02/2025 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 10601.8000 | 10329.1700 | 10.6018 | 10.3292 | 0 |
| 04/02/2025 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 340.4800 | 371.0300 | 0.3405 | 0.3710 | 0 |
| 04/02/2025 | 2040 On 06-November-25 | | | Bond Future | 11.5479 | 11.5998 | 84.8943 | 84.5850 | 0 |
| 04/02/2025 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4551.9600 | 4376.0700 | 4.5520 | 4.3761 | 0 |
| 04/02/2025 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2831.1900 | 2964.6400 | 2.8312 | 2.9646 | 0 |
| 04/02/2025 | 2040 On 05-February-26 | | | Bond Future | 11.6808 | 11.7347 | 81.9896 | 81.6742 | 0 |
| 04/02/2025 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 3807.7600 | 3662.4400 | 3.8078 | 3.6624 | 0 |
| 04/02/2025 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 4938.5100 | 5108.6700 | 4.9385 | 5.1087 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | | | Bond Future | 11.3648 | 11.4160 | 80.0779 | 79.7482 | 16,053 |
| 04/02/2025 | 2044 On 06-February-25 | 10.65 | Call | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 8,825 |
| 04/02/2025 | 2044 On 06-February-25 | 10.65 | Put | Bond Future | 4833.3700 | 5163.1100 | 4.8334 | 5.1631 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 11.15 | Call | Bond Future | 38.8700 | 46.0600 | 0.0389 | 0.0461 | 8,825 |
| 04/02/2025 | 2044 On 06-February-25 | 11.15 | Put | Bond Future | 1443.6800 | 1780.6000 | 1.4437 | 1.7806 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 11.50 | Call | Bond Future | 972.6300 | 802.3600 | 0.9726 | 0.8024 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 11.50 | Put | Bond Future | 107.8600 | 267.3200 | 0.1079 | 0.2673 | 8,825 |
| 04/02/2025 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 3933.5000 | 3604.2200 | 3.9335 | 3.6042 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 0.0100 | 0.4600 | 0.0000 | 0.0005 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 6811.8900 | 6482.1600 | 6.8119 | 6.4822 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 9618.7700 | 9289.0400 | 9.6188 | 9.2890 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 13265.5600 | 12935.8300 | 13.2656 | 12.9358 | 0 |
| 04/02/2025 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | | Call | Bond Future | 0.0700 | 0.0600 | 0.0001 | 0.0001 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | | | Bond Future | 11.4699 | 11.5230 | 81.6621 | 81.3261 | 77,512 |
| 04/02/2025 | 2044 On 08-May-25 | | Put | Bond Future | 18338.0200 | 18673.9500 | 18.3380 | 18.6740 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 724.3800 | 652.1400 | 0.7244 | 0.6521 | 2,490 |
| 04/02/2025 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 4343.2700 | 4606.9700 | 4.3433 | 4.6070 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 2801.0200 | 2616.7900 | 2.8010 | 2.6168 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1670.5700 | 1822.2800 | 1.6706 | 1.8223 | 2,490 |
| 04/02/2025 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 6095.5600 | 5824.1600 | 6.0956 | 5.8242 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 527.5300 | 592.0700 | 0.5275 | 0.5921 | 2,490 |
| 04/02/2025 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7651.4500 | 7357.9200 | 7.6515 | 7.3579 | 0 |
| 04/02/2025 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 314.2200 | 356.6300 | 0.3142 | 0.3566 | 0 |
| 04/02/2025 | 2044 On 07-August-25 | | | Bond Future | 11.5830 | 11.6381 | 78.8771 | 78.5343 | 16 |
| 04/02/2025 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 10275.4400 | 9973.0700 | 10.2754 | 9.9731 | 0 |
| 04/02/2025 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 436.3000 | 476.7200 | 0.4363 | 0.4767 | 0 |
| 04/02/2025 | 2044 On 06-November-25 | | | Bond Future | 11.6965 | 11.7536 | 80.4026 | 80.0529 | 0 |
| 04/02/2025 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4288.3000 | 4098.0100 | 4.2883 | 4.0980 | 0 |
| 04/02/2025 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3174.4500 | 3333.8600 | 3.1745 | 3.3339 | 0 |
| 04/02/2025 | 2044 On 05-February-26 | | | Bond Future | 11.8236 | 11.8830 | 77.5382 | 77.1816 | 0 |
| 04/02/2025 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 3714.7300 | 3554.9300 | 3.7147 | 3.5549 | 0 |
| 04/02/2025 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 5329.2000 | 5526.0400 | 5.3292 | 5.5260 | 0 |
| 04/02/2025 | 2046 On 06-February-25 | | | Bond Future | 119.7289 | 119.2093 | 119.7289 | 119.2093 | 8,406 |
| 04/02/2025 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 5718.9000 | 5199.2900 | 5.7189 | 5.1993 | 0 |
| 04/02/2025 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2046 On 08-May-25 | | | Bond Future | 119.9183 | 119.3886 | 119.9183 | 119.3886 | 19,726 |
| 04/02/2025 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 2051.7200 | 2581.3900 | 2.0517 | 2.5814 | 0 |
| 04/02/2025 | 2046 On 07-August-25 | | | Bond Future | 122.2984 | 121.7580 | 122.2984 | 121.7580 | 0 |
| 04/02/2025 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 3608.3900 | 3067.9500 | 3.6084 | 3.0680 | 0 |
| 04/02/2025 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2046 On 06-November-25 | | | Bond Future | 122.4464 | 121.8940 | 122.4464 | 121.8940 | 0 |
| 04/02/2025 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 2963.6200 | 3516.0500 | 2.9636 | 3.5161 | 0 |
| 04/02/2025 | 2046 On 05-February-26 | | | Bond Future | 124.7905 | 124.2272 | 124.7905 | 124.2272 | 0 |
| 04/02/2025 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 3140.5400 | 2577.1700 | 3.1405 | 2.5772 | 0 |
| 04/02/2025 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2050 On 06-February-25 | | | Bond Future | 118.7036 | 118.8119 | 118.7036 | 118.8119 | 7,469 |
| 04/02/2025 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3103.6100 | 3211.8900 | 3.1036 | 3.2119 | 0 |
| 04/02/2025 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2050 On 08-May-25 | | | Bond Future | 121.0816 | 121.1922 | 121.0816 | 121.1922 | 16,345 |
| 04/02/2025 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 0.0000 | 32.2400 | 0.0000 | 0.0322 | 0 |
| 04/02/2025 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 78.4400 | 0.0000 | 0.0784 | 0.0000 | 0 |
| 04/02/2025 | 2050 On 07-August-25 | | | Bond Future | 121.1256 | 121.2361 | 121.1256 | 121.2361 | 0 |
| 04/02/2025 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 1235.5900 | 1346.1100 | 1.2356 | 1.3461 | 0 |
| 04/02/2025 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2050 On 06-November-25 | | | Bond Future | 123.4986 | 123.6109 | 123.4986 | 123.6109 | 0 |
| 04/02/2025 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 921.4000 | 809.1100 | 0.9214 | 0.8091 | 0 |
| 04/02/2025 | 2050 On 05-February-26 | | | Bond Future | 123.4596 | 123.5723 | 123.4596 | 123.5723 | 0 |
| 04/02/2025 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 639.5600 | 752.3400 | 0.6396 | 0.7523 | 0 |
| 04/02/2025 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | AL37 On 06-February-25 | | | Index Future | 1073.5570 | 1071.0260 | 1073.5570 | 1,071.0260 | 0 |
| 04/02/2025 | AL37 On 08-May-25 | | | Index Future | 1094.7880 | 1092.2100 | 1094.7880 | 1,092.2100 | 0 |
| 04/02/2025 | AL37 On 07-August-25 | | | Index Future | 1116.2650 | 1113.6340 | 1116.2650 | 1,113.6340 | 0 |
| 04/02/2025 | AL37 On 06-November-25 | | | Index Future | 1137.8960 | 1135.2100 | 1137.8960 | 1,135.2100 | 0 |
| 04/02/2025 | AL37 On 05-February-26 | | | Index Future | 1159.4600 | 1156.7190 | 1159.4600 | 1,156.7190 | 0 |
| 04/02/2025 | AL7T On 06-February-25 | | | Index Future | 1285.6900 | 1281.8330 | 1285.6900 | 1,281.8330 | 0 |
| 04/02/2025 | AL7T On 08-May-25 | | | Index Future | 1311.1150 | 1307.1870 | 1311.1150 | 1,307.1870 | 0 |
| 04/02/2025 | AL7T On 07-August-25 | | | Index Future | 1336.8360 | 1332.8270 | 1336.8360 | 1,332.8270 | 0 |
| 04/02/2025 | AL7T On 06-November-25 | | | Index Future | 1362.7410 | 1358.6500 | 1362.7410 | 1,358.6500 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | AL7T On 05-February-26 | | | Index Future | 1388.5670 | 1384.3930 | 1388.5670 | 1,384.3930 | 0 |
| 04/02/2025 | ALBI On 06-February-25 | | | Index Future | 1104.9210 | 1101.8300 | 1104.9210 | 1,101.8300 | 0 |
| 04/02/2025 | ALBI On 08-May-25 | | | Index Future | 1126.7720 | 1123.6240 | 1126.7720 | 1,123.6240 | 94 |
| 04/02/2025 | ALBI On 07-August-25 | | | Index Future | 1148.8770 | 1145.6630 | 1148.8770 | 1,145.6630 | 0 |
| 04/02/2025 | ALBI On 06-November-25 | | | Index Future | 1171.1390 | 1167.8600 | 1171.1390 | 1,167.8600 | 0 |
| 04/02/2025 | ALBI On 05-February-26 | | | Index Future | 1193.3340 | 1189.9880 | 1193.3340 | 1,189.9880 | 0 |
| 04/02/2025 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 04/02/2025 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 04/02/2025 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 04/02/2025 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 04/02/2025 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | CR33 On 31-March-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | CR38 On 31-March-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES33 On 06-February-25 | | | Bond Future | 11.1311 | 11.1828 | 83.3174 | 83.0743 | 0 |
| 04/02/2025 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 9585.7600 | 9342.7200 | 9.5858 | 9.3427 | 0 |
| 04/02/2025 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES33 On 08-May-25 | | | Bond Future | 11.2586 | 11.3125 | 81.1877 | 80.9401 | 0 |
| 04/02/2025 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6415.6700 | 6168.0900 | 6.4157 | 6.1681 | 0 |
| 04/02/2025 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES33 On 07-August-25 | | | Bond Future | 11.3955 | 11.4519 | 82.7989 | 82.5461 | 0 |
| 04/02/2025 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 8994.3200 | 8741.5400 | 8.9943 | 8.7415 | 0 |
| 04/02/2025 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES33 On 06-November-25 | | | Bond Future | 11.5511 | 11.6102 | 80.6239 | 80.3659 | 0 |
| 04/02/2025 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 1973.6900 | 1715.6500 | 1.9737 | 1.7157 | 0 |
| 04/02/2025 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES33 On 05-February-26 | | | Bond Future | 11.7306 | 11.7927 | 82.1654 | 81.9021 | 0 |
| 04/02/2025 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 1030.1100 | 1293.4000 | 1.0301 | 1.2934 | 0 |
| 04/02/2025 | ES42 On 06-February-25 | | | Bond Future | 11.6753 | 11.7317 | 79.1823 | 78.8460 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|--------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 10788.8400 | 10452.5300 | 10.7888 | 10.4525 | 0 |
| 04/02/2025 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES42 On 08-May-25 | | | Bond Future | 11.7906 | 11.8491 | 76.5017 | 76.1589 | 0 |
| 04/02/2025 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7870.7600 | 7527.9900 | 7.8708 | 7.5280 | 0 |
| 04/02/2025 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES42 On 07-August-25 | | | Bond Future | 11.9096 | 11.9703 | 78.0193 | 77.6695 | 0 |
| 04/02/2025 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9747.1300 | 9397.3300 | 9.7471 | 9.3973 | 0 |
| 04/02/2025 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES42 On 06-November-25 | | | Bond Future | 12.0397 | 12.1028 | 75.2814 | 74.9245 | 0 |
| 04/02/2025 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1947.5200 | 1590.5600 | 1.9475 | 1.5906 | 0 |
| 04/02/2025 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES42 On 05-February-26 | | | Bond Future | 12.1814 | 12.2470 | 76.7186 | 76.3545 | 0 |
| 04/02/2025 | ES42 On 05-February-26 | 11.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 1881.1600 | 2245.2300 | 1.8812 | 2.2452 | 0 |
| 04/02/2025 | GOVI On 06-February-25 | | | GOVI | 1088.1280 | 1085.1160 | 1088.1280 | 1,085.1160 | 61 |
| 04/02/2025 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1161280.0000 | 1131160.0000 | 116.1280 | 113.1160 | 0 |
| 04/02/2025 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | GOVI On 08-May-25 | | | GOVI | 1109.6470 | 1106.5800 | 1109.6470 | 1,106.5800 | 638 |
| 04/02/2025 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 876470.0000 | 845800.0000 | 87.6470 | 84.5800 | 0 |
| 04/02/2025 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | GOVI On 07-August-25 | | | GOVI | 1131.4160 | 1128.2850 | 1131.4160 | 1,128.2850 | 0 |
| 04/02/2025 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1204160.0000 | 1172850.0000 | 120.4160 | 117.2850 | 0 |
| 04/02/2025 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | GOVI On 06-November-25 | | | GOVI | 1153.3400 | 1150.1450 | 1153.3400 | 1,150.1450 | 0 |
| 04/02/2025 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 413400.0000 | 381450.0000 | 41.3400 | 38.1450 | 0 |
| 04/02/2025 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | GOVI On 05-February-26 | | | GOVI | 1175.1970 | 1171.9370 | 1175.1970 | 1,171.9370 | 0 |
| 04/02/2025 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 251970.0000 | 219370.0000 | 25.1970 | 21.9370 | 0 |
| 04/02/2025 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 04/02/2025 | IGOV On 06-February-25 | | | Index Future | 370.9730 | 370.5680 | 370.9730 | 370.5680 | 0 |
| 04/02/2025 | IGOV On 08-May-25 | | | Index Future | 378.4020 | 377.9900 | 378.4020 | 377.9900 | 886 |
| 04/02/2025 | IGOV On 07-August-25 | | | Index Future | 385.9160 | 385.4950 | 385.9160 | 385.4950 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | IGOV On 06-November-25 | | | Index Future | 393.4830 | 393.0520 | 393.4830 | 393.0520 | 0 |
| 04/02/2025 | IGOV On 05-February-26 | | | Index Future | 401.0270 | 400.5870 | 401.0270 | 400.5870 | 0 |
| 04/02/2025 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 04/02/2025 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 04/02/2025 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 04/02/2025 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 04/02/2025 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 04/02/2025 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 04/02/2025 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 04/02/2025 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 04/02/2025 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 04/02/2025 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 04/02/2025 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 04/02/2025 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 04/02/2025 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 04/02/2025 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.3670 | 8.3670 | 91.6330 | 91.6330 | 0 |
| 04/02/2025 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 04/02/2025 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 04/02/2025 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 04/02/2025 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 04/02/2025 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.4000 | 8.4000 | 91.6000 | 91.6000 | 0 |
| 04/02/2025 | R033 On 06-February-25 | | | Bond Future | 10.0044 | 10.0557 | 103.6333 | 103.3531 | 9,329 |
| 04/02/2025 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 1763.5500 | 1493.3700 | 1.7636 | 1.4934 | 0 |
| 04/02/2025 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 0.8100 | 10.8100 | 0.0008 | 0.0108 | 0 |
| 04/02/2025 | R033 On 08-May-25 | | | Bond Future | 10.0967 | 10.1503 | 100.6356 | 100.3503 | 9,365 |
| 04/02/2025 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2345.5500 | 2179.6400 | 2.3456 | 2.1796 | 0 |
| 04/02/2025 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 1111.8200 | 1231.2600 | 1.1118 | 1.2313 | 0 |
| 04/02/2025 | R033 On 07-August-25 | | | Bond Future | 10.1971 | 10.2534 | 102.6085 | 102.3173 | 0 |
| 04/02/2025 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2662.8900 | 2509.3700 | 2.6629 | 2.5094 | 0 |
| 04/02/2025 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 1976.9900 | 2114.7200 | 1.9770 | 2.1147 | 0 |
| 04/02/2025 | R033 On 06-November-25 | | | Bond Future | 10.3113 | 10.3705 | 99.5493 | 99.2520 | 0 |
| 04/02/2025 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2756.2700 | 2609.4600 | 2.7563 | 2.6095 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 2662.4400 | 2812.8800 | 2.6624 | 2.8129 | 0 |
| 04/02/2025 | R033 On 05-February-26 | | | Bond Future | 10.4448 | 10.5072 | 101.4297 | 101.1264 | 0 |
| 04/02/2025 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 3394.0500 | 3240.9800 | 3.3941 | 3.2410 | 0 |
| 04/02/2025 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 3174.1600 | 3324.3400 | 3.1742 | 3.3243 | 0 |
| 04/02/2025 | R035 On 06-February-25 | | | Bond Future | 10.4497 | 10.5010 | 94.3572 | 94.0642 | 46,979 |
| 04/02/2025 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 4.7300 | 8.5400 | 0.0047 | 0.0085 | 15,000 |
| 04/02/2025 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 2037.1500 | 2333.9900 | 2.0372 | 2.3340 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 53.6800 | 60.0500 | 0.0537 | 0.0601 | 100 |
| 04/02/2025 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 1148.7000 | 1448.1000 | 1.1487 | 1.4481 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 135.5200 | 131.2200 | 0.1355 | 0.1312 | 1,000 |
| 04/02/2025 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 766.6500 | 1055.3800 | 0.7667 | 1.0554 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 1183.6100 | 989.1700 | 1.1836 | 0.9892 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 46.9100 | 145.5000 | 0.0469 | 0.1455 | 1,100 |
| 04/02/2025 | R035 On 06-February-25 | 11.10 | Call | Bond Future | 3621.0100 | 3328.3700 | 3.6210 | 3.3284 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 11.10 | Put | Bond Future | 0.0100 | 0.4000 | 0.0000 | 0.0004 | 7,500 |
| 04/02/2025 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 4694.9400 | 4401.9200 | 4.6949 | 4.4019 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 0.0000 | 0.0100 | 0.0000 | 0.0000 | 1,100 |
| 04/02/2025 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 10336.0700 | 10043.0400 | 10.3361 | 10.0430 | 0 |
| 04/02/2025 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R035 On 08-May-25 | | | Bond Future | 10.5434 | 10.5967 | 91.7150 | 91.4165 | 60,952 |
| 04/02/2025 | R035 On 08-May-25 | 10.08 | Call | Bond Future | 657.3800 | 587.5400 | 0.6574 | 0.5875 | 300 |
| 04/02/2025 | R035 On 08-May-25 | 10.08 | Put | Bond Future | 3307.0700 | 3535.7200 | 3.3071 | 3.5357 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1441.1700 | 1318.3300 | 1.4412 | 1.3183 | 150 |
| 04/02/2025 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 2023.4400 | 2199.0900 | 2.0234 | 2.1991 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 10.58 | Call | Bond Future | 1846.1400 | 1701.8700 | 1.8461 | 1.7019 | 300 |
| 04/02/2025 | R035 On 08-May-25 | 10.58 | Put | Bond Future | 1641.1700 | 1795.3900 | 1.6412 | 1.7954 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 3147.5000 | 2951.3800 | 3.1475 | 2.9514 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 905.9000 | 1008.2700 | 0.9059 | 1.0083 | 150 |
| 04/02/2025 | R035 On 08-May-25 | 11.01 | Call | Bond Future | 3384.7900 | 3181.3300 | 3.3848 | 3.1813 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 11.01 | Put | Bond Future | 818.8200 | 913.8500 | 0.8188 | 0.9139 | 300 |
| 04/02/2025 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 5319.1200 | 5072.0800 | 5.3191 | 5.0721 | 400 |
| 04/02/2025 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 371.4800 | 422.9300 | 0.3715 | 0.4229 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 6420.0300 | 6157.3200 | 6.4200 | 6.1573 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 238.1400 | 273.9200 | 0.2381 | 0.2739 | 150 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6792.7100 | 6525.7900 | 6.7927 | 6.5258 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 204.8300 | 236.4000 | 0.2048 | 0.2364 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 11099.1600 | 10806.7700 | 11.0992 | 10.8068 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 30.1400 | 36.2400 | 0.0301 | 0.0362 | 400 |
| 04/02/2025 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 14041.6200 | 13744.2700 | 14.0416 | 13.7443 | 0 |
| 04/02/2025 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 4.4000 | 5.5400 | 0.0044 | 0.0055 | 400 |
| 04/02/2025 | R035 On 07-August-25 | | | Bond Future | 10.6454 | 10.7011 | 93.5134 | 93.2088 | 0 |
| 04/02/2025 | R035 On 07-August-25 | 10.08 | Call | Bond Future | 1090.6900 | 1005.8100 | 1.0907 | 1.0058 | 300 |
| 04/02/2025 | R035 On 07-August-25 | 10.08 | Put | Bond Future | 4264.8700 | 4484.6100 | 4.2649 | 4.4846 | 0 |
| 04/02/2025 | R035 On 07-August-25 | 10.58 | Call | Bond Future | 2267.1600 | 2127.6100 | 2.2672 | 2.1276 | 300 |
| 04/02/2025 | R035 On 07-August-25 | 10.58 | Put | Bond Future | 2626.7000 | 2791.7700 | 2.6267 | 2.7918 | 0 |
| 04/02/2025 | R035 On 07-August-25 | 11.30 | Call | Bond Future | 4716.6200 | 4507.1600 | 4.7166 | 4.5072 | 0 |
| 04/02/2025 | R035 On 07-August-25 | 11.30 | Put | Bond Future | 1221.0700 | 1316.2300 | 1.2211 | 1.3162 | 8,500 |
| 04/02/2025 | R035 On 07-August-25 | 11.34 | Call | Bond Future | 4871.4900 | 4658.8300 | 4.8715 | 4.6588 | 0 |
| 04/02/2025 | R035 On 07-August-25 | 11.34 | Put | Bond Future | 1168.3600 | 1260.3200 | 1.1684 | 1.2603 | 300 |
| 04/02/2025 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 10390.5000 | 10111.5800 | 10.3905 | 10.1116 | 0 |
| 04/02/2025 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 248.8200 | 274.5200 | 0.2488 | 0.2745 | 0 |
| 04/02/2025 | R035 On 06-November-25 | | | Bond Future | 10.7621 | 10.8202 | 90.8170 | 90.5061 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 9.91 | Call | Bond Future | 1120.5300 | 1043.0200 | 1.1205 | 1.0430 | 2,000 |
| 04/02/2025 | R035 On 06-November-25 | 9.91 | Put | Bond Future | 5846.8600 | 6080.2300 | 5.8469 | 6.0802 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 10.08 | Call | Bond Future | 1410.4500 | 1318.7200 | 1.4105 | 1.3187 | 300 |
| 04/02/2025 | R035 On 06-November-25 | 10.08 | Put | Bond Future | 5167.6100 | 5386.7600 | 5.1676 | 5.3868 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 10.41 | Call | Bond Future | 2111.5800 | 1990.4600 | 2.1116 | 1.9905 | 2,000 |
| 04/02/2025 | R035 On 06-November-25 | 10.41 | Put | Bond Future | 4025.0600 | 4214.8200 | 4.0251 | 4.2148 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 10.58 | Call | Bond Future | 2539.2600 | 2402.7900 | 2.5393 | 2.4028 | 300 |
| 04/02/2025 | R035 On 06-November-25 | 10.58 | Put | Bond Future | 3521.9700 | 3696.3800 | 3.5220 | 3.6964 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 10.95 | Call | Bond Future | 3611.4000 | 3442.7600 | 3.6114 | 3.4428 | 250 |
| 04/02/2025 | R035 On 06-November-25 | 10.95 | Put | Bond Future | 2611.8200 | 2754.0600 | 2.6118 | 2.7541 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4430.1200 | 4241.5300 | 4.4301 | 4.2415 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 2124.1200 | 2246.4100 | 2.1241 | 2.2464 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.43 | Call | Bond Future | 5236.7200 | 5031.4500 | 5.2367 | 5.0315 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.43 | Put | Bond Future | 1751.6800 | 1857.2900 | 1.7517 | 1.8573 | 2,000 |
| 04/02/2025 | R035 On 06-November-25 | 11.45 | Call | Bond Future | 5308.6800 | 5102.0400 | 5.3087 | 5.1020 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.45 | Put | Bond Future | 1722.1400 | 1826.3800 | 1.7221 | 1.8264 | 250 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R035 On 06-November-25 | 11.67 | Call | Bond Future | 6121.0200 | 5900.1700 | 6.1210 | 5.9002 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.67 | Put | Bond Future | 1428.5600 | 1518.5900 | 1.4286 | 1.5186 | 300 |
| 04/02/2025 | R035 On 06-November-25 | 11.95 | Call | Bond Future | 7196.5200 | 6959.8400 | 7.1965 | 6.9598 | 0 |
| 04/02/2025 | R035 On 06-November-25 | 11.95 | Put | Bond Future | 1124.2700 | 1198.4700 | 1.1243 | 1.1985 | 250 |
| 04/02/2025 | R035 On 05-February-26 | | | Bond Future | 10.8969 | 10.9578 | 92.5336 | 92.2165 | 0 |
| 04/02/2025 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 3351.9500 | 3202.1400 | 3.3520 | 3.2021 | 0 |
| 04/02/2025 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 3912.9100 | 4080.1900 | 3.9129 | 4.0802 | 0 |
| 04/02/2025 | R038 On 06-February-25 | | | Bond Future | 10.9701 | 11.0164 | 103.3218 | 103.0053 | 9,232 |
| 04/02/2025 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 1843.5500 | 1591.9500 | 1.8436 | 1.5920 | 0 |
| 04/02/2025 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 21.3600 | 86.2500 | 0.0214 | 0.0863 | 0 |
| 04/02/2025 | R038 On 08-May-25 | | | Bond Future | 11.0779 | 11.1261 | 99.8763 | 99.5539 | 9,099 |
| 04/02/2025 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 2731.6400 | 2556.6000 | 2.7316 | 2.5566 | 0 |
| 04/02/2025 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 1652.9100 | 1800.2600 | 1.6529 | 1.8003 | 0 |
| 04/02/2025 | R038 On 07-August-25 | | | Bond Future | 11.1922 | 11.2424 | 101.8343 | 101.5052 | 0 |
| 04/02/2025 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 3185.0400 | 3021.2300 | 3.1850 | 3.0212 | 0 |
| 04/02/2025 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 2871.4100 | 3036.6700 | 2.8714 | 3.0367 | 0 |
| 04/02/2025 | R038 On 06-November-25 | | | Bond Future | 11.3175 | 11.3698 | 98.3183 | 97.9826 | 0 |
| 04/02/2025 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 2569.6200 | 2437.3300 | 2.5696 | 2.4373 | 1,770 |
| 04/02/2025 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 4778.6200 | 4982.0700 | 4.7786 | 4.9821 | 0 |
| 04/02/2025 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3378.5700 | 3220.9200 | 3.3786 | 3.2209 | 0 |
| 04/02/2025 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 3879.6600 | 4057.7500 | 3.8797 | 4.0578 | 0 |
| 04/02/2025 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 7776.8100 | 7531.6100 | 7.7768 | 7.5316 | 0 |
| 04/02/2025 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1565.4700 | 1656.0100 | 1.5655 | 1.6560 | 1,770 |
| 04/02/2025 | R038 On 05-February-26 | | | Bond Future | 11.4575 | 11.5121 | 100.1750 | 99.8324 | 0 |
| 04/02/2025 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 4501.2400 | 4331.7600 | 4.5012 | 4.3318 | 0 |
| 04/02/2025 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4611.5500 | 4784.5900 | 4.6116 | 4.7846 | 0 |
| 04/02/2025 | R053 On 06-February-25 | | | Bond Future | 11.2745 | 11.3258 | 107.2150 | 106.7713 | 2,205 |
| 04/02/2025 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 12834.6900 | 12391.0200 | 12.8347 | 12.3910 | 0 |
| 04/02/2025 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R053 On 08-May-25 | | | Bond Future | 11.3709 | 11.4240 | 103.4692 | 103.0172 | 22,674 |
| 04/02/2025 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 10256.6500 | 9855.8400 | 10.2567 | 9.8558 | 0 |
| 04/02/2025 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 354.6900 | 405.9000 | 0.3547 | 0.4059 | 0 |
| 04/02/2025 | R053 On 07-August-25 | | | Bond Future | 11.4719 | 11.5269 | 105.4975 | 105.0363 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 13359.6300 | 12959.8600 | 13.3596 | 12.9599 | 0 |
| 04/02/2025 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 696.1800 | 757.6000 | 0.6962 | 0.7576 | 0 |
| 04/02/2025 | R053 On 06-November-25 | | | Bond Future | 11.5811 | 11.6383 | 101.6741 | 101.2036 | 0 |
| 04/02/2025 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 5535.6400 | 5278.8000 | 5.5356 | 5.2788 | 0 |
| 04/02/2025 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 4075.8500 | 4289.4700 | 4.0759 | 4.2895 | 0 |
| 04/02/2025 | R053 On 05-February-26 | | | Bond Future | 11.7012 | 11.7606 | 103.5938 | 103.1140 | 0 |
| 04/02/2025 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 4834.8200 | 4616.2000 | 4.8348 | 4.6162 | 0 |
| 04/02/2025 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 6574.7700 | 6835.9700 | 6.5748 | 6.8360 | 0 |
| 04/02/2025 | R186 On 06-February-25 | | | Bond Future | 8.2430 | 8.2488 | 105.2927 | 105.2826 | 44,199 |
| 04/02/2025 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1353.6000 | 1343.5400 | 1.3536 | 1.3435 | 0 |
| 04/02/2025 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R186 On 08-May-25 | | | Bond Future | 8.2859 | 8.2925 | 107.3757 | 107.3658 | 156,808 |
| 04/02/2025 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 490.0600 | 485.5300 | 0.4901 | 0.4855 | 0 |
| 04/02/2025 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 212.4300 | 217.7900 | 0.2124 | 0.2178 | 0 |
| 04/02/2025 | R186 On 07-August-25 | | | Bond Future | 8.3541 | 8.3622 | 104.1719 | 104.1615 | 0 |
| 04/02/2025 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1270.6500 | 1263.5400 | 1.2707 | 1.2635 | 1,983 |
| 04/02/2025 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 166.0100 | 169.3000 | 0.1660 | 0.1693 | 0 |
| 04/02/2025 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1782.4500 | 1774.2600 | 1.7825 | 1.7743 | 0 |
| 04/02/2025 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 97.7400 | 99.9500 | 0.0977 | 0.1000 | 0 |
| 04/02/2025 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2449.1600 | 2440.1100 | 2.4492 | 2.4401 | 0 |
| 04/02/2025 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 52.1000 | 53.4500 | 0.0521 | 0.0535 | 1,983 |
| 04/02/2025 | R186 On 06-November-25 | | | Bond Future | 8.4732 | 8.4835 | 106.1875 | 106.1766 | 447 |
| 04/02/2025 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 268.5400 | 265.2600 | 0.2685 | 0.2653 | 0 |
| 04/02/2025 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 631.9400 | 639.6000 | 0.6319 | 0.6396 | 0 |
| 04/02/2025 | R186 On 05-February-26 | | | Bond Future | 8.7268 | 8.7408 | 102.8876 | 102.8760 | 0 |
| 04/02/2025 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 319.0700 | 314.9000 | 0.3191 | 0.3149 | 0 |
| 04/02/2025 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 563.8800 | 571.2700 | 0.5639 | 0.5713 | 0 |
| 04/02/2025 | R202 On 06-February-25 | | | Bond Future | 267.7585 | 267.7798 | 267.7585 | 267.7798 | 781 |
| 04/02/2025 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 968.4800 | 989.7900 | 0.9685 | 0.9898 | 0 |
| 04/02/2025 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R202 On 08-May-25 | | | Bond Future | 273.1222 | 273.1447 | 273.1222 | 273.1447 | 1,084 |
| 04/02/2025 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 812.1800 | 834.7200 | 0.8122 | 0.8347 | 0 |
| 04/02/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R202 On 07-August-25 | | | Bond Future | 273.3254 | 273.3441 | 273.3254 | 273.3441 | 0 |
| 04/02/2025 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 1725.4400 | 1744.1400 | 1.7254 | 1.7441 | 0 |
| 04/02/2025 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R202 On 06-November-25 | | | Bond Future | 278.6809 | 278.6991 | 278.6809 | 278.6991 | 0 |
| 04/02/2025 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 3040.9300 | 3059.0600 | 3.0409 | 3.0591 | 0 |
| 04/02/2025 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R202 On 05-February-26 | | | Bond Future | 278.7002 | 278.7155 | 278.7002 | 278.7155 | 0 |
| 04/02/2025 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 880.1800 | 895.4800 | 0.8802 | 0.8955 | 0 |
| 04/02/2025 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R209 On 06-February-25 | | | Bond Future | 10.6894 | 10.7406 | 73.7836 | 73.5215 | 5,753 |
| 04/02/2025 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 8275.6700 | 8013.5500 | 8.2757 | 8.0136 | 0 |
| 04/02/2025 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R209 On 08-May-25 | | | Bond Future | 10.7825 | 10.8356 | 72.0891 | 71.8220 | 16,471 |
| 04/02/2025 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5550.2900 | 5318.1700 | 5.5503 | 5.3182 | 0 |
| 04/02/2025 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 240.9900 | 275.9400 | 0.2410 | 0.2759 | 0 |
| 04/02/2025 | R209 On 07-August-25 | | | Bond Future | 10.8816 | 10.9367 | 73.5024 | 73.2299 | 0 |
| 04/02/2025 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8536.1700 | 8293.3700 | 8.5362 | 8.2934 | 0 |
| 04/02/2025 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 312.0300 | 341.7500 | 0.3120 | 0.3418 | 0 |
| 04/02/2025 | R209 On 06-November-25 | | | Bond Future | 10.9908 | 11.0480 | 71.7719 | 71.4939 | 0 |
| 04/02/2025 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 3565.0500 | 3407.0300 | 3.5651 | 3.4070 | 0 |
| 04/02/2025 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2222.3800 | 2342.3800 | 2.2224 | 2.3424 | 0 |
| 04/02/2025 | R209 On 05-February-26 | | | Bond Future | 11.1136 | 11.1731 | 73.1282 | 72.8446 | 0 |
| 04/02/2025 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 2951.8900 | 2821.8500 | 2.9519 | 2.8219 | 0 |
| 04/02/2025 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3835.5800 | 3989.1300 | 3.8356 | 3.9891 | 0 |
| 04/02/2025 | R210 On 06-February-25 | | | Bond Future | 242.8445 | 243.0086 | 242.8445 | 243.0086 | 693 |
| 04/02/2025 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 3234.5000 | 3398.6000 | 3.2345 | 3.3986 | 0 |
| 04/02/2025 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R210 On 08-May-25 | | | Bond Future | 244.3603 | 244.5286 | 244.3603 | 244.5286 | 1,180 |
| 04/02/2025 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 3669.7000 | 3501.4400 | 3.6697 | 3.5014 | 0 |
| 04/02/2025 | R210 On 07-August-25 | | | Bond Future | 249.2106 | 249.3814 | 249.2106 | 249.3814 | 0 |
| 04/02/2025 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 770.6300 | 941.4100 | 0.7706 | 0.9414 | 0 |
| 04/02/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R210 On 06-November-25 | | | Bond Future | 250.6858 | 250.8578 | 250.6858 | 250.8578 | 0 |
| 04/02/2025 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 1454.1700 | 1282.2400 | 1.4542 | 1.2822 | 0 |
| 04/02/2025 | R210 On 05-February-26 | | | Bond Future | 255.4866 | 255.6609 | 255.4866 | 255.6609 | 0 |
| 04/02/2025 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 2386.5600 | 2560.8500 | 2.3866 | 2.5609 | 0 |
| 04/02/2025 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R213 On 06-February-25 | | | Bond Future | 9.4740 | 9.5302 | 91.9709 | 91.7351 | 92,094 |
| 04/02/2025 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 7474.3100 | 7238.5000 | 7.4743 | 7.2385 | 0 |
| 04/02/2025 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R213 On 08-May-25 | | | Bond Future | 9.5494 | 9.6085 | 90.2341 | 89.9940 | 101,769 |
| 04/02/2025 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 4044.3000 | 3838.3100 | 4.0443 | 3.8383 | 0 |
| 04/02/2025 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 199.9800 | 234.1300 | 0.2000 | 0.2341 | 0 |
| 04/02/2025 | R213 On 07-August-25 | | | Bond Future | 9.6348 | 9.6973 | 92.0035 | 91.7584 | 17 |
| 04/02/2025 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7667.5100 | 7439.1800 | 7.6675 | 7.4392 | 0 |
| 04/02/2025 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 131.0400 | 147.8400 | 0.1310 | 0.1478 | 0 |
| 04/02/2025 | R213 On 06-November-25 | | | Bond Future | 9.7407 | 9.8070 | 90.2302 | 89.9800 | 0 |
| 04/02/2025 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2695.2000 | 2551.1300 | 2.6952 | 2.5511 | 0 |
| 04/02/2025 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1534.6400 | 1640.7300 | 1.5346 | 1.6407 | 0 |
| 04/02/2025 | R213 On 05-February-26 | | | Bond Future | 9.8717 | 9.9422 | 91.9365 | 91.6812 | 0 |
| 04/02/2025 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2294.5600 | 2167.9600 | 2.2946 | 2.1680 | 0 |
| 04/02/2025 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2228.2600 | 2356.9300 | 2.2283 | 2.3569 | 0 |
| 04/02/2025 | R214 On 06-February-25 | | | Bond Future | 11.1245 | 11.1808 | 68.6832 | 68.3783 | 10,411 |
| 04/02/2025 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 3275.6500 | 2971.3100 | 3.2757 | 2.9713 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 0.0100 | 0.6000 | 0.0000 | 0.0006 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 5720.1900 | 5415.2600 | 5.7202 | 5.4153 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 7842.5700 | 7537.6400 | 7.8426 | 7.5376 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 11753.8900 | 11448.9600 | 11.7539 | 11.4490 | 0 |
| 04/02/2025 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R214 On 08-May-25 | | | Bond Future | 11.2155 | 11.2736 | 66.7397 | 66.4290 | 16,424 |
| 04/02/2025 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 6168.5300 | 5895.6700 | 6.1685 | 5.8957 | 0 |
| 04/02/2025 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 243.1700 | 281.0200 | 0.2432 | 0.2810 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | R214 On 07-August-25 | | | Bond Future | 11.3126 | 11.3727 | 68.0484 | 67.7314 | 0 |
| 04/02/2025 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8350.4200 | 8072.8200 | 8.3504 | 8.0728 | 0 |
| 04/02/2025 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 389.0800 | 428.4700 | 0.3891 | 0.4285 | 0 |
| 04/02/2025 | R214 On 06-November-25 | | | Bond Future | 11.4200 | 11.4822 | 66.0649 | 65.7416 | 0 |
| 04/02/2025 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 3594.0900 | 3413.8700 | 3.5941 | 3.4139 | 0 |
| 04/02/2025 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2461.5000 | 2604.5900 | 2.4615 | 2.6046 | 0 |
| 04/02/2025 | R214 On 05-February-26 | | | Bond Future | 11.5403 | 11.6049 | 67.3137 | 66.9839 | 0 |
| 04/02/2025 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 2971.8500 | 2826.3200 | 2.9719 | 2.8263 | 0 |
| 04/02/2025 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 4433.2800 | 4617.5000 | 4.4333 | 4.6175 | 0 |
| 04/02/2025 | R248 On 06-February-25 | | | Bond Future | 11.3147 | 11.3660 | 83.0806 | 82.7390 | 205,684 |
| 04/02/2025 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 660 |
| 04/02/2025 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 7312.2100 | 7653.8000 | 7.3122 | 7.6538 | 0 |
| 04/02/2025 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 9.8000 | 15.6800 | 0.0098 | 0.0157 | 660 |
| 04/02/2025 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 2162.4700 | 2509.9400 | 2.1625 | 2.5099 | 0 |
| 04/02/2025 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 2509.4400 | 2189.8900 | 2.5094 | 2.1899 | 0 |
| 04/02/2025 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 3.1600 | 25.2000 | 0.0032 | 0.0252 | 660 |
| 04/02/2025 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 8464.2300 | 8122.6400 | 8.4642 | 8.1226 | 0 |
| 04/02/2025 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | R248 On 08-May-25 | | | Bond Future | 11.4094 | 11.4624 | 80.2789 | 79.9308 | 269,120 |
| 04/02/2025 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7532.2900 | 7228.0300 | 7.5323 | 7.2280 | 0 |
| 04/02/2025 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 309.9700 | 353.7500 | 0.3100 | 0.3538 | 0 |
| 04/02/2025 | R248 On 07-August-25 | | | Bond Future | 11.5103 | 11.5652 | 81.8530 | 81.4979 | 0 |
| 04/02/2025 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10349.0800 | 10040.8400 | 10.3491 | 10.0408 | 0 |
| 04/02/2025 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 530.0900 | 576.9400 | 0.5301 | 0.5769 | 0 |
| 04/02/2025 | R248 On 06-November-25 | | | Bond Future | 11.6211 | 11.6782 | 78.9942 | 78.6319 | 0 |
| 04/02/2025 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 4055.1000 | 3863.2100 | 4.0551 | 3.8632 | 0 |
| 04/02/2025 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3303.1600 | 3473.5600 | 3.3032 | 3.4736 | 0 |
| 04/02/2025 | R248 On 05-February-26 | | | Bond Future | 11.7451 | 11.8043 | 80.4868 | 80.1174 | 0 |
| 04/02/2025 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 3544.9100 | 3382.8800 | 3.5449 | 3.3829 | 0 |
| 04/02/2025 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 5365.6100 | 5573.0000 | 5.3656 | 5.5730 | 0 |
| 04/02/2025 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/02/2025 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 04/02/2025 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |