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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
05/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	2029 On 06-February-25			Bond Future	133.9846	134.0188	133.9846	134.0188	3,327
05/02/2025	2029 On 06-February-25	132.40	Call	Bond Future	1584.5800	1618.7600	1.5846	1.6188	0
05/02/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2029 On 08-May-25			Bond Future	135.2613	135.2975	135.2613	135.2975	5,933
05/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2588.7000	2552.4600	2.5887	2.5525	0
05/02/2025	2029 On 07-August-25			Bond Future	137.9474	137.9831	137.9474	137.9831	0
05/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	537.3700	573.1100	0.5374	0.5731	0
05/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2029 On 06-November-25			Bond Future	139.2213	139.2563	139.2213	139.2563	68
05/02/2025	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
05/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	568.6900	533.6700	0.5687	0.5337	0
05/02/2025	2029 On 05-February-26			Bond Future	141.8896	141.9237	141.8896	141.9237	0
05/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1779.5600	1813.6900	1.7796	1.8137	0
05/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2030 On 06-February-25			Bond Future	9.0509	9.0836	96.1057	95.9805	86,838
05/02/2025	2030 On 06-February-25	8.68	Call	Bond Future	0.0500	0.9500	0.0001	0.0010	800
05/02/2025	2030 On 06-February-25	8.68	Put	Bond Future	1434.2600	1560.3900	1.4343	1.5604	0
05/02/2025	2030 On 06-February-25	9.18	Call	Bond Future	518.8300	466.7300	0.5188	0.4667	0
05/02/2025	2030 On 06-February-25	9.18	Put	Bond Future	25.6400	98.7700	0.0256	0.0988	0
05/02/2025	2030 On 06-February-25	9.69	Call	Bond Future	2410.9400	2285.7200	2.4109	2.2857	0
05/02/2025	2030 On 06-February-25	9.69	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	800
05/02/2025	2030 On 06-February-25	10.68	Call	Bond Future	5999.6500	5874.4200	5.9997	5.8744	0
05/02/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2030 On 08-May-25			Bond Future	9.1222	9.1568	98.0060	97.8792	61,661
05/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	380.6500	353.0600	0.3807	0.3531	800
05/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2020.4200	2119.5700	2.0204	2.1196	0
05/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	422.9700	393.0000	0.4230	0.3930	300
05/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1913.0100	2009.7800	1.9130	2.0098	0
05/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	732.1200	687.0600	0.7321	0.6871	1,320
05/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1366.7000	1448.3800	1.3667	1.4484	0
05/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1150.0300	1088.7500	1.1500	1.0888	800
05/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	938.3800	1003.8400	0.9384	1.0038	0
05/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1233.3900	1169.3100	1.2334	1.1693	300
05/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	875.5000	938.1600	0.8755	0.9382	0
05/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1770.4800	1691.1300	1.7705	1.6911	680
05/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	577.0300	624.4200	0.5770	0.6244	0
05/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	2003.7500	1918.9600	2.0038	1.9190	0
05/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	485.8000	527.7500	0.4858	0.5278	300
05/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3127.4900	3023.7700	3.1275	3.0238	0
05/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	219.0700	242.0900	0.2191	0.2421	0
05/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3312.6600	3206.7100	3.3127	3.2067	0
05/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	192.5700	213.3600	0.1926	0.2134	800
05/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4330.6900	4215.3900	4.3307	4.2154	1,640
05/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	91.6800	103.1200	0.0917	0.1031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5575.5000	5453.2500	5.5755	5.4533	2,280
05/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	29.3100	33.8000	0.0293	0.0338	0
05/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9429.0300	9302.3700	9.4290	9.3024	0
05/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.2900	0.3700	0.0003	0.0004	1,640
05/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10771.9300	10645.2000	10.7719	10.6452	0
05/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	2,280
05/02/2025	2030 On 07-August-25			Bond Future	9.2060	9.2432	95.9184	95.7883	47,294
05/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	647.5100	611.2500	0.6475	0.6113	300
05/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2367.1400	2460.9400	2.3671	2.4609	0
05/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1430.7600	1368.8400	1.4308	1.3688	300
05/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1381.6700	1449.8100	1.3817	1.4498	0
05/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2761.1200	2672.0300	2.7611	2.6720	0
05/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	675.4200	716.3900	0.6754	0.7164	300
05/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4592.0300	4481.3900	4.5920	4.4814	1,054
05/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	257.9200	277.3400	0.2579	0.2773	0
05/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6464.4500	6341.6900	6.4645	6.3417	0
05/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	76.6300	83.9300	0.0766	0.0839	0
05/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9569.4100	9440.2600	9.5694	9.4403	0
05/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	6.7600	7.6700	0.0068	0.0077	1,054
05/02/2025	2030 On 06-November-25			Bond Future	9.2964	9.3365	97.7751	97.6416	0
05/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	810.3200	770.8300	0.8103	0.7708	300
05/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2755.9100	2849.9300	2.7559	2.8499	0
05/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1558.2800	1497.5000	1.5583	1.4975	300
05/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1813.3500	1886.0800	1.8134	1.8861	0
05/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2169.6900	2095.8500	2.1697	2.0959	0
05/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1361.6900	1421.3600	1.3617	1.4214	0
05/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3389.9300	3297.2300	3.3899	3.2972	0
05/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	820.6500	861.4600	0.8207	0.8615	300
05/02/2025	2030 On 05-February-26			Bond Future	9.4145	9.4579	95.6170	95.4799	0
05/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	2011.7100	1942.4200	2.0117	1.9424	0
05/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1773.5400	1841.3900	1.7735	1.8414	0
05/02/2025	2032 On 06-February-25			Bond Future	9.7310	9.7842	95.5271	95.2715	48,165
05/02/2025	2032 On 06-February-25	9.42	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	800
05/02/2025	2032 On 06-February-25	9.42	Put	Bond Future	1513.2600	1768.8800	1.5133	1.7689	0

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05/02/2025	2032 On 06-February-25	9.92	Call	Bond Future	905.8600	681.9800	0.9059	0.6820	0
05/02/2025	2032 On 06-February-25	9.92	Put	Bond Future	1.4300	33.1600	0.0014	0.0332	0
05/02/2025	2032 On 06-February-25	10.61	Call	Bond Future	4112.7400	3857.1300	4.1127	3.8571	0
05/02/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
05/02/2025	2032 On 06-February-25	11.72	Call	Bond Future	8979.2700	8723.6600	8.9793	8.7237	0
05/02/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2032 On 08-May-25			Bond Future	9.8150	9.8706	93.2523	92.9927	125,128
05/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	604.0600	538.2800	0.6041	0.5383	300
05/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2571.3500	2765.2000	2.5714	2.7652	0
05/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	632.5800	564.4200	0.6326	0.5644	800
05/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2503.8500	2695.3200	2.5039	2.6953	0
05/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1621.7000	1489.7800	1.6217	1.4898	300
05/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1225.0100	1352.7200	1.2250	1.3527	0
05/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1675.0700	1540.4600	1.6751	1.5405	800
05/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1185.3900	1310.4100	1.1854	1.3104	0
05/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2778.3300	2599.5600	2.7783	2.5996	0
05/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	634.9600	715.8200	0.6350	0.7158	300
05/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	5136.5300	4908.0100	5.1365	4.9080	0
05/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	189.0200	220.1300	0.1890	0.2201	0
05/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5376.2500	5144.7500	5.3763	5.1448	0
05/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	167.4900	195.6200	0.1675	0.1956	800
05/02/2025	2032 On 07-August-25			Bond Future	9.9071	9.9657	95.0814	94.8158	0
05/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	947.9600	870.1300	0.9480	0.8701	300
05/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3285.9100	3473.6800	3.2859	3.4737	0
05/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1938.8900	1812.2400	1.9389	1.8122	300
05/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1970.9900	2109.9400	1.9710	2.1099	0
05/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3938.8600	3752.3400	3.9389	3.7523	0
05/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	904.1300	983.2100	0.9041	0.9832	300
05/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	9093.3800	8845.0000	9.0934	8.8450	0
05/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	143.3300	160.5500	0.1433	0.1606	0
05/02/2025	2032 On 06-November-25			Bond Future	10.0135	10.0755	92.7604	92.4888	0
05/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	1133.6400	1051.6900	1.1336	1.0517	300
05/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3879.9600	4069.6800	3.8800	4.0697	0
05/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	2061.8300	1938.7200	2.0618	1.9387	300

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05/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2562.3600	2710.9200	2.5624	2.7109	0
05/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3380.8800	3216.8200	3.3809	3.2168	0
05/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1616.3600	1723.9700	1.6164	1.7240	0
05/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4805.1200	4610.6300	4.8051	4.6106	0
05/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1053.2200	1130.4000	1.0532	1.1304	300
05/02/2025	2032 On 05-February-26			Bond Future	10.1402	10.2058	94.5143	94.2364	0
05/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2856.4600	2718.0800	2.8565	2.7181	0
05/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2772.6300	2912.1600	2.7726	2.9122	0
05/02/2025	2033 On 06-February-25			Bond Future	128.1478	128.0400	128.1478	128.0400	4,220
05/02/2025	2033 On 06-February-25	124.94	Call	Bond Future	3207.7800	3100.0100	3.2078	3.1000	0
05/02/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2033 On 08-May-25			Bond Future	129.2061	129.0975	129.2061	129.0975	9,729
05/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1413.9000	1522.5300	1.4139	1.5225	0
05/02/2025	2033 On 07-August-25			Bond Future	131.7720	131.6601	131.7720	131.6601	0
05/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	3121.9900	3010.0600	3.1220	3.0101	0
05/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2033 On 06-November-25			Bond Future	132.8259	132.7104	132.8259	132.7104	0
05/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	314.1400	429.5600	0.3141	0.4296	0
05/02/2025	2033 On 05-February-26			Bond Future	135.3718	135.2526	135.3718	135.2526	0
05/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2491.7600	2372.5800	2.4918	2.3726	0
05/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2037 On 06-February-25			Bond Future	10.8412	10.8898	84.7596	84.4743	107,483
05/02/2025	2037 On 06-February-25	12.76	Call	Bond Future	10298.9500	10013.6000	10.2990	10.0136	0
05/02/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2037 On 08-May-25			Bond Future	10.9452	10.9956	86.4355	86.1454	61,744
05/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	791.7200	718.7100	0.7917	0.7187	300
05/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3418.4200	3635.5100	3.4184	3.6355	0
05/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	2065.1400	1923.0600	2.0651	1.9231	300
05/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1749.5900	1897.6100	1.7496	1.8976	0
05/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3761.6000	3561.9800	3.7616	3.5620	0
05/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	861.1600	951.6400	0.8612	0.9516	300

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05/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	7305.1900	7046.0400	7.3052	7.0460	0
05/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	221.4300	252.3800	0.2214	0.2524	0
05/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8703.0600	8430.6900	8.7031	8.4307	15,000
05/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	110.8100	128.5400	0.1108	0.1285	0
05/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	12197.7300	11910.8600	12.1977	11.9109	7,500
05/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	14.8200	18.0500	0.0148	0.0181	0
05/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12426.2400	12138.9800	12.4262	12.1390	7,500
05/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	12.7700	15.6100	0.0128	0.0156	0
05/02/2025	2037 On 07-August-25			Bond Future	11.0580	11.1106	83.8703	83.5738	73,915
05/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	952.2900	881.5400	0.9523	0.8815	2,541
05/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5158.0000	5383.7900	5.1580	5.3838	0
05/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	1249.0900	1162.8900	1.2491	1.1629	300
05/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4492.6400	4702.9800	4.4926	4.7030	0
05/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1352.5100	1261.3100	1.3525	1.2613	2,341
05/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4298.3800	4503.7200	4.2984	4.5037	0
05/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1550.8900	1450.5600	1.5509	1.4506	200
05/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3964.4900	4160.7000	3.9645	4.1607	0
05/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2497.7400	2360.4600	2.4977	2.3605	300
05/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2827.1100	2986.3700	2.8271	2.9864	0
05/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2708.4400	2564.1300	2.7084	2.5641	0
05/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2640.7200	2792.9500	2.6407	2.7930	2,541
05/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3871.8300	3694.4200	3.8718	3.6944	0
05/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1857.5400	1976.6700	1.8575	1.9767	2,541
05/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	5383.1000	5173.5500	5.3831	5.1736	0
05/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1221.1500	1308.1400	1.2212	1.3081	2,541
05/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5422.8900	5212.6400	5.4229	5.2126	0
05/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1208.2700	1294.5600	1.2083	1.2946	300
05/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6814.3400	6582.3900	6.8143	6.5824	0
05/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	837.9700	902.5600	0.8380	0.9026	2,541
05/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	10349.4400	10078.0300	10.3494	10.0780	0
05/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	251.6600	276.7900	0.2517	0.2768	0
05/02/2025	2037 On 06-November-25			Bond Future	11.1725	11.2273	85.4934	85.1903	0
05/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1513.8400	1422.7700	1.5138	1.4228	300
05/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5366.9400	5578.9600	5.3669	5.5790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2710.3000	2575.8500	2.7103	2.5759	300
05/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3675.9200	3844.5600	3.6759	3.8446	0
05/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4701.2700	4516.2600	4.7013	4.5163	0
05/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2214.5600	2332.6400	2.2146	2.3326	0
05/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6661.2400	6442.0500	6.6612	6.4421	0
05/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1421.6300	1505.5300	1.4216	1.5055	300
05/02/2025	2037 On 05-February-26			Bond Future	11.3029	11.3601	82.8518	82.5420	0
05/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2861.3200	2734.6200	2.8613	2.7346	1,970
05/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5091.3700	5274.4400	5.0914	5.2744	0
05/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3659.8200	3511.9300	3.6598	3.5119	0
05/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4221.7200	4383.6000	4.2217	4.3836	0
05/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	7135.0400	6922.2400	7.1350	6.9222	0
05/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2104.5000	2201.4700	2.1045	2.2015	1,970
05/02/2025	2038 On 06-February-25			Bond Future	137.4492	137.4804	137.4492	137.4804	366
05/02/2025	2038 On 06-February-25	135.23	Call	Bond Future	2219.1500	2250.3500	2.2192	2.2504	0
05/02/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2038 On 08-May-25			Bond Future	140.2010	140.2345	140.2010	140.2345	2,940
05/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	521.0300	554.4700	0.5210	0.5545	0
05/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2038 On 07-August-25			Bond Future	140.8675	140.9001	140.8675	140.9001	0
05/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1307.4800	1340.1100	1.3075	1.3401	0
05/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2038 On 06-November-25			Bond Future	143.6288	143.6607	143.6288	143.6607	0
05/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	251.1700	219.2800	0.2512	0.2193	0
05/02/2025	2038 On 05-February-26			Bond Future	144.2245	144.2552	144.2245	144.2552	0
05/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1024.5100	1055.2200	1.0245	1.0552	0
05/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2040 On 06-February-25			Bond Future	11.1612	11.2049	84.7127	84.4362	43,522
05/02/2025	2040 On 06-February-25	11.00	Call	Bond Future	21.1400	41.6900	0.0211	0.0417	780
05/02/2025	2040 On 06-February-25	11.00	Put	Bond Future	1053.2300	1350.2700	1.0532	1.3503	0
05/02/2025	2040 On 06-February-25	11.70	Call	Bond Future	3316.5900	3040.2900	3.3166	3.0403	0
05/02/2025	2040 On 06-February-25	11.70	Put	Bond Future	0.0000	0.1900	0.0000	0.0002	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	2040 On 06-February-25	12.20	Call	Bond Future	6220.8300	5944.3400	6.2208	5.9443	0
05/02/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	780
05/02/2025	2040 On 06-February-25	12.95	Call	Bond Future	10287.3400	10010.8500	10.2873	10.0109	0
05/02/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2040 On 08-May-25			Bond Future	11.2679	11.3131	86.3877	86.1067	31,668
05/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	8112.0800	7859.6000	8.1121	7.8596	0
05/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	223.9100	252.4800	0.2239	0.2525	0
05/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8700.1700	8442.2500	8.7002	8.4423	15,000
05/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	171.7200	194.8500	0.1717	0.1949	0
05/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	12036.3300	11761.0100	12.0363	11.7610	7,500
05/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	32.0100	37.7400	0.0320	0.0377	0
05/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12374.4400	12098.2600	12.3744	12.0983	7,500
05/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	26.4800	31.3500	0.0265	0.0314	0
05/02/2025	2040 On 07-August-25			Bond Future	11.3830	11.4300	83.5709	83.2836	33,389
05/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10861.9200	10601.8000	10.8619	10.6018	0
05/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	313.2600	340.4800	0.3133	0.3405	0
05/02/2025	2040 On 06-November-25			Bond Future	11.4990	11.5479	85.1880	84.8943	0
05/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4722.4000	4551.9600	4.7224	4.5520	0
05/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2707.9400	2831.1900	2.7079	2.8312	0
05/02/2025	2040 On 05-February-26			Bond Future	11.6297	11.6808	82.2899	81.9896	0
05/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3949.1200	3807.7600	3.9491	3.8078	0
05/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4779.6100	4938.5100	4.7796	4.9385	0
05/02/2025	2044 On 06-February-25			Bond Future	11.3112	11.3648	80.4247	80.0779	15,803
05/02/2025	2044 On 06-February-25	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	8,825
05/02/2025	2044 On 06-February-25	10.65	Put	Bond Future	4486.5500	4833.3700	4.4866	4.8334	0
05/02/2025	2044 On 06-February-25	11.15	Call	Bond Future	22.7200	38.8700	0.0227	0.0389	8,825
05/02/2025	2044 On 06-February-25	11.15	Put	Bond Future	1080.7100	1443.6800	1.0807	1.4437	0
05/02/2025	2044 On 06-February-25	11.50	Call	Bond Future	1224.4300	972.6300	1.2244	0.9726	0
05/02/2025	2044 On 06-February-25	11.50	Put	Bond Future	12.8400	107.8600	0.0128	0.1079	8,825
05/02/2025	2044 On 06-February-25	12.00	Call	Bond Future	4280.3100	3933.5000	4.2803	3.9335	0
05/02/2025	2044 On 06-February-25	12.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/02/2025	2044 On 06-February-25	12.50	Call	Bond Future	7158.7100	6811.8900	7.1587	6.8119	0
05/02/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2044 On 06-February-25	13.02	Call	Bond Future	9965.5900	9618.7700	9.9656	9.6188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2044 On 06-February-25	13.75	Call	Bond Future	13612.3800	13265.5600	13.6124	13.2656	0
05/02/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2044 On 08-May-25		Call	Bond Future	0.0900	0.0700	0.0001	0.0001	0
05/02/2025	2044 On 08-May-25			Bond Future	11.4145	11.4699	82.0149	81.6621	77,515
05/02/2025	2044 On 08-May-25		Put	Bond Future	17985.2100	18338.0200	17.9852	18.3380	0
05/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	807.4700	724.3800	0.8075	0.7244	2,490
05/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4073.5300	4343.2700	4.0735	4.3433	0
05/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	3003.8000	2801.0200	3.0038	2.8010	0
05/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1520.5200	1670.5700	1.5205	1.6706	2,490
05/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6386.7500	6095.5600	6.3868	6.0956	0
05/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	465.8900	527.5300	0.4659	0.5275	2,490
05/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7964.3100	7651.4500	7.9643	7.6515	0
05/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	274.2500	314.2200	0.2743	0.3142	0
05/02/2025	2044 On 07-August-25			Bond Future	11.5254	11.5830	79.2376	78.8771	16
05/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10596.6500	10275.4400	10.5967	10.2754	0
05/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	397.0200	436.3000	0.3970	0.4363	0
05/02/2025	2044 On 06-November-25			Bond Future	11.6367	11.6965	80.7708	80.4026	0
05/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4494.6100	4288.3000	4.4946	4.2883	0
05/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3012.5200	3174.4500	3.0125	3.1745	0
05/02/2025	2044 On 05-February-26			Bond Future	11.7614	11.8236	77.9144	77.5382	0
05/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3888.4400	3714.7300	3.8884	3.7147	0
05/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5126.7500	5329.2000	5.1268	5.3292	0
05/02/2025	2046 On 06-February-25			Bond Future	119.8782	119.7289	119.8782	119.7289	8,406
05/02/2025	2046 On 06-February-25	114.01	Call	Bond Future	5868.2300	5718.9000	5.8682	5.7189	0
05/02/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2046 On 08-May-25			Bond Future	120.0694	119.9183	120.0694	119.9183	19,726
05/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1900.6400	2051.7200	1.9006	2.0517	0
05/02/2025	2046 On 07-August-25			Bond Future	122.4535	122.2984	122.4535	122.2984	0
05/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3763.4700	3608.3900	3.7635	3.6084	0
05/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2046 On 06-November-25			Bond Future	122.6059	122.4464	122.6059	122.4464	0
05/02/2025	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
05/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	2804.0700	2963.6200	2.8041	2.9636	0
05/02/2025	2046 On 05-February-26			Bond Future	124.9545	124.7905	124.9545	124.7905	0
05/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	3304.5300	3140.5400	3.3045	3.1405	0
05/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2050 On 06-February-25			Bond Future	118.8752	118.7036	118.8752	118.7036	7,469
05/02/2025	2050 On 06-February-25	115.60	Call	Bond Future	3275.2200	3103.6100	3.2752	3.1036	0
05/02/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2050 On 08-May-25			Bond Future	121.2554	121.0816	121.2554	121.0816	16,345
05/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	95.4300	0.0000	0.0954	0.0000	0
05/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	78.4400	0.0000	0.0784	0
05/02/2025	2050 On 07-August-25			Bond Future	121.3041	121.1256	121.3041	121.1256	0
05/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1414.1000	1235.5900	1.4141	1.2356	0
05/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2050 On 06-November-25			Bond Future	123.6818	123.4986	123.6818	123.4986	0
05/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	738.2300	921.4000	0.7382	0.9214	0
05/02/2025	2050 On 05-February-26			Bond Future	123.6477	123.4596	123.6477	123.4596	0
05/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	827.6800	639.5600	0.8277	0.6396	0
05/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	AL37 On 06-February-25			Index Future	1075.2320	1073.5570	1075.2320	1,073.5570	0
05/02/2025	AL37 On 08-May-25			Index Future	1096.4920	1094.7880	1096.4920	1,094.7880	0
05/02/2025	AL37 On 07-August-25			Index Future	1118.0060	1116.2650	1118.0060	1,116.2650	0
05/02/2025	AL37 On 06-November-25			Index Future	1139.6740	1137.8960	1139.6740	1,137.8960	0
05/02/2025	AL37 On 05-February-26			Index Future	1161.2760	1159.4600	1161.2760	1,159.4600	0
05/02/2025	AL7T On 06-February-25			Index Future	1289.3870	1285.6900	1289.3870	1,285.6900	0
05/02/2025	AL7T On 08-May-25			Index Future	1314.8820	1311.1150	1314.8820	1,311.1150	0
05/02/2025	AL7T On 07-August-25			Index Future	1340.6800	1336.8360	1340.6800	1,336.8360	0
05/02/2025	AL7T On 06-November-25			Index Future	1366.6640	1362.7410	1366.6640	1,362.7410	0

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05/02/2025	AL7T On 05-February-26			Index Future	1392.5690	1388.5670	1392.5690	1,388.5670	0
05/02/2025	ALBI On 06-February-25			Index Future	1107.7300	1104.9210	1107.7300	1,104.9210	0
05/02/2025	ALBI On 08-May-25			Index Future	1129.6330	1126.7720	1129.6330	1,126.7720	94
05/02/2025	ALBI On 07-August-25			Index Future	1151.7970	1148.8770	1151.7970	1,148.8770	0
05/02/2025	ALBI On 06-November-25			Index Future	1174.1190	1171.1390	1174.1190	1,171.1390	0
05/02/2025	ALBI On 05-February-26			Index Future	1196.3750	1193.3340	1196.3750	1,193.3340	0
05/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	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
05/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	ES33 On 06-February-25			Bond Future	11.0815	11.1311	83.5517	83.3174	0
05/02/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9820.1400	9585.7600	9.8201	9.5858	0
05/02/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES33 On 08-May-25			Bond Future	11.2069	11.2586	81.4259	81.1877	0
05/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6653.9000	6415.6700	6.6539	6.4157	0
05/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES33 On 07-August-25			Bond Future	11.3413	11.3955	83.0427	82.7989	0
05/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9238.0500	8994.3200	9.2381	8.9943	0
05/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES33 On 06-November-25			Bond Future	11.4942	11.5511	80.8733	80.6239	0
05/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2223.0200	1973.6900	2.2230	1.9737	0
05/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES33 On 05-February-26			Bond Future	11.6706	11.7306	82.4205	82.1654	0
05/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	774.9900	1030.1100	0.7750	1.0301	0
05/02/2025	ES42 On 06-February-25			Bond Future	11.6563	11.6753	79.2958	79.1823	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10902.2900	10788.8400	10.9023	10.7888	0
05/02/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES42 On 08-May-25			Bond Future	11.7711	11.7906	76.6166	76.5017	0
05/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7985.7100	7870.7600	7.9857	7.8708	0
05/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES42 On 07-August-25			Bond Future	11.8892	11.9096	78.1373	78.0193	0
05/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9865.0900	9747.1300	9.8651	9.7471	0
05/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES42 On 06-November-25			Bond Future	12.0184	12.0397	75.4024	75.2814	0
05/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2068.5500	1947.5200	2.0686	1.9475	0
05/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES42 On 05-February-26			Bond Future	12.1591	12.1814	76.8429	76.7186	0
05/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1756.8600	1881.1600	1.7569	1.8812	0
05/02/2025	GOVI On 06-February-25			GOVI	1090.9140	1088.1280	1090.9140	1,088.1280	61
05/02/2025	GOVI On 06-February-25	972.00	Call	GOVI	1189140.0000	1161280.0000	118.9140	116.1280	0
05/02/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	GOVI On 08-May-25			GOVI	1112.4840	1109.6470	1112.4840	1,109.6470	632
05/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	904840.0000	876470.0000	90.4840	87.6470	0
05/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	GOVI On 07-August-25			GOVI	1134.3110	1131.4160	1134.3110	1,131.4160	0
05/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1233110.0000	1204160.0000	123.3110	120.4160	0
05/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	GOVI On 06-November-25			GOVI	1156.2950	1153.3400	1156.2950	1,153.3400	0
05/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	442950.0000	413400.0000	44.2950	41.3400	0
05/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	GOVI On 05-February-26			GOVI	1178.2130	1175.1970	1178.2130	1,175.1970	0
05/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	282130.0000	251970.0000	28.2130	25.1970	0
05/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/02/2025	IGOV On 06-February-25			Index Future	371.1520	370.9730	371.1520	370.9730	0
05/02/2025	IGOV On 08-May-25			Index Future	378.5830	378.4020	378.5830	378.4020	886
05/02/2025	IGOV On 07-August-25			Index Future	386.1010	385.9160	386.1010	385.9160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	IGOV On 06-November-25			Index Future	393.6730	393.4830	393.6730	393.4830	0
05/02/2025	IGOV On 05-February-26			Index Future	401.2230	401.0270	401.2230	401.0270	0
05/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/02/2025	R033 On 06-February-25			Bond Future	9.9511	10.0044	103.9261	103.6333	9,329
05/02/2025	R033 On 06-February-25	10.33	Call	Bond Future	2055.5500	1763.5500	2.0556	1.7636	0
05/02/2025	R033 On 06-February-25	10.33	Put	Bond Future	0.0000	0.8100	0.0000	0.0008	0
05/02/2025	R033 On 08-May-25			Bond Future	10.0410	10.0967	100.9331	100.6356	9,365
05/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2527.0400	2345.5500	2.5270	2.3456	0
05/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	995.8000	1111.8200	0.9958	1.1118	0
05/02/2025	R033 On 07-August-25			Bond Future	10.1385	10.1971	102.9128	102.6085	0
05/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2829.7800	2662.8900	2.8298	2.6629	0
05/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1839.5800	1976.9900	1.8396	1.9770	0
05/02/2025	R033 On 06-November-25			Bond Future	10.2496	10.3113	99.8604	99.5493	0
05/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2915.7000	2756.2700	2.9157	2.7563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2510.7000	2662.4400	2.5107	2.6624	0
05/02/2025	R033 On 05-February-26			Bond Future	10.3797	10.4448	101.7479	101.4297	0
05/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3559.6800	3394.0500	3.5597	3.3941	0
05/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3021.5100	3174.1600	3.0215	3.1742	0
05/02/2025	R035 On 06-February-25			Bond Future	10.4012	10.4497	94.6358	94.3572	32,750
05/02/2025	R035 On 06-February-25	10.10	Call	Bond Future	0.7900	4.7300	0.0008	0.0047	15,000
05/02/2025	R035 On 06-February-25	10.10	Put	Bond Future	1754.5900	2037.1500	1.7546	2.0372	0
05/02/2025	R035 On 06-February-25	10.26	Call	Bond Future	33.4200	53.6800	0.0334	0.0537	100
05/02/2025	R035 On 06-February-25	10.26	Put	Bond Future	849.8200	1148.7000	0.8498	1.1487	0
05/02/2025	R035 On 06-February-25	10.34	Call	Bond Future	121.5200	135.5200	0.1215	0.1355	1,000
05/02/2025	R035 On 06-February-25	10.34	Put	Bond Future	474.0300	766.6500	0.4740	0.7667	0
05/02/2025	R035 On 06-February-25	10.65	Call	Bond Future	1418.6100	1183.6100	1.4186	1.1836	0
05/02/2025	R035 On 06-February-25	10.65	Put	Bond Future	3.2900	46.9100	0.0033	0.0469	1,100
05/02/2025	R035 On 06-February-25	11.10	Call	Bond Future	3899.6200	3621.0100	3.8996	3.6210	0
05/02/2025	R035 On 06-February-25	11.10	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	7,500
05/02/2025	R035 On 06-February-25	11.30	Call	Bond Future	4973.5600	4694.9400	4.9736	4.6949	0
05/02/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,100
05/02/2025	R035 On 06-February-25	12.41	Call	Bond Future	10614.6900	10336.0700	10.6147	10.3361	0
05/02/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R035 On 08-May-25			Bond Future	10.4930	10.5434	91.9981	91.7150	74,615
05/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	729.2100	657.3800	0.7292	0.6574	300
05/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3095.7500	3307.0700	3.0958	3.3071	0
05/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1564.6000	1441.1700	1.5646	1.4412	150
05/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1863.7200	2023.4400	1.8637	2.0234	0
05/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1990.0000	1846.1400	1.9900	1.8461	300
05/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1501.8800	1641.1700	1.5019	1.6412	0
05/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	3339.8100	3147.5000	3.3398	3.1475	0
05/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	815.0600	905.9000	0.8151	0.9059	150
05/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3583.8500	3384.7900	3.5839	3.3848	0
05/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	734.7300	818.8200	0.7347	0.8188	300
05/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5557.6700	5319.1200	5.5577	5.3191	400
05/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	326.8800	371.4800	0.3269	0.3715	0
05/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6672.4700	6420.0300	6.6725	6.4200	0
05/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	207.4300	238.1400	0.2074	0.2381	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	7048.8600	6792.7100	7.0489	6.7927	0
05/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	177.8300	204.8300	0.1778	0.2048	0
05/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	11377.3000	11099.1600	11.3773	11.0992	0
05/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	25.1300	30.1400	0.0251	0.0301	400
05/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	14323.8800	14041.6200	14.3239	14.0416	0
05/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.5100	4.4000	0.0035	0.0044	400
05/02/2025	R035 On 07-August-25			Bond Future	10.5927	10.6454	93.8030	93.5134	0
05/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	1175.9800	1090.6900	1.1760	1.0907	300
05/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4060.6100	4264.8700	4.0606	4.2649	0
05/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2405.0200	2267.1600	2.4050	2.2672	300
05/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2475.0100	2626.7000	2.4750	2.6267	0
05/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4920.0600	4716.6200	4.9201	4.7166	0
05/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1134.9600	1221.0700	1.1350	1.2211	8,500
05/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	5077.8800	4871.4900	5.0779	4.8715	0
05/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1085.2000	1168.3600	1.0852	1.1684	300
05/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10657.3400	10390.5000	10.6573	10.3905	0
05/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	226.1100	248.8200	0.2261	0.2488	0
05/02/2025	R035 On 06-November-25			Bond Future	10.7069	10.7621	91.1130	90.8170	0
05/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	1198.0900	1120.5300	1.1981	1.1205	2,000
05/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5628.4000	5846.8600	5.6284	5.8469	0
05/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1501.8200	1410.4500	1.5018	1.4105	300
05/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	4962.9600	5167.6100	4.9630	5.1676	0
05/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	2231.2800	2111.5800	2.2313	2.1116	2,000
05/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3848.7400	4025.0600	3.8487	4.0251	0
05/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2673.6300	2539.2600	2.6736	2.5393	300
05/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3360.3200	3521.9700	3.3603	3.5220	0
05/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3776.2900	3611.4000	3.7763	3.6114	250
05/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2480.6900	2611.8200	2.4807	2.6118	0
05/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4613.7700	4430.1200	4.6138	4.4301	0
05/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2011.7500	2124.1200	2.0118	2.1241	0
05/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	5435.9700	5236.7200	5.4360	5.2367	0
05/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1654.9100	1751.6800	1.6549	1.7517	2,000
05/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5509.2100	5308.6800	5.5092	5.3087	0
05/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1626.6500	1722.1400	1.6267	1.7221	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	6334.8000	6121.0200	6.3348	6.1210	0
05/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1346.3200	1428.5600	1.3463	1.4286	300
05/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	7424.9500	7196.5200	7.4250	7.1965	0
05/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1056.6800	1124.2700	1.0567	1.1243	250
05/02/2025	R035 On 05-February-26			Bond Future	10.8391	10.8969	92.8363	92.5336	0
05/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3498.8600	3351.9500	3.4989	3.3520	0
05/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3757.0600	3912.9100	3.7571	3.9129	0
05/02/2025	R038 On 06-February-25			Bond Future	10.9212	10.9701	103.6567	103.3218	9,232
05/02/2025	R038 On 06-February-25	11.24	Call	Bond Future	2157.6900	1843.5500	2.1577	1.8436	0
05/02/2025	R038 On 06-February-25	11.24	Put	Bond Future	0.6000	21.3600	0.0006	0.0214	0
05/02/2025	R038 On 08-May-25			Bond Future	11.0273	11.0779	100.2167	99.8763	9,099
05/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2925.3700	2731.6400	2.9254	2.7316	0
05/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1506.2500	1652.9100	1.5063	1.6529	0
05/02/2025	R038 On 07-August-25			Bond Future	11.1394	11.1922	102.1822	101.8343	0
05/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3364.8600	3185.0400	3.3649	3.1850	0
05/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2703.2800	2871.4100	2.7033	2.8714	0
05/02/2025	R038 On 06-November-25			Bond Future	11.2624	11.3175	98.6741	98.3183	0
05/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2715.4400	2569.6200	2.7154	2.5696	1,770
05/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4568.6900	4778.6200	4.5687	4.7786	0
05/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3551.3500	3378.5700	3.5514	3.3786	0
05/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3696.6900	3879.6600	3.6967	3.8797	0
05/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	8041.0400	7776.8100	8.0410	7.7768	0
05/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1473.9500	1565.4700	1.4740	1.5655	1,770
05/02/2025	R038 On 05-February-26			Bond Future	11.3999	11.4575	100.5386	100.1750	0
05/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4686.0200	4501.2400	4.6860	4.5012	0
05/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4432.6500	4611.5500	4.4327	4.6116	0
05/02/2025	R053 On 06-February-25			Bond Future	11.2361	11.2745	107.5497	107.2150	2,205
05/02/2025	R053 On 06-February-25	12.94	Call	Bond Future	13169.4400	12834.6900	13.1694	12.8347	0
05/02/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R053 On 08-May-25			Bond Future	11.3313	11.3709	103.8095	103.4692	22,674
05/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10560.1800	10256.6500	10.5602	10.2567	0
05/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	317.9300	354.6900	0.3179	0.3547	0
05/02/2025	R053 On 07-August-25			Bond Future	11.4307	11.4719	105.8455	105.4975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13662.4200	13359.6300	13.6624	13.3596	0
05/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	651.0300	696.1800	0.6510	0.6962	0
05/02/2025	R053 On 06-November-25			Bond Future	11.5382	11.5811	102.0297	101.6741	0
05/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5732.5200	5535.6400	5.7325	5.5356	0
05/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3917.0700	4075.8500	3.9171	4.0759	0
05/02/2025	R053 On 05-February-26			Bond Future	11.6565	11.7012	103.9575	103.5938	0
05/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	5002.9100	4834.8200	5.0029	4.8348	0
05/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6379.1900	6574.7700	6.3792	6.5748	0
05/02/2025	R186 On 06-February-25			Bond Future	8.2257	8.2430	105.3227	105.2927	44,199
05/02/2025	R186 On 06-February-25	9.03	Call	Bond Future	1383.5700	1353.6000	1.3836	1.3536	0
05/02/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R186 On 08-May-25			Bond Future	8.2664	8.2859	107.4052	107.3757	156,175
05/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	507.1900	490.0600	0.5072	0.4901	0
05/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	200.1000	212.4300	0.2001	0.2124	0
05/02/2025	R186 On 07-August-25			Bond Future	8.3300	8.3541	104.2028	104.1719	0
05/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1294.1400	1270.6500	1.2941	1.2707	1,983
05/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	158.5400	166.0100	0.1585	0.1660	0
05/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1808.6500	1782.4500	1.8087	1.7825	0
05/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	92.9800	97.7400	0.0930	0.0977	0
05/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2477.3800	2449.1600	2.4774	2.4492	0
05/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	49.3600	52.1000	0.0494	0.0521	1,983
05/02/2025	R186 On 06-November-25			Bond Future	8.4423	8.4732	106.2201	106.1875	447
05/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	280.0000	268.5400	0.2800	0.2685	0
05/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	610.8100	631.9400	0.6108	0.6319	0
05/02/2025	R186 On 05-February-26			Bond Future	8.6850	8.7268	102.9220	102.8876	0
05/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	332.9000	319.0700	0.3329	0.3191	0
05/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	543.2900	563.8800	0.5433	0.5639	0
05/02/2025	R202 On 06-February-25			Bond Future	267.4976	267.7585	267.4976	267.7585	781
05/02/2025	R202 On 06-February-25	266.79	Call	Bond Future	707.6200	968.4800	0.7076	0.9685	0
05/02/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R202 On 08-May-25			Bond Future	272.8534	273.1222	272.8534	273.1222	1,084
05/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	543.4400	812.1800	0.5434	0.8122	0
05/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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05/02/2025	R202 On 07-August-25			Bond Future	273.0538	273.3254	273.0538	273.3254	0
05/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	1453.7600	1725.4400	1.4538	1.7254	0
05/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R202 On 06-November-25			Bond Future	278.4067	278.6809	278.4067	278.6809	0
05/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2766.7100	3040.9300	2.7667	3.0409	0
05/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R202 On 05-February-26			Bond Future	278.4241	278.7002	278.4241	278.7002	0
05/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	604.1400	880.1800	0.6041	0.8802	0
05/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R209 On 06-February-25			Bond Future	10.6411	10.6894	74.0322	73.7836	5,753
05/02/2025	R209 On 06-February-25	12.44	Call	Bond Future	8524.2200	8275.6700	8.5242	8.2757	0
05/02/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R209 On 08-May-25			Bond Future	10.7326	10.7825	72.3418	72.0891	16,471
05/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5772.9400	5550.2900	5.7729	5.5503	0
05/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	210.9500	240.9900	0.2110	0.2410	0
05/02/2025	R209 On 07-August-25			Bond Future	10.8297	10.8816	73.7607	73.5024	0
05/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8768.1100	8536.1700	8.7681	8.5362	0
05/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	285.6600	312.0300	0.2857	0.3120	0
05/02/2025	R209 On 06-November-25			Bond Future	10.9367	10.9908	72.0359	71.7719	0
05/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3718.7500	3565.0500	3.7188	3.5651	0
05/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2112.0700	2222.3800	2.1121	2.2224	0
05/02/2025	R209 On 05-February-26			Bond Future	11.0572	11.1136	73.3980	73.1282	0
05/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	3078.8800	2951.8900	3.0789	2.9519	0
05/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3692.7400	3835.5800	3.6927	3.8356	0
05/02/2025	R210 On 06-February-25			Bond Future	242.7096	242.8445	242.7096	242.8445	693
05/02/2025	R210 On 06-February-25	239.61	Call	Bond Future	3099.6200	3234.5000	3.0996	3.2345	0
05/02/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R210 On 08-May-25			Bond Future	244.2203	244.3603	244.2203	244.3603	1,180
05/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3809.7300	3669.7000	3.8097	3.6697	0
05/02/2025	R210 On 07-August-25			Bond Future	249.0700	249.2106	249.0700	249.2106	0
05/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	630.0100	770.6300	0.6300	0.7706	0
05/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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05/02/2025	R210 On 06-November-25			Bond Future	250.5450	250.6858	250.5450	250.6858	0
05/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1594.9600	1454.1700	1.5950	1.4542	0
05/02/2025	R210 On 05-February-26			Bond Future	255.3459	255.4866	255.3459	255.4866	0
05/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2245.9400	2386.5600	2.2459	2.3866	0
05/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R213 On 06-February-25			Bond Future	9.4260	9.4740	92.1733	91.9709	92,094
05/02/2025	R213 On 06-February-25	11.35	Call	Bond Future	7676.6400	7474.3100	7.6766	7.4743	0
05/02/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R213 On 08-May-25			Bond Future	9.4990	9.5494	90.4395	90.2341	101,769
05/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4223.1700	4044.3000	4.2232	4.0443	0
05/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	173.4600	199.9800	0.1735	0.2000	0
05/02/2025	R213 On 07-August-25			Bond Future	9.5813	9.6348	92.2137	92.0035	17
05/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7864.3700	7667.5100	7.8644	7.6675	0
05/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	117.7100	131.0400	0.1177	0.1310	0
05/02/2025	R213 On 06-November-25			Bond Future	9.6839	9.7407	90.4454	90.2302	0
05/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2822.4000	2695.2000	2.8224	2.6952	0
05/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1446.6300	1534.6400	1.4466	1.5346	0
05/02/2025	R213 On 05-February-26			Bond Future	9.8111	9.8717	92.1568	91.9365	0
05/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2407.0600	2294.5600	2.4071	2.2946	0
05/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2120.4500	2228.2600	2.1205	2.2283	0
05/02/2025	R214 On 06-February-25			Bond Future	11.0761	11.1245	68.9473	68.6832	10,411
05/02/2025	R214 On 06-February-25	11.75	Call	Bond Future	3539.7600	3275.6500	3.5398	3.2757	0
05/02/2025	R214 On 06-February-25	11.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/02/2025	R214 On 06-February-25	12.25	Call	Bond Future	5984.3100	5720.1900	5.9843	5.7202	0
05/02/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R214 On 06-February-25	12.71	Call	Bond Future	8106.6900	7842.5700	8.1067	7.8426	0
05/02/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R214 On 06-February-25	13.63	Call	Bond Future	12018.0100	11753.8900	12.0180	11.7539	0
05/02/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R214 On 08-May-25			Bond Future	11.1656	11.2155	67.0083	66.7397	16,424
05/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6407.1900	6168.5300	6.4072	6.1685	0
05/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	213.1900	243.1700	0.2132	0.2432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2025	R214 On 07-August-25			Bond Future	11.2609	11.3126	68.3229	68.0484	0
05/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8592.7800	8350.4200	8.5928	8.3504	0
05/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	356.9100	389.0800	0.3569	0.3891	0
05/02/2025	R214 On 06-November-25			Bond Future	11.3663	11.4200	66.3454	66.0649	0
05/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3754.1300	3594.0900	3.7541	3.5941	0
05/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2341.0300	2461.5000	2.3410	2.4615	0
05/02/2025	R214 On 05-February-26			Bond Future	11.4846	11.5403	67.6003	67.3137	0
05/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	3101.5000	2971.8500	3.1015	2.9719	0
05/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4276.3200	4433.2800	4.2763	4.4333	0
05/02/2025	R248 On 06-February-25			Bond Future	11.2612	11.3147	83.4400	83.0806	205,684
05/02/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	660
05/02/2025	R248 On 06-February-25	10.30	Put	Bond Future	6952.8500	7312.2100	6.9529	7.3122	0
05/02/2025	R248 On 06-February-25	11.00	Call	Bond Future	2.6200	9.8000	0.0026	0.0098	660
05/02/2025	R248 On 06-February-25	11.00	Put	Bond Future	1795.9300	2162.4700	1.7959	2.1625	0
05/02/2025	R248 On 06-February-25	11.70	Call	Bond Future	2865.6500	2509.4400	2.8657	2.5094	0
05/02/2025	R248 On 06-February-25	11.70	Put	Bond Future	0.0100	3.1600	0.0000	0.0032	660
05/02/2025	R248 On 06-February-25	12.71	Call	Bond Future	8823.5900	8464.2300	8.8236	8.4642	0
05/02/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/02/2025	R248 On 08-May-25			Bond Future	11.3541	11.4094	80.6444	80.2789	269,320
05/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7856.8000	7532.2900	7.8568	7.5323	0
05/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	268.9100	309.9700	0.2689	0.3100	0
05/02/2025	R248 On 07-August-25			Bond Future	11.4529	11.5103	82.2265	81.8530	0
05/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10676.8500	10349.0800	10.6769	10.3491	0
05/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	484.3800	530.0900	0.4844	0.5301	0
05/02/2025	R248 On 06-November-25			Bond Future	11.5616	11.6211	79.3757	78.9942	0
05/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	4263.6100	4055.1000	4.2636	4.0551	0
05/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3130.1400	3303.1600	3.1301	3.3032	0
05/02/2025	R248 On 05-February-26			Bond Future	11.6831	11.7451	80.8765	80.4868	0
05/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3721.4500	3544.9100	3.7215	3.5449	0
05/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5152.4300	5365.6100	5.1524	5.3656	0
05/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	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
05/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0