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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	2029 On 08-May-25			Bond Future	136.4799	136.5072	136.4799	136.5072	5,933
05/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1370.1200	1342.8100	1.3701	1.3428	0
05/03/2025	2029 On 07-August-25			Bond Future	139.1868	139.2141	139.1868	139.2141	0
05/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1776.7800	1804.1100	1.7768	1.8041	0
05/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2029 On 06-November-25			Bond Future	140.4851	140.5122	140.4851	140.5122	68
05/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	695.0800	722.2200	0.6951	0.7222	0
05/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2029 On 05-February-26			Bond Future	143.2119	143.2384	143.2119	143.2384	0
05/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3101.9200	3128.3800	3.1019	3.1284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2029 On 07-May-26			Bond Future	144.4577	144.4842	144.4577	144.4842	0
05/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2637.7300	2664.2000	2.6377	2.6642	0
05/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2030 On 08-May-25			Bond Future	9.0749	9.0933	98.1800	98.1122	65,591
05/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	250.9100	240.2600	0.2509	0.2403	800
05/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1716.7000	1773.7600	1.7167	1.7738	0
05/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	289.2400	277.2100	0.2892	0.2772	300
05/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1605.3000	1660.9800	1.6053	1.6610	0
05/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	589.6900	568.1800	0.5897	0.5682	1,320
05/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1050.2900	1096.4900	1.0503	1.0965	0
05/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	1029.0400	996.6400	1.0290	0.9966	800
05/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	643.4100	678.7200	0.6434	0.6787	0
05/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1118.8800	1084.5800	1.1189	1.0846	300
05/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	587.0100	620.4200	0.5870	0.6204	0
05/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1702.6000	1658.1200	1.7026	1.6581	680
05/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	335.1700	358.4000	0.3352	0.3584	0
05/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1957.1700	1909.2100	1.9572	1.9092	0
05/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	265.2400	284.9900	0.2652	0.2850	300
05/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3170.9100	3111.9000	3.1709	3.1119	0
05/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	88.5100	97.2100	0.0885	0.0972	0
05/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3368.0100	3307.8500	3.3680	3.3079	0
05/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	73.9400	81.4900	0.0739	0.0815	800
05/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4439.1800	4374.7400	4.4392	4.3747	1,640
05/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	26.1900	29.4600	0.0262	0.0295	0
05/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5725.2300	5658.3500	5.7252	5.6584	2,280
05/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5.0600	5.8900	0.0051	0.0059	0
05/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9602.7300	9535.0200	9.6027	9.5350	0
05/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,640
05/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10945.8700	10878.1600	10.9459	10.8782	0
05/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
05/03/2025	2030 On 07-August-25			Bond Future	9.1561	9.1759	96.0930	96.0237	47,294
05/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	516.8900	499.6800	0.5169	0.4997	300
05/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2061.8900	2114.0300	2.0619	2.1140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1302.1600	1269.1200	1.3022	1.2691	300
05/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1078.4400	1114.7500	1.0784	1.1148	0
05/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2705.6300	2655.9100	2.7056	2.6559	0
05/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	445.3000	464.9300	0.4453	0.4649	300
05/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4656.7200	4595.6100	4.6567	4.5956	1,054
05/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	147.9800	156.2200	0.1480	0.1562	0
05/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6595.9300	6529.0400	6.5959	6.5290	0
05/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	33.4800	35.9400	0.0335	0.0359	0
05/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9738.8800	9669.7100	9.7389	9.6697	0
05/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.6000	1.7800	0.0016	0.0018	1,054
05/03/2025	2030 On 06-November-25			Bond Future	9.2429	9.2643	97.9537	97.8822	0
05/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	666.9200	647.4500	0.6669	0.6475	300
05/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2433.9300	2485.9100	2.4339	2.4859	0
05/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1416.4900	1384.0600	1.4165	1.3841	300
05/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1492.9800	1532.0000	1.4930	1.5320	0
05/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2052.1500	2011.7700	2.0522	2.0118	0
05/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1065.5700	1096.6400	1.0656	1.0966	0
05/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3332.7000	3281.1600	3.3327	3.2812	0
05/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	584.8400	604.7500	0.5848	0.6048	300
05/03/2025	2030 On 05-February-26			Bond Future	9.3493	9.3726	95.8233	95.7496	0
05/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1925.8900	1888.1000	1.9259	1.8881	0
05/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1481.4900	1517.3600	1.4815	1.5174	0
05/03/2025	2030 On 07-May-26			Bond Future	9.4970	9.5225	97.6072	97.5311	0
05/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1664.1000	1629.8200	1.6641	1.6298	0
05/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1984.4000	2026.2600	1.9844	2.0263	0
05/03/2025	2032 On 08-May-25			Bond Future	9.8083	9.8322	93.2838	93.1719	126,336
05/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	307.2700	288.7600	0.3073	0.2888	300
05/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2243.1200	2336.5100	2.2431	2.3365	0
05/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	331.0500	311.3600	0.3311	0.3114	800
05/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2170.8800	2263.0900	2.1709	2.2631	0
05/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1308.3600	1254.0000	1.3084	1.2540	300
05/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	880.2300	937.7700	0.8802	0.9378	0
05/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1365.3600	1309.5100	1.3654	1.3095	800
05/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	844.2400	900.2900	0.8442	0.9003	0

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05/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2554.2600	2474.8000	2.5543	2.4748	0
05/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	379.4500	411.8900	0.3795	0.4119	300
05/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	5060.8500	4958.7400	5.0609	4.9587	0
05/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	81.9000	91.6900	0.0819	0.0917	0
05/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5310.5200	5207.2600	5.3105	5.2073	0
05/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	70.3200	78.9600	0.0703	0.0790	800
05/03/2025	2032 On 07-August-25			Bond Future	9.9005	9.9257	95.1112	94.9968	0
05/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	670.0500	642.2300	0.6701	0.6422	300
05/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	2978.1700	3064.7700	2.9782	3.0648	0
05/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1597.5800	1545.2300	1.5976	1.5452	300
05/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1599.8500	1661.9200	1.5999	1.6619	0
05/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3659.9000	3576.6000	3.6599	3.5766	0
05/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	595.3400	626.4600	0.5953	0.6265	300
05/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	9044.9400	8935.4700	9.0449	8.9355	0
05/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	65.0600	70.0100	0.0651	0.0700	0
05/03/2025	2032 On 06-November-25			Bond Future	10.0065	10.0332	92.7915	92.6740	0
05/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	871.7400	840.7100	0.8717	0.8407	300
05/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3586.9900	3673.4100	3.5870	3.6734	0
05/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1763.9700	1712.9500	1.7640	1.7130	300
05/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2233.4300	2299.8600	2.2334	2.2999	0
05/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3102.9900	3031.7200	3.1030	3.0317	0
05/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1307.4000	1353.5800	1.3074	1.3536	0
05/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4574.0500	4488.1200	4.5741	4.4881	0
05/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	791.0800	822.6000	0.7911	0.8226	300
05/03/2025	2032 On 05-February-26			Bond Future	10.1272	10.1556	94.5697	94.4492	0
05/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2345.6300	2286.6300	2.3456	2.2866	0
05/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2206.3800	2267.8900	2.2064	2.2679	0
05/03/2025	2032 On 07-May-26			Bond Future	10.2696	10.2999	92.1708	92.0469	0
05/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2269.8200	2213.7600	2.2698	2.2138	0
05/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2802.5500	2870.3700	2.8026	2.8704	0
05/03/2025	2033 On 08-May-25			Bond Future	129.5498	129.5713	129.5498	129.5713	9,712
05/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1070.2300	1048.7200	1.0702	1.0487	0
05/03/2025	2033 On 07-August-25			Bond Future	132.1192	132.1407	132.1192	132.1407	0

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05/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3469.2000	3490.6600	3.4692	3.4907	0
05/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2033 On 06-November-25			Bond Future	133.1801	133.2013	133.1801	133.2013	0
05/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	40.1100	61.3400	0.0401	0.0613	0
05/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2033 On 05-February-26			Bond Future	135.7653	135.7858	135.7653	135.7858	0
05/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2885.2900	2905.7900	2.8853	2.9058	0
05/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2033 On 07-May-26			Bond Future	136.7683	136.7888	136.7683	136.7888	0
05/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1608.3100	1628.7500	1.6083	1.6288	0
05/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2037 On 08-May-25			Bond Future	10.9319	10.9408	86.5123	86.4613	61,208
05/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	408.7000	404.8500	0.4087	0.4049	300
05/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	2958.6700	3005.7900	2.9587	3.0058	0
05/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1593.4300	1576.1500	1.5934	1.5762	300
05/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1201.1500	1234.8400	1.2012	1.2348	0
05/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3408.8500	3376.5900	3.4089	3.3766	0
05/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	431.6800	450.3900	0.4317	0.4504	300
05/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	7215.2100	7168.4100	7.2152	7.1684	0
05/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	54.7200	58.8900	0.0547	0.0589	0
05/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8691.6800	8642.7700	8.6917	8.6428	15,000
05/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	22.7000	24.7600	0.0227	0.0248	0
05/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	12260.6500	12209.8300	12.2607	12.2098	7,500
05/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1.0100	1.1600	0.0010	0.0012	0
05/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12491.0000	12440.1500	12.4910	12.4402	7,500
05/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.8000	0.9200	0.0008	0.0009	0
05/03/2025	2037 On 07-August-25			Bond Future	11.0446	11.0539	83.9462	83.8939	74,415
05/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	603.0200	596.4000	0.6030	0.5964	2,541
05/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4732.8900	4778.5600	4.7329	4.7786	0
05/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	860.0000	850.9000	0.8600	0.8509	300
05/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4027.7100	4070.9000	4.0277	4.0709	0
05/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	952.9700	943.0100	0.9530	0.9430	2,341
05/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	3823.0000	3865.3300	3.8230	3.8653	0
05/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1135.3800	1123.8100	1.1354	1.1238	200

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05/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3473.1400	3513.8600	3.4731	3.5139	0
05/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	2056.5000	2037.7500	2.0565	2.0378	300
05/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2310.0300	2343.5700	2.3100	2.3436	0
05/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2269.2200	2249.0200	2.2692	2.2490	0
05/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2125.6600	2157.7500	2.1257	2.1578	2,541
05/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3469.8900	3442.5500	3.4699	3.4426	0
05/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1379.7600	1404.7100	1.3798	1.4047	2,541
05/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	5056.0800	5021.5500	5.0561	5.0216	0
05/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	818.2900	836.0500	0.8183	0.8361	2,541
05/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	5097.9000	5063.2100	5.0979	5.0632	0
05/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	807.4400	825.0400	0.8074	0.8250	300
05/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6562.2900	6522.7200	6.5623	6.5227	0
05/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	510.0800	522.8000	0.5101	0.5228	2,541
05/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	10297.8400	10249.9500	10.2978	10.2500	0
05/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	124.2200	128.6200	0.1242	0.1286	0
05/03/2025	2037 On 06-November-25			Bond Future	11.1585	11.1682	85.5713	85.5173	0
05/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	1105.5600	1094.3000	1.1056	1.0943	300
05/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	4880.7800	4923.4700	4.8808	4.9235	0
05/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2252.0300	2232.5200	2.2520	2.2325	300
05/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3139.7700	3174.2100	3.1398	3.1742	0
05/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4288.4700	4258.4800	4.2885	4.2585	0
05/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1723.8800	1747.8400	1.7239	1.7478	0
05/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6334.2100	6296.9300	6.3342	6.2969	0
05/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1016.7200	1033.3900	1.0167	1.0334	300
05/03/2025	2037 On 05-February-26			Bond Future	11.2844	11.2946	82.9526	82.8968	0
05/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1618.9400	1604.2100	1.6189	1.6042	1,930
05/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5173.7300	5214.7600	5.1737	5.2148	0
05/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2176.0600	2157.6800	2.1761	2.1577	1,970
05/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4305.2900	4342.6700	4.3053	4.3427	0
05/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2965.4200	2942.5400	2.9654	2.9425	0
05/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3426.5000	3459.3800	3.4265	3.4594	0
05/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3436.0600	3410.8200	3.4361	3.4108	0
05/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3025.9600	3056.4800	3.0260	3.0565	1,930
05/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	5085.5500	5053.3800	5.0856	5.0534	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2033.2900	2056.8800	2.0333	2.0569	1,930
05/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6588.0300	6550.9700	6.5880	6.5510	0
05/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1456.6700	1475.3700	1.4567	1.4754	1,970
05/03/2025	2037 On 07-May-26			Bond Future	11.4296	11.4405	84.4955	84.4378	0
05/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3270.9900	3246.6100	3.2710	3.2466	0
05/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	3857.3500	3890.7400	3.8574	3.8907	0
05/03/2025	2038 On 08-May-25			Bond Future	141.3818	141.4035	141.3818	141.4035	2,918
05/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1701.7500	1723.4500	1.7018	1.7235	0
05/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2038 On 07-August-25			Bond Future	142.0672	142.0893	142.0672	142.0893	0
05/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2507.1700	2529.2600	2.5072	2.5293	0
05/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2038 On 06-November-25			Bond Future	144.8525	144.8739	144.8525	144.8739	0
05/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	972.5100	993.9200	0.9725	0.9939	0
05/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2038 On 05-February-26			Bond Future	145.5014	145.5232	145.5014	145.5232	0
05/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	2301.4200	2323.1900	2.3014	2.3232	0
05/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2038 On 07-May-26			Bond Future	148.2485	148.2690	148.2485	148.2690	0
05/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3718.4600	3738.9600	3.7185	3.7390	0
05/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2040 On 08-May-25			Bond Future	11.2433	11.2522	86.5417	86.4862	30,688
05/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	8096.8800	8045.5900	8.0969	8.0456	0
05/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	54.6700	58.9000	0.0547	0.0589	0
05/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8722.0900	8669.8500	8.7221	8.6699	15,000
05/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	39.6000	42.8800	0.0396	0.0429	0
05/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	12161.3000	12106.1600	12.1613	12.1062	7,500
05/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.9400	3.3200	0.0029	0.0033	0
05/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12504.1800	12448.9500	12.5042	12.4490	7,500
05/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.1800	2.4700	0.0022	0.0025	0
05/03/2025	2040 On 07-August-25			Bond Future	11.3578	11.3670	83.7255	83.6687	33,389
05/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10857.4800	10805.9200	10.8575	10.8059	0
05/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	154.2200	159.4900	0.1542	0.1595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2040 On 06-November-25			Bond Future	11.4727	11.4824	85.3464	85.2877	0
05/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4286.6900	4255.9100	4.2867	4.2559	0
05/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2113.8700	2141.7800	2.1139	2.1418	0
05/03/2025	2040 On 05-February-26			Bond Future	11.5988	11.6091	82.4727	82.4121	0
05/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	3108.9500	3084.3700	3.1090	3.0844	0
05/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3756.6900	3792.6800	3.7567	3.7927	0
05/03/2025	2040 On 07-May-26			Bond Future	11.7422	11.7530	84.0061	83.9436	0
05/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3730.3600	3703.3200	3.7304	3.7033	0
05/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4150.3200	4185.8700	4.1503	4.1859	0
05/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2044 On 08-May-25			Bond Future	11.3599	11.3840	82.3655	82.2104	72,918
05/03/2025	2044 On 08-May-25		Put	Bond Future	17634.5300	17789.5600	17.6345	17.7896	0
05/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	340.2700	320.2100	0.3403	0.3202	9,000
05/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	3735.3000	3870.2700	3.7353	3.8703	0
05/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	440.8700	415.8900	0.4409	0.4159	2,490
05/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3356.3400	3486.3900	3.3563	3.4864	0
05/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1501.8700	1437.0800	1.5019	1.4371	9,000
05/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1565.6100	1655.8500	1.5656	1.6559	0
05/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2668.6200	2574.5500	2.6686	2.5746	0
05/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	834.7500	895.7100	0.8348	0.8957	2,490
05/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	3163.6700	3060.1400	3.1637	3.0601	0
05/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	652.1500	703.6500	0.6522	0.7037	9,000
05/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	6407.2800	6267.9500	6.4073	6.2680	0
05/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	135.8300	151.5300	0.1358	0.1515	2,490
05/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	8099.4600	7952.3300	8.0995	7.9523	0
05/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	58.8100	66.7100	0.0588	0.0667	0
05/03/2025	2044 On 07-August-25			Bond Future	11.4691	11.4942	79.5927	79.4344	16
05/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	479.2500	457.3400	0.4793	0.4573	9,000
05/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6091.0800	6227.4800	6.0911	6.2275	0
05/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1905.3400	1843.5100	1.9053	1.8435	9,000
05/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	2988.0900	3084.5700	2.9881	3.0846	0
05/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3887.4000	3791.4400	3.8874	3.7914	0
05/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1533.3200	1595.6700	1.5333	1.5957	9,000
05/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10743.2400	10597.0600	10.7432	10.5971	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	188.5100	200.6400	0.1885	0.2006	0
05/03/2025	2044 On 06-November-25			Bond Future	11.5783	11.6043	81.1335	80.9715	0
05/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	4128.8100	4036.4900	4.1288	4.0365	0
05/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2284.1000	2353.7700	2.2841	2.3538	0
05/03/2025	2044 On 05-February-26			Bond Future	11.6974	11.7246	78.3043	78.1384	0
05/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	3176.6200	3102.0100	3.1766	3.1020	0
05/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4024.9900	4116.2900	4.0250	4.1163	0
05/03/2025	2044 On 07-May-26			Bond Future	11.8319	11.8602	79.7601	79.5902	0
05/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3943.9600	3861.2900	3.9440	3.8613	0
05/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4135.6300	4222.8100	4.1356	4.2228	0
05/03/2025	2046 On 08-May-25			Bond Future	121.4177	121.4368	121.4177	121.4368	19,602
05/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	552.2700	533.2100	0.5523	0.5332	0
05/03/2025	2046 On 07-August-25			Bond Future	123.8258	123.8449	123.8258	123.8449	0
05/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	5135.8200	5154.9400	5.1358	5.1549	0
05/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2046 On 06-November-25			Bond Future	124.0050	124.0242	124.0050	124.0242	0
05/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1404.9700	1385.8300	1.4050	1.3858	0
05/03/2025	2046 On 05-February-26			Bond Future	126.4112	126.4298	126.4112	126.4298	0
05/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4761.2400	4779.8000	4.7612	4.7798	0
05/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2046 On 07-May-26			Bond Future	126.5043	126.5234	126.5043	126.5234	0
05/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1554.3000	1573.3900	1.5543	1.5734	0
05/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2050 On 08-May-25			Bond Future	123.0181	123.0370	123.0181	123.0370	16,319
05/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1858.1200	1876.9800	1.8581	1.8770	0
05/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2050 On 07-August-25			Bond Future	123.0973	123.1164	123.0973	123.1164	0
05/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	3207.2900	3226.3900	3.2073	3.2264	0
05/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2050 On 06-November-25			Bond Future	125.5108	125.5292	125.5108	125.5292	0
05/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	1090.7900	1109.1800	1.0908	1.1092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2050 On 05-February-26			Bond Future	125.5379	125.5567	125.5379	125.5567	0
05/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2717.8600	2736.6800	2.7179	2.7367	0
05/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	2050 On 07-May-26			Bond Future	127.9075	127.9254	127.9075	127.9254	0
05/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3837.5000	3855.3600	3.8375	3.8554	0
05/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	AL37 On 08-May-25			Index Future	1098.0260	1097.2010	1098.0260	1,097.2010	0
05/03/2025	AL37 On 07-August-25			Index Future	1119.5380	1118.6950	1119.5380	1,118.6950	0
05/03/2025	AL37 On 06-November-25			Index Future	1141.2340	1140.3720	1141.2340	1,140.3720	0
05/03/2025	AL37 On 05-February-26			Index Future	1163.1370	1162.2560	1163.1370	1,162.2560	0
05/03/2025	AL37 On 07-May-26			Index Future	1184.8760	1183.9740	1184.8760	1,183.9740	0
05/03/2025	AL7T On 08-May-25			Index Future	1315.5210	1314.6800	1315.5210	1,314.6800	0
05/03/2025	AL7T On 07-August-25			Index Future	1341.2940	1340.4340	1341.2940	1,340.4340	0
05/03/2025	AL7T On 06-November-25			Index Future	1367.2870	1366.4070	1367.2870	1,366.4070	0
05/03/2025	AL7T On 05-February-26			Index Future	1393.5290	1392.6290	1393.5290	1,392.6290	0
05/03/2025	AL7T On 07-May-26			Index Future	1419.5740	1418.6520	1419.5740	1,418.6520	0
05/03/2025	ALBI On 08-May-25			Index Future	1131.7620	1130.6640	1131.7620	1,130.6640	94
05/03/2025	ALBI On 07-August-25			Index Future	1153.9350	1152.8140	1153.9350	1,152.8140	0
05/03/2025	ALBI On 06-November-25			Index Future	1176.2970	1175.1510	1176.2970	1,175.1510	0
05/03/2025	ALBI On 05-February-26			Index Future	1198.8740	1197.7020	1198.8740	1,197.7020	0
05/03/2025	ALBI On 07-May-26			Index Future	1221.2800	1220.0830	1221.2800	1,220.0830	0
05/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	ES33 On 08-May-25			Bond Future	11.1588	11.1736	81.6485	81.5799	0
05/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6876.5000	6807.9100	6.8765	6.8079	0
05/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES33 On 07-August-25			Bond Future	11.2914	11.3070	83.2679	83.1976	0
05/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9463.2900	9393.0400	9.4633	9.3930	0
05/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES33 On 06-November-25			Bond Future	11.4417	11.4581	81.1039	81.0316	0
05/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2453.6700	2381.3400	2.4537	2.3813	0
05/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES33 On 05-February-26			Bond Future	11.6107	11.6281	82.6766	82.6021	0
05/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	518.9000	593.3900	0.5189	0.5934	0
05/03/2025	ES33 On 07-May-26			Bond Future	11.7959	11.8144	80.4386	80.3619	0
05/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	441.9200	518.6900	0.4419	0.5187	0
05/03/2025	ES42 On 08-May-25			Bond Future	11.7279	11.7577	76.8714	76.6956	0
05/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8240.4800	8064.7400	8.2405	8.0647	0
05/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES42 On 07-August-25			Bond Future	11.8447	11.8756	78.3958	78.2163	0
05/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10123.5900	9944.0800	10.1236	9.9441	0
05/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES42 On 06-November-25			Bond Future	11.9720	12.0042	75.6669	75.4831	0
05/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2332.9600	2149.2300	2.3330	2.1492	0
05/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES42 On 05-February-26			Bond Future	12.1074	12.1409	77.1325	76.9445	0
05/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1467.1900	1655.2200	1.4672	1.6552	0
05/03/2025	ES42 On 07-May-26			Bond Future	12.2582	12.2933	74.3203	74.1278	0
05/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	321.1000	513.6100	0.3211	0.5136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	GOVI On 08-May-25			GOVI	1114.3670	1113.3470	1114.3670	1,113.3470	639
05/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	923670.0000	913470.0000	92.3670	91.3470	0
05/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	GOVI On 07-August-25			GOVI	1136.1980	1135.1580	1136.1980	1,135.1580	0
05/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1251980.0000	1241580.0000	125.1980	124.1580	0
05/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	GOVI On 06-November-25			GOVI	1158.2170	1157.1530	1158.2170	1,157.1530	0
05/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	462170.0000	451530.0000	46.2170	45.1530	0
05/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	GOVI On 05-February-26			GOVI	1180.4470	1179.3590	1180.4470	1,179.3590	0
05/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	304470.0000	293590.0000	30.4470	29.3590	0
05/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	GOVI On 07-May-26			GOVI	1202.5090	1201.3970	1202.5090	1,201.3970	0
05/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	255090.0000	243970.0000	25.5090	24.3970	0
05/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/03/2025	IGOV On 08-May-25			Index Future	381.8150	381.7370	381.8150	381.7370	895
05/03/2025	IGOV On 07-August-25			Index Future	389.3880	389.3080	389.3880	389.3080	0
05/03/2025	IGOV On 06-November-25			Index Future	397.0240	396.9420	397.0240	396.9420	0
05/03/2025	IGOV On 05-February-26			Index Future	404.7340	404.6490	404.7340	404.6490	0
05/03/2025	IGOV On 07-May-26			Index Future	412.3850	412.2970	412.3850	412.2970	0
05/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/03/2025	R033 On 08-May-25			Bond Future	9.9082	9.9476	101.6475	101.4349	9,365
05/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2702.1700	2550.1800	2.7022	2.5502	0
05/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	456.5400	517.1800	0.4565	0.5172	0
05/03/2025	R033 On 07-August-25			Bond Future	9.9997	10.0411	103.6388	103.4217	0
05/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2904.0700	2771.1500	2.9041	2.7712	0
05/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1187.8700	1272.0800	1.1879	1.2721	0
05/03/2025	R033 On 06-November-25			Bond Future	10.1037	10.1473	100.6013	100.3791	0
05/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2948.8400	2824.2300	2.9488	2.8242	0
05/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1802.9600	1900.5800	1.8030	1.9006	0
05/03/2025	R033 On 05-February-26			Bond Future	10.2210	10.2670	102.5289	102.3015	0
05/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3443.7800	3315.2100	3.4438	3.3152	0
05/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2124.6700	2223.4800	2.1247	2.2235	0
05/03/2025	R033 On 07-May-26			Bond Future	10.3579	10.4067	99.3938	99.1610	0
05/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2999.8600	2883.5600	2.9999	2.8836	0
05/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2894.2700	3010.8100	2.8943	3.0108	0
05/03/2025	R035 On 08-May-25			Bond Future	10.4976	10.5060	91.9723	91.9250	78,080
05/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	405.7400	402.3000	0.4057	0.4023	300
05/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	2798.1700	2841.9400	2.7982	2.8419	0
05/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1162.2200	1150.4500	1.1622	1.1505	150
05/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1487.2300	1522.6700	1.4872	1.5227	0
05/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1586.2000	1570.1700	1.5862	1.5702	300
05/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1123.9700	1155.1500	1.1240	1.1552	0
05/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2993.8900	2966.3700	2.9939	2.9664	0
05/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	495.0300	514.7200	0.4950	0.5147	150
05/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3252.4400	3223.2300	3.2524	3.2232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	429.2100	447.2100	0.4292	0.4472	300
05/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5340.9400	5301.8700	5.3409	5.3019	400
05/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	136.0400	144.1800	0.1360	0.1442	0
05/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6510.0300	6467.8000	6.5100	6.4678	0
05/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	70.8800	75.8600	0.0709	0.0759	150
05/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6901.9200	6858.9000	6.9019	6.8589	0
05/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	56.7800	60.9700	0.0568	0.0610	0
05/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11328.0100	11281.0300	11.3280	11.2810	0
05/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.7300	1.9600	0.0017	0.0020	400
05/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	14294.5500	14247.3500	14.2946	14.2474	0
05/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	400
05/03/2025	R035 On 07-August-25			Bond Future	10.5979	10.6068	93.7741	93.7256	0
05/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	842.6500	834.1500	0.8427	0.8342	300
05/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3756.1400	3796.1200	3.7561	3.7961	0
05/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	2024.2300	2006.5800	2.0242	2.0066	300
05/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2123.0800	2153.9100	2.1231	2.1539	0
05/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4588.9200	4557.9200	4.5889	4.5579	0
05/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	832.6800	850.1600	0.8327	0.8502	8,500
05/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4751.9500	4720.3100	4.7520	4.7203	0
05/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	788.1300	804.9700	0.7881	0.8050	300
05/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10487.8300	10442.5600	10.4878	10.4426	0
05/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	85.4600	88.6700	0.0855	0.0887	0
05/03/2025	R035 On 06-November-25			Bond Future	10.7123	10.7216	91.0844	91.0342	0
05/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	838.7700	830.3900	0.8388	0.8304	2,000
05/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5297.7100	5339.5100	5.2977	5.3395	0
05/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1120.4700	1109.8200	1.1205	1.1098	300
05/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4610.2400	4649.7700	4.6102	4.6498	0
05/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1818.7900	1803.1900	1.8188	1.8032	2,000
05/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3464.8800	3499.4600	3.4649	3.4995	0
05/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2254.8800	2236.5900	2.2549	2.2366	300
05/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	2970.2000	3002.0900	2.9702	3.0021	0
05/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3363.6400	3339.5000	3.3636	3.3395	250
05/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2096.6700	2122.7100	2.0967	2.1227	0
05/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	4215.3200	4187.4500	4.2153	4.1875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1641.9300	1664.2400	1.6419	1.6642	0
05/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	5057.4400	5026.4000	5.0574	5.0264	0
05/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1305.0100	1324.1500	1.3050	1.3242	2,000
05/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	5132.8100	5101.5100	5.1328	5.1015	0
05/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1278.8800	1297.7600	1.2789	1.2978	250
05/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5982.9200	5948.9100	5.9829	5.9489	0
05/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1023.0700	1039.2400	1.0231	1.0392	300
05/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	7107.7500	7070.7200	7.1078	7.0707	0
05/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	768.1100	781.2600	0.7681	0.7813	250
05/03/2025	R035 On 05-February-26			Bond Future	10.8403	10.8502	92.8303	92.7784	0
05/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2853.8000	2832.2200	2.8538	2.8322	0
05/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3118.0300	3148.3700	3.1180	3.1484	0
05/03/2025	R035 On 07-May-26			Bond Future	10.9780	10.9885	90.0539	90.0000	0
05/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	3066.6900	3044.2800	3.0667	3.0443	0
05/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3673.1100	3704.5500	3.6731	3.7046	0
05/03/2025	R038 On 08-May-25			Bond Future	10.9507	10.9648	100.7356	100.6400	9,052
05/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2747.0700	2692.3400	2.7471	2.6923	0
05/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	809.0300	849.9200	0.8090	0.8499	0
05/03/2025	R038 On 07-August-25			Bond Future	11.0601	11.0748	102.7090	102.6112	0
05/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	3068.4800	3018.8200	3.0685	3.0188	0
05/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	1880.0900	1928.3000	1.8801	1.9283	0
05/03/2025	R038 On 06-November-25			Bond Future	11.1797	11.1951	99.2119	99.1113	0
05/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2419.2400	2380.6500	2.4192	2.3807	1,770
05/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3734.6700	3796.6800	3.7347	3.7967	0
05/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3296.0600	3248.7000	3.2961	3.2487	0
05/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	2903.5800	2956.8200	2.9036	2.9568	0
05/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	8068.9200	7992.4900	8.0689	7.9925	0
05/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	964.0100	988.1800	0.9640	0.9882	1,770
05/03/2025	R038 On 05-February-26			Bond Future	11.3096	11.3258	101.1125	101.0091	0
05/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	4054.7600	4003.0100	4.0548	4.0030	0
05/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3227.5000	3279.2100	3.2275	3.2792	0
05/03/2025	R038 On 07-May-26			Bond Future	11.4544	11.4715	97.5090	97.4025	0
05/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3942.8200	3893.7000	3.9428	3.8937	0
05/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4283.0100	4340.4500	4.2830	4.3405	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R053 On 08-May-25			Bond Future	11.2575	11.2865	104.4478	104.1956	22,700
05/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10945.3100	10703.6500	10.9453	10.7037	0
05/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	64.7600	75.2500	0.0648	0.0753	0
05/03/2025	R053 On 07-August-25			Bond Future	11.3545	11.3847	106.4939	106.2364	0
05/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13927.0100	13689.6200	13.9270	13.6896	0
05/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	267.1800	287.3200	0.2672	0.2873	0
05/03/2025	R053 On 06-November-25			Bond Future	11.4591	11.4905	102.6917	102.4284	0
05/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5431.4400	5278.7900	5.4314	5.2788	0
05/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	2954.0200	3064.6900	2.9540	3.0647	0
05/03/2025	R053 On 05-February-26			Bond Future	11.5711	11.6038	104.6589	104.3895	0
05/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	4297.0200	4170.7300	4.2970	4.1707	0
05/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	4971.9300	5114.9900	4.9719	5.1150	0
05/03/2025	R053 On 07-May-26			Bond Future	11.6938	11.7279	100.7440	100.4685	0
05/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	5319.2800	5181.8100	5.3193	5.1818	0
05/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5350.4300	5488.5100	5.3504	5.4885	0
05/03/2025	R186 On 08-May-25			Bond Future	8.2866	8.2947	107.3747	107.3624	158,824
05/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	403.2800	396.6900	0.4033	0.3967	0
05/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	126.6700	132.3700	0.1267	0.1324	0
05/03/2025	R186 On 07-August-25			Bond Future	8.3561	8.3661	104.1693	104.1564	0
05/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1185.0300	1174.9000	1.1850	1.1749	1,983
05/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	82.9600	85.7200	0.0830	0.0857	0
05/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1724.2600	1712.9500	1.7243	1.7130	0
05/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	42.1200	43.7000	0.0421	0.0437	0
05/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2412.8200	2400.7200	2.4128	2.4007	0
05/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	18.3300	19.1200	0.0183	0.0191	1,983
05/03/2025	R186 On 06-November-25			Bond Future	8.4741	8.4873	106.1865	106.1726	447
05/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	190.3500	186.3100	0.1904	0.1863	0
05/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	554.7100	564.6600	0.5547	0.5647	0
05/03/2025	R186 On 05-February-26			Bond Future	8.6942	8.7127	102.9144	102.8992	0
05/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	267.0000	261.3800	0.2670	0.2614	0
05/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	484.9900	494.5600	0.4850	0.4946	0
05/03/2025	R186 On 07-May-26			Bond Future	9.1998	9.2282	104.8302	104.8136	0
05/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	183.1000	177.6500	0.1831	0.1777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	482.8300	494.0400	0.4828	0.4940	0
05/03/2025	R202 On 08-May-25			Bond Future	273.6097	273.6538	273.6097	273.6538	2,157
05/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	1299.6600	1343.8100	1.2997	1.3438	0
05/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R202 On 07-August-25			Bond Future	273.8161	273.8605	273.8161	273.8605	0
05/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	2216.1200	2260.5400	2.2161	2.2605	0
05/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R202 On 06-November-25			Bond Future	279.1850	279.2279	279.1850	279.2279	0
05/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	3545.0100	3587.9400	3.5450	3.5879	0
05/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R202 On 05-February-26			Bond Future	279.2782	279.3219	279.2782	279.3219	0
05/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	1458.1600	1501.8500	1.4582	1.5019	0
05/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R202 On 07-May-26			Bond Future	284.5509	284.5924	284.5509	284.5924	0
05/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	7000.9000	7042.4100	7.0009	7.0424	0
05/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R209 On 08-May-25			Bond Future	10.7170	10.7306	72.4207	72.3516	28,715
05/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5700.8600	5637.2200	5.7009	5.6372	0
05/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	59.9600	65.4400	0.0600	0.0654	0
05/03/2025	R209 On 07-August-25			Bond Future	10.8139	10.8281	73.8394	73.7687	0
05/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8687.9900	8622.9600	8.6880	8.6230	0
05/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	126.8300	132.4900	0.1268	0.1325	0
05/03/2025	R209 On 06-November-25			Bond Future	10.9202	10.9351	72.1167	72.0440	0
05/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3324.0600	3283.3200	3.3241	3.2833	0
05/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1636.6300	1668.5700	1.6366	1.6686	0
05/03/2025	R209 On 05-February-26			Bond Future	11.0362	11.0518	73.4987	73.4240	0
05/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2502.6900	2470.3800	2.5027	2.4704	0
05/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3015.8200	3058.2200	3.0158	3.0582	0
05/03/2025	R209 On 07-May-26			Bond Future	11.1660	11.1823	71.7160	71.6391	0
05/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2860.3000	2825.7200	2.8603	2.8257	0
05/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3314.1400	3356.5100	3.3141	3.3565	0
05/03/2025	R210 On 08-May-25			Bond Future	246.7099	246.1903	246.7099	246.1903	3,395
05/03/2025	R210 On 08-May-25	248.03	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
05/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1320.1100	1839.6600	1.3201	1.8397	0
05/03/2025	R210 On 07-August-25			Bond Future	251.6030	251.0722	251.6030	251.0722	0
05/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3162.9500	2632.1600	3.1630	2.6322	0
05/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R210 On 06-November-25			Bond Future	253.1277	252.5855	253.1277	252.5855	0
05/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	987.6500	445.5000	0.9877	0.4455	0
05/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R210 On 05-February-26			Bond Future	258.0404	257.4855	258.0404	257.4855	0
05/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4940.4000	4385.4900	4.9404	4.3855	0
05/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R210 On 07-May-26			Bond Future	259.4371	258.8713	259.4371	258.8713	0
05/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4037.0800	3471.3400	4.0371	3.4713	0
05/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/03/2025	R213 On 08-May-25			Bond Future	9.4850	9.5085	90.4964	90.4006	101,792
05/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4189.3700	4103.1500	4.1894	4.1032	0
05/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	82.7500	92.2800	0.0828	0.0923	0
05/03/2025	R213 On 07-August-25			Bond Future	9.5672	9.5921	92.2693	92.1714	17
05/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7835.1000	7740.0300	7.8351	7.7400	0
05/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	32.8300	35.7100	0.0328	0.0357	0
05/03/2025	R213 On 06-November-25			Bond Future	9.6688	9.6953	90.5026	90.4021	0
05/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2615.2200	2555.4600	2.6152	2.5555	0
05/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1182.2200	1223.0000	1.1822	1.2230	0
05/03/2025	R213 On 05-February-26			Bond Future	9.7889	9.8172	92.2378	92.1346	0
05/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2151.0500	2098.5800	2.1511	2.0986	0
05/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1783.4100	1834.2000	1.7834	1.8342	0
05/03/2025	R213 On 07-May-26			Bond Future	9.9260	9.9564	90.4035	90.2973	0
05/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1918.4100	1870.4600	1.9184	1.8705	0
05/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2359.6800	2417.9100	2.3597	2.4179	0
05/03/2025	R214 On 08-May-25			Bond Future	11.1292	11.1579	67.2057	67.0504	16,369
05/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6446.8000	6299.8800	6.4468	6.2999	0
05/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	55.3900	63.7800	0.0554	0.0638	0
05/03/2025	R214 On 07-August-25			Bond Future	11.2235	11.2532	68.5224	68.3638	0
05/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8614.9300	8469.5100	8.6149	8.4695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	179.5600	192.7100	0.1796	0.1927	0
05/03/2025	R214 On 06-November-25			Bond Future	11.3276	11.3584	66.5494	66.3872	0
05/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3540.9000	3447.1100	3.5409	3.4471	0
05/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	1923.8600	1992.2100	1.9239	1.9922	0
05/03/2025	R214 On 05-February-26			Bond Future	11.4412	11.4732	67.8250	67.6591	0
05/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2506.7500	2433.7700	2.5068	2.4338	0
05/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3456.8900	3549.7600	3.4569	3.5498	0
05/03/2025	R214 On 07-May-26			Bond Future	11.5603	11.5936	65.7886	65.6189	0
05/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3339.4800	3256.1000	3.3395	3.2561	0
05/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3494.3800	3580.7000	3.4944	3.5807	0
05/03/2025	R248 On 08-May-25			Bond Future	11.2806	11.3145	81.1355	80.9086	268,613
05/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	8154.4200	7940.0200	8.1544	7.9400	0
05/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	75.4700	87.9200	0.0755	0.0879	0
05/03/2025	R248 On 07-August-25			Bond Future	11.3771	11.4122	82.7251	82.4934	0
05/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10905.7000	10692.1000	10.9057	10.6921	0
05/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	214.6400	232.6600	0.2146	0.2327	0
05/03/2025	R248 On 06-November-25			Bond Future	11.4829	11.5194	79.8847	79.6480	0
05/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	4164.4500	4030.4000	4.1645	4.0304	0
05/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2521.9700	2624.6600	2.5220	2.6247	0
05/03/2025	R248 On 05-February-26			Bond Future	11.5982	11.6362	81.4157	81.1737	0
05/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	3350.6200	3239.9100	3.3506	3.2399	0
05/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4242.4700	4373.7500	4.2425	4.3738	0
05/03/2025	R248 On 07-May-26			Bond Future	11.7185	11.7581	78.4895	78.2421	0
05/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	4258.1700	4133.7900	4.2582	4.1338	0
05/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4249.0000	4371.9800	4.2490	4.3720	0
05/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0