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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	2029 On 08-May-25			Bond Future	136.5533	136.5255	136.5533	136.5255	5,933
02/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1296.6700	1324.5200	1.2967	1.3245	0
02/04/2025	2029 On 07-August-25			Bond Future	139.2465	139.2179	139.2465	139.2179	0
02/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1836.5200	1807.8500	1.8365	1.8079	0
02/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2029 On 06-November-25			Bond Future	140.5232	140.4928	140.5232	140.4928	68
02/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	733.1600	702.7700	0.7332	0.7028	0
02/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2029 On 05-February-26			Bond Future	143.2568	143.2247	143.2568	143.2247	0
02/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	3146.7600	3114.7300	3.1468	3.1147	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2029 On 07-May-26			Bond Future	144.5368	144.5028	144.5368	144.5028	0
02/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2716.7700	2682.8200	2.7168	2.6828	0
02/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2030 On 08-May-25			Bond Future	9.2986	9.1271	97.3615	97.9880	73,930
02/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	32.9000	91.1500	0.0329	0.0912	800
02/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2317.1200	1748.8900	2.3171	1.7489	0
02/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	43.0500	113.6800	0.0431	0.1137	300
02/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2177.5400	1621.6900	2.1775	1.6217	0
02/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	160.2700	331.9700	0.1603	0.3320	1,320
02/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1439.3000	984.5200	1.4393	0.9845	0
02/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	422.0300	726.4100	0.4220	0.7264	800
02/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	854.8300	532.7300	0.8548	0.5327	0
02/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	485.2800	813.0900	0.4853	0.8131	300
02/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	771.8400	473.1700	0.7718	0.4732	0
02/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	951.1000	1400.2100	0.9511	1.4002	680
02/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	402.1000	224.7300	0.4021	0.2247	0
02/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1176.0200	1663.3000	1.1760	1.6633	0
02/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	302.5200	163.3200	0.3025	0.1633	300
02/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2337.8600	2925.2800	2.3379	2.9253	0
02/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	73.8900	34.8300	0.0739	0.0348	0
02/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2533.8300	3129.0500	2.5338	3.1291	0
02/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	58.1900	26.9300	0.0582	0.0269	800
02/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3609.5400	4227.4100	3.6095	4.2274	1,640
02/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	14.9800	6.3700	0.0150	0.0064	0
02/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4903.7800	5528.9900	4.9038	5.5290	2,280
02/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	2.0400	0.7700	0.0020	0.0008	0
02/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8784.2900	9410.7700	8.7843	9.4108	0
02/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
02/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10127.4400	10753.9200	10.1274	10.7539	0
02/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
02/04/2025	2030 On 07-August-25			Bond Future	9.3985	9.2152	95.2475	95.8861	47,753
02/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	238.0000	377.0300	0.2380	0.3770	300
02/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2628.4800	2129.0000	2.6285	2.1290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	790.4900	1089.0400	0.7905	1.0890	300
02/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1412.2500	1072.2900	1.4123	1.0723	0
02/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1990.9800	2461.2300	1.9910	2.4612	0
02/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	576.1300	407.8700	0.5761	0.4079	300
02/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3841.6500	4420.3500	3.8417	4.4204	1,054
02/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	178.3900	118.5800	0.1784	0.1186	0
02/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5753.8000	6377.7000	5.7538	6.3777	0
02/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	36.8300	22.2200	0.0368	0.0222	0
02/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8893.1400	9531.0000	8.8931	9.5310	0
02/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.3400	0.6900	0.0013	0.0007	1,054
02/04/2025	2030 On 06-November-25			Bond Future	9.5052	9.3093	97.0820	97.7320	0
02/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	352.9500	509.1600	0.3530	0.5092	300
02/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2991.6700	2497.8800	2.9917	2.4979	0
02/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	906.4100	1190.6400	0.9064	1.1906	300
02/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1854.6100	1488.8400	1.8546	1.4888	0
02/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1437.1600	1802.6100	1.4372	1.8026	0
02/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1322.2900	1037.7400	1.3223	1.0377	0
02/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2590.5600	3068.5100	2.5906	3.0685	0
02/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	714.4100	542.3600	0.7144	0.5424	300
02/04/2025	2030 On 05-February-26			Bond Future	9.6300	9.4196	94.9391	95.6009	0
02/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1359.5300	1691.1100	1.3595	1.6911	0
02/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1799.3000	1469.1200	1.7993	1.4691	0
02/04/2025	2030 On 07-May-26			Bond Future	9.7901	9.5632	96.7360	97.4095	0
02/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1172.8100	1464.1400	1.1728	1.4641	0
02/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2364.2800	1982.1200	2.3643	1.9821	0
02/04/2025	2032 On 08-May-25			Bond Future	10.0866	9.9115	91.9925	92.8022	129,849
02/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	43.1800	113.9000	0.0432	0.1139	300
02/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3270.3100	2531.3600	3.2703	2.5314	0
02/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	49.8200	128.0200	0.0498	0.1280	800
02/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3180.9300	2449.4600	3.1809	2.4495	0
02/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	534.6500	891.1700	0.5347	0.8912	300
02/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1397.8000	944.6500	1.3978	0.9447	0
02/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	571.9600	941.8100	0.5720	0.9418	800
02/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1342.1200	902.3000	1.3421	0.9023	0

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02/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1482.0000	2062.6300	1.4820	2.0626	0
02/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	598.4700	369.4300	0.5985	0.3694	300
02/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3796.4900	4557.4900	3.7965	4.5575	0
02/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	108.8200	60.1500	0.1088	0.0602	0
02/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	4040.3300	4808.7400	4.0403	4.8087	0
02/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	91.4100	50.1500	0.0914	0.0502	800
02/04/2025	2032 On 07-August-25			Bond Future	10.1955	10.0114	93.7842	94.6095	0
02/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	284.0700	443.7400	0.2841	0.4437	300
02/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3919.2100	3253.6100	3.9192	3.2536	0
02/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	920.3300	1265.5200	0.9203	1.2655	300
02/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2249.6200	1769.5400	2.2496	1.7695	0
02/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2617.5500	3209.1500	2.6176	3.2092	0
02/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	880.0100	646.3400	0.8800	0.6463	300
02/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7709.1400	8513.6200	7.7091	8.5136	0
02/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	56.2800	35.4900	0.0563	0.0355	0
02/04/2025	2032 On 06-November-25			Bond Future	10.3192	10.1256	91.4293	92.2698	0
02/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	467.4500	655.7700	0.4675	0.6558	300
02/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4544.8500	3892.7600	4.5449	3.8928	0
02/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1135.8600	1471.8300	1.1359	1.4718	300
02/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2967.4700	2463.0300	2.9675	2.4630	0
02/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2235.4600	2725.5300	2.2355	2.7255	0
02/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1802.0200	1451.6800	1.8020	1.4517	0
02/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3527.8500	4132.4800	3.5279	4.1325	0
02/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1107.0300	871.2500	1.1070	0.8713	300
02/04/2025	2032 On 05-February-26			Bond Future	10.4561	10.2519	93.1858	94.0417	0
02/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1642.8300	2034.3200	1.6428	2.0343	0
02/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2887.4800	2423.0900	2.8875	2.4231	0
02/04/2025	2032 On 07-May-26			Bond Future	10.6101	10.3946	90.7893	91.6607	0
02/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1609.3000	1976.6300	1.6093	1.9766	0
02/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3523.4700	3019.4800	3.5235	3.0195	0
02/04/2025	2033 On 08-May-25			Bond Future	128.4291	128.3756	128.4291	128.3756	9,939
02/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2190.8900	2244.4400	2.1909	2.2444	0
02/04/2025	2033 On 07-August-25			Bond Future	130.9620	130.9071	130.9620	130.9071	0

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02/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2312.0200	2257.1400	2.3120	2.2571	0
02/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2033 On 06-November-25			Bond Future	131.9775	131.9204	131.9775	131.9204	0
02/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1162.5000	1219.5600	1.1625	1.2196	0
02/04/2025	2033 On 05-February-26			Bond Future	134.5449	134.4857	134.5449	134.4857	0
02/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1664.9100	1605.7300	1.6649	1.6057	0
02/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2033 On 07-May-26			Bond Future	135.5549	135.4934	135.5549	135.4934	0
02/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	394.9100	333.4200	0.3949	0.3334	0
02/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2037 On 08-May-25			Bond Future	11.3409	11.1265	84.1935	85.3976	63,025
02/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	17.3400	68.5000	0.0173	0.0685	300
02/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	4886.0400	3733.1500	4.8860	3.7332	0
02/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	323.6000	707.0600	0.3236	0.7071	300
02/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2250.0500	1429.4600	2.2501	1.4295	0
02/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	1426.3200	2262.9600	1.4263	2.2630	0
02/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	767.8800	400.4700	0.7679	0.4005	300
02/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4898.3400	6068.0200	4.8983	6.0680	0
02/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	56.5800	22.2100	0.0566	0.0222	0
02/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	6367.7300	7560.6400	6.3677	7.5606	15,000
02/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	17.4800	6.3400	0.0175	0.0063	0
02/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9941.2400	11145.0500	9.9412	11.1451	7,500
02/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.3300	0.0900	0.0003	0.0001	0
02/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	10171.7100	11375.5800	10.1717	11.3756	7,500
02/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2400	0.0600	0.0002	0.0001	0
02/04/2025	2037 On 07-August-25			Bond Future	11.4720	11.2489	81.5724	82.7998	74,658
02/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	139.7700	263.4000	0.1398	0.2634	2,541
02/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	6643.3800	5539.6000	6.6434	5.5396	0
02/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	237.7000	419.8300	0.2377	0.4198	300
02/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	5779.1500	4733.8700	5.7792	4.7339	0
02/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	277.4300	480.6600	0.2774	0.4807	2,341
02/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	5521.2000	4497.0200	5.5212	4.4970	0
02/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	360.7200	604.7500	0.3607	0.6048	200

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02/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5072.2200	4088.8400	5.0722	4.0888	0
02/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	869.3200	1303.4400	0.8693	1.3034	300
02/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3496.5900	2703.3000	3.4966	2.7033	0
02/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	1004.0900	1477.9100	1.0041	1.4779	0
02/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3234.2700	2480.6800	3.2343	2.4807	2,541
02/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1852.2900	2520.6900	1.8523	2.5207	0
02/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2135.9000	1576.8900	2.1359	1.5769	2,541
02/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1937.8600	2622.0200	1.9379	2.6220	7,500
02/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2057.5800	1514.3300	2.0576	1.5143	7,500
02/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3136.9300	3995.1000	3.1369	3.9951	0
02/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1272.8800	903.6400	1.2729	0.9036	2,541
02/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	3172.5900	4034.8700	3.1726	4.0349	0
02/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1255.8700	890.7400	1.2559	0.8907	300
02/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	4463.0500	5446.2400	4.4631	5.4462	0
02/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	784.5800	540.3600	0.7846	0.5404	2,541
02/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	8006.0300	9159.1300	8.0060	9.1591	0
02/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	206.1500	131.8400	0.2062	0.1318	0
02/04/2025	2037 On 06-November-25			Bond Future	11.6044	11.3725	83.1432	84.3935	0
02/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	442.6300	674.0100	0.4426	0.6740	300
02/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	6645.9300	5626.9800	6.6459	5.6270	0
02/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1139.8800	1576.1500	1.1399	1.5762	300
02/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4455.7000	3641.6400	4.4557	3.6416	0
02/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2665.5900	3373.8000	2.6656	3.3738	0
02/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2529.0800	1986.9600	2.5291	1.9870	0
02/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	4403.5900	5297.0800	4.4036	5.2971	0
02/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1514.1800	1157.3400	1.5142	1.1573	300
02/04/2025	2037 On 05-February-26			Bond Future	11.7480	11.5066	80.4817	81.7554	0
02/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	819.8500	1132.7500	0.8199	1.1328	1,930
02/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	6845.5900	5884.7400	6.8456	5.8847	0
02/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1188.0300	1588.9000	1.1880	1.5889	1,970
02/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	5788.2100	4915.3300	5.7882	4.9153	0
02/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1753.6300	2265.3500	1.7536	2.2654	0
02/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4685.6600	3923.6300	4.6857	3.9236	0
02/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2109.8200	2680.6600	2.1098	2.6807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4170.6700	3467.7600	4.1707	3.4678	1,930
02/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3442.5000	4186.6900	3.4425	4.1867	0
02/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2861.1900	2331.6300	2.8612	2.3316	1,930
02/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4737.6400	5602.9400	4.7376	5.6029	0
02/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2077.2300	1668.7800	2.0772	1.6688	1,970
02/04/2025	2037 On 07-May-26			Bond Future	11.9078	11.6563	82.0039	83.3011	0
02/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2052.2600	2584.1800	2.0523	2.5842	0
02/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5130.2100	4364.9400	5.1302	4.3649	0
02/04/2025	2038 On 08-May-25			Bond Future	139.8899	139.5108	139.8899	139.5108	2,918
02/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	209.9100	0.0000	0.2099	0.0000	0
02/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	169.2200	0.0000	0.1692	0
02/04/2025	2038 On 07-August-25			Bond Future	140.5165	140.1297	140.5165	140.1297	0
02/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	956.4800	569.7200	0.9565	0.5697	0
02/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2038 On 06-November-25			Bond Future	143.2571	142.8616	143.2571	142.8616	0
02/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	622.8700	1018.4100	0.6229	1.0184	0
02/04/2025	2038 On 05-February-26			Bond Future	143.8682	143.4638	143.8682	143.4638	0
02/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	668.2100	263.8200	0.6682	0.2638	0
02/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2038 On 07-May-26			Bond Future	146.6273	146.2139	146.6273	146.2139	0
02/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	2097.2900	1683.9400	2.0973	1.6839	0
02/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2040 On 08-May-25			Bond Future	11.6970	11.4879	83.7740	85.0321	32,474
02/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5329.1700	6554.2800	5.3292	6.5543	0
02/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	54.7000	21.7500	0.0547	0.0218	0
02/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5949.3000	7186.1300	5.9493	7.1861	15,000
02/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	34.5500	13.3200	0.0346	0.0133	0
02/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	9392.3700	10649.2500	9.3924	10.6493	7,500
02/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	1.7500	0.5700	0.0018	0.0006	0
02/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9735.4300	10992.6900	9.7354	10.9927	7,500
02/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.1700	0.3700	0.0012	0.0004	0
02/04/2025	2040 On 07-August-25			Bond Future	11.8309	11.6136	80.8941	82.1765	37,122

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	203.7000	365.7600	0.2037	0.3658	400
02/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	6568.0400	5447.7200	6.5680	5.4477	0
02/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	1000.8800	1476.5200	1.0009	1.4765	400
02/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3573.5800	2766.8400	3.5736	2.7668	0
02/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2692.3700	3506.9500	2.6924	3.5070	0
02/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1715.2800	1247.4800	1.7153	1.2475	400
02/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	8148.0300	9336.7400	8.1480	9.3367	0
02/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	276.1400	182.4700	0.2761	0.1825	0
02/04/2025	2040 On 06-November-25			Bond Future	11.9653	11.7397	82.4518	83.7581	292
02/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2393.7900	3069.6200	2.3938	3.0696	0
02/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3115.5700	2485.0300	3.1156	2.4850	0
02/04/2025	2040 On 05-February-26			Bond Future	12.1104	11.8758	79.5263	80.8572	0
02/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1722.4000	2229.1700	1.7224	2.2292	0
02/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5316.5400	4492.4000	5.3165	4.4924	0
02/04/2025	2040 On 07-May-26			Bond Future	12.2697	12.0258	81.0301	82.3855	0
02/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2189.2400	2742.0800	2.1892	2.7421	0
02/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5585.2000	4782.6900	5.5852	4.7827	0
02/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2044 On 08-May-25			Bond Future	11.8554	11.6412	79.2739	80.5862	72,436
02/04/2025	2044 On 08-May-25		Put	Bond Future	20726.1000	19413.7700	20.7261	19.4138	0
02/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	5.2800	25.9100	0.0053	0.0259	9,000
02/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	6491.8800	5200.1800	6.4919	5.2002	0
02/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	9.8000	42.9800	0.0098	0.0430	2,490
02/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6016.8400	4737.6900	6.0168	4.7377	0
02/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	173.4600	435.4400	0.1735	0.4354	9,000
02/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	3328.7700	2278.4200	3.3288	2.2784	0
02/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	620.4300	1193.4400	0.6204	1.1934	0
02/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	1878.1300	1138.8100	1.8781	1.1388	2,490
02/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	888.2600	1582.8700	0.8883	1.5829	0
02/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1468.3100	850.5900	1.4683	0.8506	9,000
02/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3425.7800	4604.0100	3.4258	4.6040	0
02/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	245.9000	111.8000	0.2459	0.1118	2,490
02/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	5032.5300	6295.8300	5.0325	6.2958	0
02/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	83.4500	34.4200	0.0835	0.0344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2044 On 07-August-25			Bond Future	11.9849	11.7625	76.4316	77.7694	16
02/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	60.2300	126.8900	0.0602	0.1269	9,000
02/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	8833.1400	7562.0800	8.8331	7.5621	0
02/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	555.7100	896.3900	0.5557	0.8964	9,000
02/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	4799.5400	3802.5000	4.7995	3.8025	0
02/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1743.5100	2425.3200	1.7435	2.4253	0
02/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2550.5100	1894.6000	2.5505	1.8946	9,000
02/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	7727.7900	8951.6400	7.7278	8.9516	0
02/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	334.1400	220.2700	0.3341	0.2203	0
02/04/2025	2044 On 06-November-25			Bond Future	12.1144	11.8838	77.9033	79.2661	0
02/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2195.8400	2854.7700	2.1958	2.8548	0
02/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3581.2700	2877.3800	3.5813	2.8774	0
02/04/2025	2044 On 05-February-26			Bond Future	12.2535	12.0140	75.0157	76.4042	0
02/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1585.7700	2085.5200	1.5858	2.0855	0
02/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5722.7400	4834.0300	5.7227	4.8340	0
02/04/2025	2044 On 07-May-26			Bond Future	12.4054	12.1566	76.4341	77.8482	0
02/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2285.3000	2866.3800	2.2853	2.8664	0
02/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5803.0000	4969.9300	5.8030	4.9699	0
02/04/2025	2046 On 08-May-25			Bond Future	119.3971	119.3887	119.3971	119.3887	19,602
02/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	2572.8600	2581.3000	2.5729	2.5813	0
02/04/2025	2046 On 07-August-25			Bond Future	121.7520	121.7431	121.7520	121.7431	0
02/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	3062.0300	3053.1400	3.0620	3.0531	0
02/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2046 On 06-November-25			Bond Future	121.8648	121.8547	121.8648	121.8547	0
02/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3545.2500	3555.3100	3.5453	3.5553	0
02/04/2025	2046 On 05-February-26			Bond Future	124.2349	124.2237	124.2349	124.2237	0
02/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2584.8500	2573.6900	2.5849	2.5737	0
02/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2046 On 07-May-26			Bond Future	124.3099	124.2973	124.3099	124.2973	0
02/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	640.1200	652.6600	0.6401	0.6527	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2050 On 08-May-25			Bond Future	120.6605	120.6514	120.6605	120.6514	16,080
02/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	499.5300	508.6400	0.4995	0.5086	0
02/04/2025	2050 On 07-August-25			Bond Future	120.6642	120.6546	120.6642	120.6546	0
02/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	774.1800	764.6000	0.7742	0.7646	0
02/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2050 On 06-November-25			Bond Future	123.0176	123.0069	123.0176	123.0069	0
02/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1402.4300	1413.1100	1.4024	1.4131	0
02/04/2025	2050 On 05-February-26			Bond Future	122.9872	122.9751	122.9872	122.9751	0
02/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	167.1600	155.1400	0.1672	0.1551	0
02/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	2050 On 07-May-26			Bond Future	125.3456	125.3324	125.3456	125.3324	0
02/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	1275.5800	1262.3500	1.2756	1.2624	0
02/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	AL37 On 08-May-25			Index Future	1087.6290	1095.9910	1087.6290	1,095.9910	0
02/04/2025	AL37 On 07-August-25			Index Future	1108.8130	1117.3360	1108.8130	1,117.3360	0
02/04/2025	AL37 On 06-November-25			Index Future	1130.1830	1138.8680	1130.1830	1,138.8680	0
02/04/2025	AL37 On 05-February-26			Index Future	1151.9170	1160.7660	1151.9170	1,160.7660	0
02/04/2025	AL37 On 07-May-26			Index Future	1173.7790	1182.7930	1173.7790	1,182.7930	0
02/04/2025	AL7T On 08-May-25			Index Future	1287.5530	1305.0210	1287.5530	1,305.0210	0
02/04/2025	AL7T On 07-August-25			Index Future	1312.6310	1330.4380	1312.6310	1,330.4380	0
02/04/2025	AL7T On 06-November-25			Index Future	1337.9290	1356.0760	1337.9290	1,356.0760	0
02/04/2025	AL7T On 05-February-26			Index Future	1363.6580	1382.1510	1363.6580	1,382.1510	0
02/04/2025	AL7T On 07-May-26			Index Future	1389.5380	1408.3780	1389.5380	1,408.3780	0
02/04/2025	ALBI On 08-May-25			Index Future	1107.4750	1119.8580	1107.4750	1,119.8580	92
02/04/2025	ALBI On 07-August-25			Index Future	1129.0450	1141.6680	1129.0450	1,141.6680	0
02/04/2025	ALBI On 06-November-25			Index Future	1150.8050	1163.6690	1150.8050	1,163.6690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	ALBI On 05-February-26			Index Future	1172.9360	1186.0440	1172.9360	1,186.0440	0
02/04/2025	ALBI On 07-May-26			Index Future	1195.1970	1208.5500	1195.1970	1,208.5500	0
02/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C431 On 31-January-31			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
02/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	ES33 On 08-May-25			Bond Future	11.5226	11.3185	79.9845	80.9123	0
02/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5212.5400	6140.2700	5.2125	6.1403	0
02/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES33 On 07-August-25			Bond Future	11.6739	11.4605	81.5620	82.5079	0
02/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7757.4100	8703.2800	7.7574	8.7033	0
02/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES33 On 06-November-25			Bond Future	11.8441	11.6208	79.3565	80.3202	0
02/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	706.2900	1669.9200	0.7063	1.6699	0
02/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES33 On 05-February-26			Bond Future	12.0319	11.7978	80.8991	81.8808	0
02/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2296.4100	1314.6600	2.2964	1.3147	0
02/04/2025	ES33 On 07-May-26			Bond Future	12.2320	11.9864	78.6521	79.6520	0
02/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2228.4500	1228.5600	2.2285	1.2286	0
02/04/2025	ES42 On 08-May-25			Bond Future	12.1737	11.9802	74.3006	75.3996	0
02/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5669.7400	6768.6900	5.6697	6.7687	0
02/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES42 On 07-August-25			Bond Future	12.3087	12.1079	75.7659	76.8864	0
02/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7493.7700	8614.2300	7.4938	8.6142	0
02/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES42 On 06-November-25			Bond Future	12.4556	12.2469	72.9781	74.1197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	785.8000	0.0000	0.7858	0
02/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	355.8100	0.0000	0.3558	0.0000	0
02/04/2025	ES42 On 05-February-26			Bond Future	12.6092	12.3923	74.3956	75.5589	0
02/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4204.0900	3040.8300	4.2041	3.0408	0
02/04/2025	ES42 On 07-May-26			Bond Future	12.7761	12.5504	71.5550	72.7398	0
02/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3086.3900	1901.5700	3.0864	1.9016	0
02/04/2025	GOVI On 08-May-25			GOVI	1091.1930	1103.1420	1091.1930	1,103.1420	634
02/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	691930.0000	811420.0000	69.1930	81.1420	0
02/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	GOVI On 07-August-25			GOVI	1112.4460	1124.6270	1112.4460	1,124.6270	0
02/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1014460.0000	1136270.0000	101.4460	113.6270	0
02/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	GOVI On 06-November-25			GOVI	1133.8860	1146.2990	1133.8860	1,146.2990	0
02/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	218860.0000	342990.0000	21.8860	34.2990	0
02/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	GOVI On 05-February-26			GOVI	1155.6920	1168.3410	1155.6920	1,168.3410	0
02/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	56920.0000	183410.0000	5.6920	18.3410	0
02/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	GOVI On 07-May-26			GOVI	1177.6250	1190.5110	1177.6250	1,190.5110	0
02/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	6250.0000	135110.0000	0.6250	13.5110	0
02/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/04/2025	IGOV On 08-May-25			Index Future	377.7910	377.6710	377.7910	377.6710	893
02/04/2025	IGOV On 07-August-25			Index Future	385.2420	385.1190	385.2420	385.1190	0
02/04/2025	IGOV On 06-November-25			Index Future	392.7580	392.6310	392.7580	392.6310	0
02/04/2025	IGOV On 05-February-26			Index Future	400.4000	400.2700	400.4000	400.2700	0
02/04/2025	IGOV On 07-May-26			Index Future	408.0870	407.9530	408.0870	407.9530	0
02/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/04/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
02/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/04/2025	R033 On 08-May-25			Bond Future	10.1505	9.9703	100.3496	101.3126	9,501
02/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1538.3700	2241.5600	1.5384	2.2416	0
02/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	590.6300	330.8300	0.5906	0.3308	0
02/04/2025	R033 On 07-August-25			Bond Future	10.2559	10.0670	102.3042	103.2857	0
02/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1933.9200	2516.9600	1.9339	2.5170	0
02/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1552.3900	1153.8500	1.5524	1.1539	0
02/04/2025	R033 On 06-November-25			Bond Future	10.3748	10.1766	99.2305	100.2302	0
02/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2081.2000	2616.8700	2.0812	2.6169	0
02/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2306.1200	1842.0800	2.3061	1.8421	0
02/04/2025	R033 On 05-February-26			Bond Future	10.5051	10.2968	101.1366	102.1548	0
02/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2578.3300	3131.5800	2.5783	3.1316	0
02/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2651.4900	2186.5700	2.6515	2.1866	0
02/04/2025	R033 On 07-May-26			Bond Future	10.6505	10.4314	98.0065	99.0431	0
02/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2234.0600	2726.4200	2.2341	2.7264	0
02/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3515.8100	2971.5600	3.5158	2.9716	0
02/04/2025	R035 On 08-May-25			Bond Future	10.8450	10.6401	90.0452	91.1747	88,866

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	24.6700	88.6100	0.0247	0.0886	300
02/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4344.1200	3278.5600	4.3441	3.2786	0
02/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	226.1300	518.5900	0.2261	0.5186	150
02/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2478.1600	1641.1200	2.4782	1.6411	0
02/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	417.9000	842.2700	0.4179	0.8423	300
02/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1882.6900	1177.5600	1.8827	1.1776	0
02/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	1346.4300	2117.8700	1.3464	2.1179	0
02/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	774.5900	416.5300	0.7746	0.4165	150
02/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1552.6700	2370.5400	1.5527	2.3705	0
02/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	656.4600	344.8300	0.6565	0.3448	300
02/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	3438.1000	4479.2200	3.4381	4.4792	400
02/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	160.2200	71.8400	0.1602	0.0718	0
02/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4580.0700	5670.0300	4.5801	5.6700	0
02/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	67.9400	28.4000	0.0679	0.0284	150
02/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4968.5400	6068.2600	4.9685	6.0683	0
02/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	50.4200	20.6400	0.0504	0.0206	0
02/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	9399.8800	10528.9600	9.3999	10.5290	0
02/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.6200	0.2000	0.0006	0.0002	400
02/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	12367.4700	13496.9600	12.3675	13.4970	0
02/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	400
02/04/2025	R035 On 07-August-25			Bond Future	10.9621	10.7485	91.7990	92.9504	0
02/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	277.9700	473.8700	0.2780	0.4739	300
02/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5166.5300	4211.1100	5.1665	4.2111	0
02/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	970.6800	1416.9800	0.9707	1.4170	300
02/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3044.6000	2339.5800	3.0446	2.3396	0
02/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2986.7500	3790.1300	2.9868	3.7901	0
02/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1205.5800	857.6400	1.2056	0.8576	8,500
02/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3128.3800	3947.6600	3.1284	3.9477	0
02/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1139.6300	807.5900	1.1396	0.8076	300
02/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8555.2600	9658.5800	8.5553	9.6586	0
02/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	127.9600	79.9600	0.1280	0.0800	0
02/04/2025	R035 On 06-November-25			Bond Future	11.0940	10.8712	89.0619	90.2347	0
02/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	353.7800	541.3500	0.3538	0.5414	2,000
02/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	6835.2300	5850.0100	6.8352	5.8500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	514.4200	759.0400	0.5144	0.7590	300
02/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6026.7000	5098.5300	6.0267	5.0985	0
02/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	962.3200	1334.5700	0.9623	1.3346	2,000
02/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4630.9200	3830.3800	4.6309	3.8304	0
02/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1269.3300	1712.1600	1.2693	1.7122	300
02/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4007.1600	3277.2000	4.0072	3.2772	0
02/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2119.0500	2714.6500	2.1191	2.7147	250
02/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2874.5900	2297.4000	2.8746	2.2974	0
02/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2820.6100	3511.8700	2.8206	3.5119	0
02/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2269.7300	1788.2000	2.2697	1.7882	0
02/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3542.3700	4313.0900	3.5424	4.3131	0
02/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1812.4500	1410.3800	1.8125	1.4104	2,000
02/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3608.4100	4385.6000	3.6084	4.3856	0
02/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1776.9900	1381.3900	1.7770	1.3814	250
02/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	4362.1600	5205.7400	4.3622	5.2057	0
02/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1424.8200	1095.6100	1.4248	1.0956	300
02/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	5387.2000	6302.4900	5.3872	6.3025	0
02/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1070.0700	812.5700	1.0701	0.8126	250
02/04/2025	R035 On 05-February-26			Bond Future	11.2385	11.0058	90.7729	91.9676	0
02/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1802.8800	2307.6100	1.8029	2.3076	0
02/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4124.4600	3434.5100	4.1245	3.4345	0
02/04/2025	R035 On 07-May-26			Bond Future	11.3887	11.1456	87.9855	89.2020	0
02/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2033.7300	2543.7500	2.0337	2.5438	0
02/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4708.5000	4001.9900	4.7085	4.0020	0
02/04/2025	R038 On 08-May-25			Bond Future	11.3793	11.1648	97.8842	99.2959	9,260
02/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	744.8400	1434.1100	0.7448	1.4341	0
02/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1658.1600	935.7800	1.6582	0.9358	0
02/04/2025	R038 On 07-August-25			Bond Future	11.5078	11.2846	99.7908	101.2297	0
02/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1412.6200	2050.3900	1.4126	2.0504	0
02/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3142.5000	2341.3700	3.1425	2.3414	0
02/04/2025	R038 On 06-November-25			Bond Future	11.6475	11.4151	96.2272	97.6931	0
02/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1119.5800	1588.4400	1.1196	1.5884	1,770
02/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5419.7100	4422.7200	5.4197	4.4227	0
02/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1699.5000	2307.3100	1.6995	2.3073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4291.7200	3433.6800	4.2917	3.4337	0
02/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	5587.4100	6686.4600	5.5874	6.6865	0
02/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1467.2000	1100.4000	1.4672	1.1004	1,770
02/04/2025	R038 On 05-February-26			Bond Future	11.7965	11.5543	98.0754	99.5687	0
02/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2455.3400	3133.3200	2.4553	3.1333	0
02/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4665.2300	3849.9400	4.6652	3.8499	0
02/04/2025	R038 On 07-May-26			Bond Future	11.9573	11.7047	94.4453	95.9660	0
02/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2400.4900	3032.6400	2.4005	3.0326	0
02/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	5804.4400	4915.8200	5.8044	4.9158	0
02/04/2025	R053 On 08-May-25			Bond Future	11.7500	11.5405	100.3166	102.0369	22,588
02/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	6861.2300	8517.5900	6.8612	8.5176	0
02/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	111.8500	47.8800	0.1119	0.0479	0
02/04/2025	R053 On 07-August-25			Bond Future	11.8667	11.6493	102.2705	104.0241	0
02/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	9955.8600	11540.1200	9.9559	11.5401	0
02/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	519.4200	350.0800	0.5194	0.3501	0
02/04/2025	R053 On 06-November-25			Bond Future	11.9921	11.7664	98.3764	100.1629	0
02/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2993.0800	3860.2300	2.9931	3.8602	0
02/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	4830.9600	3911.5800	4.8310	3.9116	0
02/04/2025	R053 On 05-February-26			Bond Future	12.1241	11.8896	100.2657	102.0859	0
02/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	2325.7400	3013.6400	2.3257	3.0136	0
02/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7393.8000	6261.5400	7.3938	6.2615	0
02/04/2025	R053 On 07-May-26			Bond Future	12.2648	12.0209	96.2998	98.1536	0
02/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	3182.1800	3960.9800	3.1822	3.9610	0
02/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	7657.5700	6582.5400	7.6576	6.5825	0
02/04/2025	R186 On 08-May-25			Bond Future	8.3344	8.2784	107.3025	107.3870	156,683
02/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	285.9600	349.1300	0.2860	0.3491	0
02/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	81.5300	60.1500	0.0815	0.0602	0
02/04/2025	R186 On 07-August-25			Bond Future	8.4226	8.3556	104.0839	104.1699	0
02/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1073.6300	1150.2100	1.0736	1.1502	1,983
02/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	56.9200	47.5000	0.0569	0.0475	0
02/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1620.7200	1702.7300	1.6207	1.7027	0
02/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	23.9400	19.9500	0.0239	0.0200	0
02/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2317.7800	2402.3600	2.3178	2.4024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	8.6500	7.2300	0.0087	0.0072	1,983
02/04/2025	R186 On 06-November-25			Bond Future	8.5667	8.4844	106.0888	106.1756	447
02/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	121.6600	147.3000	0.1217	0.1473	0
02/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	583.7300	522.5800	0.5837	0.5226	0
02/04/2025	R186 On 05-February-26			Bond Future	8.8091	8.7026	102.8198	102.9075	0
02/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	187.5000	220.4600	0.1875	0.2205	0
02/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	500.0700	445.3700	0.5001	0.4454	0
02/04/2025	R186 On 07-May-26			Bond Future	9.3093	9.1585	104.7661	104.8545	0
02/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	136.8400	166.0800	0.1368	0.1661	0
02/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	500.7400	441.5900	0.5007	0.4416	0
02/04/2025	R202 On 08-May-25			Bond Future	270.8351	271.1102	270.8351	271.1102	2,157
02/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1474.9500	1199.8400	1.4750	1.1998	0
02/04/2025	R202 On 07-August-25			Bond Future	270.9225	271.2024	270.9225	271.2024	0
02/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	677.5100	397.6200	0.6775	0.3976	0
02/04/2025	R202 On 06-November-25			Bond Future	276.2071	276.4901	276.2071	276.4901	0
02/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	567.0500	850.1200	0.5671	0.8501	0
02/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R202 On 05-February-26			Bond Future	276.2222	276.5084	276.2222	276.5084	0
02/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	1597.7900	1311.5700	1.5978	1.3116	0
02/04/2025	R202 On 07-May-26			Bond Future	281.5199	281.8092	281.5199	281.8092	0
02/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	3969.9300	4259.2100	3.9699	4.2592	0
02/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R209 On 08-May-25			Bond Future	11.0884	10.8838	70.5675	71.5803	22,597
02/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3863.5300	4832.9700	3.8635	4.8330	0
02/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	75.8700	32.5000	0.0759	0.0325	0
02/04/2025	R209 On 07-August-25			Bond Future	11.2009	10.9886	71.9419	72.9743	0
02/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6848.4400	7815.8900	6.8484	7.8159	0
02/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	184.8100	119.8900	0.1848	0.1199	0
02/04/2025	R209 On 06-November-25			Bond Future	11.3236	11.1033	70.1751	71.2268	0
02/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2156.0900	2723.9300	2.1561	2.7239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2410.1900	1926.3300	2.4102	1.9263	0
02/04/2025	R209 On 05-February-26			Bond Future	11.4548	11.2259	71.5233	72.5946	0
02/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1521.1300	1952.4200	1.5211	1.9524	0
02/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4009.6800	3369.6200	4.0097	3.3696	0
02/04/2025	R209 On 07-May-26			Bond Future	11.5966	11.3586	69.7254	70.8165	0
02/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1901.0700	2362.9500	1.9011	2.3630	0
02/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4345.5200	3716.3200	4.3455	3.7163	0
02/04/2025	R210 On 08-May-25			Bond Future	246.7774	246.8133	246.7774	246.8133	4,096
02/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1252.6000	1216.6900	1.2526	1.2167	0
02/04/2025	R210 On 07-August-25			Bond Future	251.6445	251.6806	251.6445	251.6806	0
02/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3204.5200	3240.5600	3.2045	3.2406	0
02/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R210 On 06-November-25			Bond Future	253.1240	253.1587	253.1240	253.1587	0
02/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	984.0300	1018.6600	0.9840	1.0187	0
02/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R210 On 05-February-26			Bond Future	258.0477	258.0811	258.0477	258.0811	0
02/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4947.7000	4981.0600	4.9477	4.9811	0
02/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R210 On 07-May-26			Bond Future	259.4997	259.5313	259.4997	259.5313	0
02/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4099.6900	4131.2900	4.0997	4.1313	0
02/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/04/2025	R213 On 08-May-25			Bond Future	9.7277	9.5570	89.5119	90.2029	92,719
02/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3203.0400	3856.1300	3.2030	3.8561	0
02/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	80.8700	42.9700	0.0809	0.0430	0
02/04/2025	R213 On 07-August-25			Bond Future	9.8262	9.6459	91.2553	91.9596	17
02/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6828.8800	7517.8700	6.8289	7.5179	0
02/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	40.6100	25.3400	0.0406	0.0253	0
02/04/2025	R213 On 06-November-25			Bond Future	9.9455	9.7548	89.4598	90.1769	0
02/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1885.5900	2304.8400	1.8856	2.3048	0
02/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1495.4400	1197.5900	1.4954	1.1976	0
02/04/2025	R213 On 05-February-26			Bond Future	10.0816	9.8793	91.1788	91.9091	0
02/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1526.3900	1881.4900	1.5264	1.8815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2217.7500	1842.6100	2.2178	1.8426	0
02/04/2025	R213 On 07-May-26			Bond Future	10.2293	10.0145	89.3520	90.0953	0
02/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1361.7800	1679.1800	1.3618	1.6792	0
02/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2854.5600	2428.6700	2.8546	2.4287	0
02/04/2025	R214 On 08-May-25			Bond Future	11.5831	11.3889	64.8095	65.8186	20,618
02/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	4069.2100	5037.1200	4.0692	5.0371	0
02/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	73.9900	32.8600	0.0740	0.0329	0
02/04/2025	R214 On 07-August-25			Bond Future	11.6946	11.4936	66.0718	67.1004	0
02/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6273.2700	7209.5100	6.2733	7.2095	0
02/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	288.4900	196.1400	0.2885	0.1961	0
02/04/2025	R214 On 06-November-25			Bond Future	11.8165	11.6085	64.0447	65.0926	0
02/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1939.5700	2462.4500	1.9396	2.4625	0
02/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2827.1700	2302.1700	2.8272	2.3022	0
02/04/2025	R214 On 05-February-26			Bond Future	11.9474	11.7318	65.2752	66.3428	0
02/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1355.0500	1736.9800	1.3551	1.7370	0
02/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4854.9600	4169.3500	4.8550	4.1694	0
02/04/2025	R214 On 07-May-26			Bond Future	12.0806	11.8573	63.2108	64.2980	0
02/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1969.2100	2424.2500	1.9692	2.4243	0
02/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4701.8700	4069.7000	4.7019	4.0697	0
02/04/2025	R248 On 08-May-25			Bond Future	11.7950	11.5805	77.8066	79.1652	264,926
02/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4851.6300	6150.5100	4.8516	6.1505	0
02/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	101.5600	41.8300	0.1016	0.0418	0
02/04/2025	R248 On 07-August-25			Bond Future	11.9117	11.6892	79.3221	80.7070	0
02/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7691.9700	8942.9200	7.6920	8.9429	0
02/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	403.9200	269.9700	0.4039	0.2700	0
02/04/2025	R248 On 06-November-25			Bond Future	12.0385	11.8078	76.4079	77.8188	0
02/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	2046.2300	2696.7900	2.0462	2.6968	0
02/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3880.5800	3120.2000	3.8806	3.1202	0
02/04/2025	R248 On 05-February-26			Bond Future	12.1747	11.9350	77.8757	79.3132	0
02/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1628.7000	2139.4700	1.6287	2.1395	0
02/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6060.5500	5133.8300	6.0606	5.1338	0
02/04/2025	R248 On 07-May-26			Bond Future	12.3128	12.0641	74.9070	76.3711	0
02/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2341.8400	2946.6000	2.3418	2.9466	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5915.1500	5055.8500	5.9152	5.0559	0
02/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0