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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
03/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	2029 On 08-May-25			Bond Future	136.5027	136.5533	136.5027	136.5533	5,933
03/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1347.3300	1296.6700	1.3473	1.2967	0
03/04/2025	2029 On 07-August-25			Bond Future	139.1949	139.2465	139.1949	139.2465	0
03/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1784.9200	1836.5200	1.7849	1.8365	0
03/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2029 On 06-November-25			Bond Future	140.4711	140.5232	140.4711	140.5232	68
03/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	681.1200	733.1600	0.6811	0.7332	0
03/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2029 On 05-February-26			Bond Future	143.2041	143.2568	143.2041	143.2568	0
03/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	3094.0700	3146.7600	3.0941	3.1468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2029 On 07-May-26			Bond Future	144.4837	144.5368	144.4837	144.5368	0
03/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2663.7400	2716.7700	2.6637	2.7168	0
03/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2030 On 08-May-25			Bond Future	9.2616	9.2986	97.4962	97.3615	73,930
03/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	38.5900	32.9000	0.0386	0.0329	800
03/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2188.1600	2317.1200	2.1882	2.3171	0
03/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	50.2700	43.0500	0.0503	0.0431	300
03/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2050.1100	2177.5400	2.0501	2.1775	0
03/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	182.3700	160.2700	0.1824	0.1603	1,320
03/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1326.7500	1439.3000	1.3268	1.4393	0
03/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	468.7100	422.0300	0.4687	0.4220	800
03/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	766.8600	854.8300	0.7669	0.8548	0
03/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	536.8500	485.2800	0.5369	0.4853	300
03/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	688.7600	771.8400	0.6888	0.7718	0
03/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1030.8200	951.1000	1.0308	0.9511	680
03/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	347.1700	402.1000	0.3472	0.4021	0
03/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1265.7200	1176.0200	1.2657	1.1760	0
03/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	257.5700	302.5200	0.2576	0.3025	300
03/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2457.5300	2337.8600	2.4575	2.3379	0
03/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	58.9100	73.8900	0.0589	0.0739	0
03/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2656.2000	2533.8300	2.6562	2.5338	0
03/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	45.9100	58.1900	0.0459	0.0582	800
03/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3740.3700	3609.5400	3.7404	3.6095	1,640
03/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	11.1600	14.9800	0.0112	0.0150	0
03/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5037.7900	4903.7800	5.0378	4.9038	2,280
03/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	1.4000	2.0400	0.0014	0.0020	0
03/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8918.9400	8784.2900	8.9189	8.7843	0
03/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
03/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10262.0900	10127.4400	10.2621	10.1274	0
03/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
03/04/2025	2030 On 07-August-25			Bond Future	9.3589	9.3985	95.3849	95.2475	47,753
03/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	260.6300	238.0000	0.2606	0.2380	300
03/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2513.7900	2628.4800	2.5138	2.6285	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	844.5500	790.4900	0.8446	0.7905	300
03/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1328.9900	1412.2500	1.3290	1.4123	0
03/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2083.4900	1990.9800	2.0835	1.9910	0
03/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	531.3200	576.1300	0.5313	0.5761	300
03/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3961.5200	3841.6500	3.9615	3.8417	1,054
03/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	160.9400	178.3900	0.1609	0.1784	0
03/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5886.4500	5753.8000	5.8865	5.7538	0
03/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	32.1600	36.8300	0.0322	0.0368	0
03/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9030.2200	8893.1400	9.0302	8.8931	0
03/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.1000	1.3400	0.0011	0.0013	1,054
03/04/2025	2030 On 06-November-25			Bond Future	9.4628	9.5052	97.2222	97.0820	0
03/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	380.5500	352.9500	0.3806	0.3530	300
03/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2879.0400	2991.6700	2.8790	2.9917	0
03/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	959.9000	906.4100	0.9599	0.9064	300
03/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1767.8700	1854.6100	1.7679	1.8546	0
03/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1508.1000	1437.1600	1.5081	1.4372	0
03/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1253.0000	1322.2900	1.2530	1.3223	0
03/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2687.0000	2590.5600	2.6870	2.5906	0
03/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	670.6200	714.4100	0.6706	0.7144	300
03/04/2025	2030 On 05-February-26			Bond Future	9.5844	9.6300	95.0823	94.9391	0
03/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1424.4200	1359.5300	1.4244	1.3595	0
03/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1721.0200	1799.3000	1.7210	1.7993	0
03/04/2025	2030 On 07-May-26			Bond Future	9.7407	9.7901	96.8822	96.7360	0
03/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1229.9800	1172.8100	1.2300	1.1728	0
03/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2275.2500	2364.2800	2.2753	2.3643	0
03/04/2025	2032 On 08-May-25			Bond Future	10.0702	10.0866	92.0682	91.9925	129,849
03/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	44.2800	43.1800	0.0443	0.0432	300
03/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3195.7400	3270.3100	3.1957	3.2703	0
03/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	51.1100	49.8200	0.0511	0.0498	800
03/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3106.5500	3180.9300	3.1066	3.1809	0
03/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	550.1900	534.6500	0.5502	0.5347	300
03/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1337.6700	1397.8000	1.3377	1.3978	0
03/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	588.4900	571.9600	0.5885	0.5720	800
03/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1282.9800	1342.1200	1.2830	1.3421	0

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03/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1518.6400	1482.0000	1.5186	1.4820	0
03/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	559.4400	598.4700	0.5594	0.5985	300
03/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3860.2000	3796.4900	3.8602	3.7965	0
03/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	96.8600	108.8200	0.0969	0.1088	0
03/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	4105.5400	4040.3300	4.1055	4.0403	0
03/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	80.9500	91.4100	0.0810	0.0914	800
03/04/2025	2032 On 07-August-25			Bond Future	10.1782	10.1955	93.8614	93.7842	0
03/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	293.0700	284.0700	0.2931	0.2841	300
03/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3851.0000	3919.2100	3.8510	3.9192	0
03/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	943.5300	920.3300	0.9435	0.9203	300
03/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2195.6100	2249.6200	2.1956	2.2496	0
03/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2664.2500	2617.5500	2.6643	2.6176	0
03/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	849.5000	880.0100	0.8495	0.8800	300
03/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7782.7000	7709.1400	7.7827	7.7091	0
03/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	52.6300	56.2800	0.0526	0.0563	0
03/04/2025	2032 On 06-November-25			Bond Future	10.3009	10.3192	91.5083	91.4293	0
03/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	480.0300	467.4500	0.4800	0.4675	300
03/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4478.4800	4544.8500	4.4785	4.5449	0
03/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1160.5000	1135.8600	1.1605	1.1359	300
03/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2913.1600	2967.4700	2.9132	2.9675	0
03/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2274.1500	2235.4600	2.2742	2.2355	0
03/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1761.7600	1802.0200	1.7618	1.8020	0
03/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3578.0400	3527.8500	3.5780	3.5279	0
03/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1078.2700	1107.0300	1.0783	1.1070	300
03/04/2025	2032 On 05-February-26			Bond Future	10.4367	10.4561	93.2665	93.1858	0
03/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1673.6700	1642.8300	1.6737	1.6428	0
03/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2837.6200	2887.4800	2.8376	2.8875	0
03/04/2025	2032 On 07-May-26			Bond Future	10.5896	10.6101	90.8718	90.7893	0
03/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1638.7900	1609.3000	1.6388	1.6093	0
03/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3470.4600	3523.4700	3.4705	3.5235	0
03/04/2025	2033 On 08-May-25			Bond Future	128.2038	128.4291	128.2038	128.4291	9,939
03/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2416.2500	2190.8900	2.4163	2.1909	0
03/04/2025	2033 On 07-August-25			Bond Future	130.7323	130.9620	130.7323	130.9620	0

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03/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2082.3200	2312.0200	2.0823	2.3120	0
03/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2033 On 06-November-25			Bond Future	131.7438	131.9775	131.7438	131.9775	0
03/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1396.2000	1162.5000	1.3962	1.1625	0
03/04/2025	2033 On 05-February-26			Bond Future	134.3070	134.5449	134.3070	134.5449	0
03/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1427.0100	1664.9100	1.4270	1.6649	0
03/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2033 On 07-May-26			Bond Future	135.3131	135.5549	135.3131	135.5549	0
03/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	153.1400	394.9100	0.1531	0.3949	0
03/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2037 On 08-May-25			Bond Future	11.3699	11.3409	84.0323	84.1935	64,025
03/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	12.9500	17.3400	0.0130	0.0173	300
03/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5042.8700	4886.0400	5.0429	4.8860	0
03/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	278.5900	323.6000	0.2786	0.3236	300
03/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2366.2600	2250.0500	2.3663	2.2501	0
03/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	1316.2700	1426.3200	1.3163	1.4263	0
03/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	819.0500	767.8800	0.8191	0.7679	300
03/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4740.6100	4898.3400	4.7406	4.8983	0
03/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	60.0700	56.5800	0.0601	0.0566	0
03/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	6207.3700	6367.7300	6.2074	6.3677	15,000
03/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	18.3400	17.4800	0.0183	0.0175	0
03/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9780.0200	9941.2400	9.7800	9.9412	7,500
03/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.3300	0.3300	0.0003	0.0003	0
03/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	10010.4900	10171.7100	10.0105	10.1717	7,500
03/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2400	0.2400	0.0002	0.0002	0
03/04/2025	2037 On 07-August-25			Bond Future	11.5022	11.4720	81.4081	81.5724	74,658
03/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	125.7000	139.7700	0.1257	0.1398	2,541
03/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	6793.5900	6643.3800	6.7936	6.6434	0
03/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	216.3200	237.7000	0.2163	0.2377	300
03/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	5922.0500	5779.1500	5.9221	5.7792	0
03/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	253.3600	277.4300	0.2534	0.2774	2,341
03/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	5661.4100	5521.2000	5.6614	5.5212	0
03/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	331.3800	360.7200	0.3314	0.3607	200

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03/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5207.1600	5072.2200	5.2072	5.0722	0
03/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	814.6200	869.3200	0.8146	0.8693	300
03/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3606.1700	3496.5900	3.6062	3.4966	0
03/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	943.9600	1004.0900	0.9440	1.0041	0
03/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3338.4200	3234.2700	3.3384	3.2343	2,541
03/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1765.1400	1852.2900	1.7651	1.8523	0
03/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2213.0300	2135.9000	2.2130	2.1359	2,541
03/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1848.4900	1937.8600	1.8485	1.9379	7,500
03/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2132.4900	2057.5800	2.1325	2.0576	7,500
03/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3023.0300	3136.9300	3.0230	3.1369	0
03/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1323.2600	1272.8800	1.3233	1.2729	2,541
03/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	3058.1000	3172.5900	3.0581	3.1726	0
03/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1305.6600	1255.8700	1.3057	1.2559	300
03/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	4331.5000	4463.0500	4.3315	4.4631	0
03/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	817.3100	784.5800	0.8173	0.7846	2,541
03/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7851.1400	8006.0300	7.8511	8.0060	0
03/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	215.5400	206.1500	0.2155	0.2062	0
03/04/2025	2037 On 06-November-25			Bond Future	11.6358	11.6044	82.9760	83.1432	0
03/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	414.4500	442.6300	0.4145	0.4426	300
03/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	6784.9600	6645.9300	6.7850	6.6459	0
03/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1084.5500	1139.8800	1.0846	1.1399	300
03/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4567.5800	4455.7000	4.5676	4.4557	0
03/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2572.8800	2665.5900	2.5729	2.6656	0
03/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2603.5800	2529.0800	2.6036	2.5291	0
03/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	4284.9800	4403.5900	4.2850	4.4036	0
03/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1562.7800	1514.1800	1.5628	1.5142	300
03/04/2025	2037 On 05-February-26			Bond Future	11.7807	11.7480	80.3114	80.4817	0
03/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	780.6400	819.8500	0.7806	0.8199	1,930
03/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	6976.6000	6845.5900	6.9766	6.8456	0
03/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1137.1300	1188.0300	1.1371	1.1880	1,970
03/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	5907.5300	5788.2100	5.9075	5.7882	0
03/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1687.7700	1753.6300	1.6878	1.7536	0
03/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4790.0200	4685.6600	4.7900	4.6857	0
03/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2035.9000	2109.8200	2.0359	2.1098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4266.9700	4170.6700	4.2670	4.1707	1,930
03/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3344.7200	3442.5000	3.3447	3.4425	0
03/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2933.6300	2861.1900	2.9336	2.8612	1,930
03/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4623.0500	4737.6400	4.6231	4.7376	0
03/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2132.8600	2077.2300	2.1329	2.0772	1,970
03/04/2025	2037 On 07-May-26			Bond Future	11.9418	11.9078	81.8307	82.0039	0
03/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1983.7700	2052.2600	1.9838	2.0523	0
03/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5234.9200	5130.2100	5.2349	5.1302	0
03/04/2025	2038 On 08-May-25			Bond Future	139.4512	139.8899	139.4512	139.8899	2,918
03/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	209.9100	0.0000	0.2099	0
03/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	228.8200	0.0000	0.2288	0.0000	0
03/04/2025	2038 On 07-August-25			Bond Future	140.0693	140.5165	140.0693	140.5165	0
03/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	509.2700	956.4800	0.5093	0.9565	0
03/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2038 On 06-November-25			Bond Future	142.8017	143.2571	142.8017	143.2571	0
03/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1078.3300	622.8700	1.0783	0.6229	0
03/04/2025	2038 On 05-February-26			Bond Future	143.4046	143.8682	143.4046	143.8682	0
03/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	204.6000	668.2100	0.2046	0.6682	0
03/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2038 On 07-May-26			Bond Future	146.1553	146.6273	146.1553	146.6273	0
03/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	1625.2700	2097.2900	1.6253	2.0973	0
03/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2040 On 08-May-25			Bond Future	11.7412	11.6970	83.5117	83.7740	32,661
03/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5074.3500	5329.1700	5.0744	5.3292	0
03/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	62.1900	54.7000	0.0622	0.0547	0
03/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5691.6900	5949.3000	5.6917	5.9493	15,000
03/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	39.2500	34.5500	0.0393	0.0346	0
03/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	9130.2600	9392.3700	9.1303	9.3924	7,500
03/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	1.9500	1.7500	0.0020	0.0018	0
03/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9473.2600	9735.4300	9.4733	9.7354	7,500
03/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.3100	1.1700	0.0013	0.0012	0
03/04/2025	2040 On 07-August-25			Bond Future	11.8769	11.8309	80.6267	80.8941	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
03/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	176.3700	203.7000	0.1764	0.2037	400
03/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	6808.1600	6568.0400	6.8082	6.5680	0
03/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	332.6900	376.8900	0.3327	0.3769	250
03/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	5672.5600	5449.3100	5.6726	5.4493	0
03/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	911.5300	1000.8800	0.9115	1.0009	400
03/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3751.6800	3573.5800	3.7517	3.5736	0
03/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1612.7500	1739.8100	1.6128	1.7398	250
03/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2648.9200	2508.5300	2.6489	2.5085	0
03/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2530.1300	2692.3700	2.5301	2.6924	0
03/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1820.4900	1715.2800	1.8205	1.7153	400
03/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	4018.9100	4219.1200	4.0189	4.2191	0
03/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1068.2300	1000.9900	1.0682	1.0010	250
03/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7901.3800	8148.0300	7.9014	8.1480	0
03/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	296.9400	276.1400	0.2969	0.2761	0
03/04/2025	2040 On 06-November-25			Bond Future	12.0130	11.9653	82.1794	82.4518	292
03/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2260.4800	2393.7900	2.2605	2.3938	0
03/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3254.6000	3115.5700	3.2546	3.1156	0
03/04/2025	2040 On 05-February-26			Bond Future	12.1600	12.1104	79.2489	79.5263	0
03/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1623.8300	1722.4000	1.6238	1.7224	0
03/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5495.2800	5316.5400	5.4953	5.3165	0
03/04/2025	2040 On 07-May-26			Bond Future	12.3213	12.2697	80.7477	81.0301	0
03/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2080.6900	2189.2400	2.0807	2.1892	0
03/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5759.0500	5585.2000	5.7591	5.5852	0
03/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2044 On 08-May-25			Bond Future	11.9149	11.8554	78.9159	79.2739	72,436
03/04/2025	2044 On 08-May-25		Put	Bond Future	21084.0600	20726.1000	21.0841	20.7261	0
03/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	2.9200	5.2800	0.0029	0.0053	9,000
03/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	6847.4800	6491.8800	6.8475	6.4919	0
03/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	5.6800	9.8000	0.0057	0.0098	2,490
03/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6370.6800	6016.8400	6.3707	6.0168	0
03/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	125.0000	173.4600	0.1250	0.1735	9,000
03/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	3638.2700	3328.7700	3.6383	3.3288	0
03/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	494.5300	620.4300	0.4945	0.6204	0
03/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2110.1900	1878.1300	2.1102	1.8781	2,490

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	728.5100	888.2600	0.7285	0.8883	0
03/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1666.5200	1468.3100	1.6665	1.4683	9,000
03/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3114.3100	3425.7800	3.1143	3.4258	0
03/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	292.3900	245.9000	0.2924	0.2459	2,490
03/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	4691.5800	5032.5300	4.6916	5.0325	0
03/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	100.4600	83.4500	0.1005	0.0835	0
03/04/2025	2044 On 07-August-25			Bond Future	12.0467	11.9849	76.0667	76.4316	16
03/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	47.5300	60.2300	0.0475	0.0602	9,000
03/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	9185.3400	8833.1400	9.1853	8.8331	0
03/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	478.5400	555.7100	0.4785	0.5557	9,000
03/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5087.2700	4799.5400	5.0873	4.7995	0
03/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1574.8800	1743.5100	1.5749	1.7435	0
03/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2746.7800	2550.5100	2.7468	2.5505	9,000
03/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	7398.2500	7727.7900	7.3983	7.7278	0
03/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	369.5000	334.1400	0.3695	0.3341	0
03/04/2025	2044 On 06-November-25			Bond Future	12.1784	12.1144	77.5316	77.9033	0
03/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2029.6700	2195.8400	2.0297	2.1958	0
03/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3786.8200	3581.2700	3.7868	3.5813	0
03/04/2025	2044 On 05-February-26			Bond Future	12.3201	12.2535	74.6370	75.0157	0
03/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1461.7400	1585.7700	1.4617	1.5858	0
03/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5977.3900	5722.7400	5.9774	5.7227	0
03/04/2025	2044 On 07-May-26			Bond Future	12.4746	12.4054	76.0484	76.4341	0
03/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2138.0700	2285.3000	2.1381	2.2853	0
03/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6041.4000	5803.0000	6.0414	5.8030	0
03/04/2025	2046 On 08-May-25			Bond Future	118.8691	119.3971	118.8691	119.3971	19,602
03/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3100.8700	2572.8600	3.1009	2.5729	0
03/04/2025	2046 On 07-August-25			Bond Future	121.2135	121.7520	121.2135	121.7520	0
03/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2523.5000	3062.0300	2.5235	3.0620	0
03/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2046 On 06-November-25			Bond Future	121.3162	121.8648	121.3162	121.8648	0
03/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4093.7600	3545.2500	4.0938	3.5453	0
03/04/2025	2046 On 05-February-26			Bond Future	123.6762	124.2349	123.6762	124.2349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2026.1600	2584.8500	2.0262	2.5849	0
03/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2046 On 07-May-26			Bond Future	123.7411	124.3099	123.7411	124.3099	0
03/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1208.8700	640.1200	1.2089	0.6401	0
03/04/2025	2050 On 08-May-25			Bond Future	120.1658	120.6605	120.1658	120.6605	16,080
03/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	994.2300	499.5300	0.9942	0.4995	0
03/04/2025	2050 On 07-August-25			Bond Future	120.1599	120.6642	120.1599	120.6642	0
03/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	269.9000	774.1800	0.2699	0.7742	0
03/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2050 On 06-November-25			Bond Future	122.5039	123.0176	122.5039	123.0176	0
03/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1916.0900	1402.4300	1.9161	1.4024	0
03/04/2025	2050 On 05-February-26			Bond Future	122.4641	122.9872	122.4641	122.9872	0
03/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	167.1600	0.0000	0.1672	0
03/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	355.9500	0.0000	0.3560	0.0000	0
03/04/2025	2050 On 07-May-26			Bond Future	124.8130	125.3456	124.8130	125.3456	0
03/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	742.9800	1275.5800	0.7430	1.2756	0
03/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	AL37 On 08-May-25			Index Future	1088.8140	1087.6290	1088.8140	1,087.6290	0
03/04/2025	AL37 On 07-August-25			Index Future	1110.0210	1108.8130	1110.0210	1,108.8130	0
03/04/2025	AL37 On 06-November-25			Index Future	1131.4180	1130.1830	1131.4180	1,130.1830	0
03/04/2025	AL37 On 05-February-26			Index Future	1153.1780	1151.9170	1153.1780	1,151.9170	0
03/04/2025	AL37 On 07-May-26			Index Future	1175.0670	1173.7790	1175.0670	1,173.7790	0
03/04/2025	AL7T On 08-May-25			Index Future	1285.7720	1287.5530	1285.7720	1,287.5530	0
03/04/2025	AL7T On 07-August-25			Index Future	1310.8150	1312.6310	1310.8150	1,312.6310	0
03/04/2025	AL7T On 06-November-25			Index Future	1336.0820	1337.9290	1336.0820	1,337.9290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	AL7T On 05-February-26			Index Future	1361.7790	1363.6580	1361.7790	1,363.6580	0
03/04/2025	AL7T On 07-May-26			Index Future	1387.6270	1389.5380	1387.6270	1,389.5380	0
03/04/2025	ALBI On 08-May-25			Index Future	1105.9940	1107.4750	1105.9940	1,107.4750	92
03/04/2025	ALBI On 07-August-25			Index Future	1127.5360	1129.0450	1127.5360	1,129.0450	0
03/04/2025	ALBI On 06-November-25			Index Future	1149.2700	1150.8050	1149.2700	1,150.8050	0
03/04/2025	ALBI On 05-February-26			Index Future	1171.3740	1172.9360	1171.3740	1,172.9360	0
03/04/2025	ALBI On 07-May-26			Index Future	1193.6080	1195.1970	1193.6080	1,195.1970	0
03/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	ES33 On 08-May-25			Bond Future	11.5464	11.5226	79.8771	79.9845	0
03/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5105.1300	5212.5400	5.1051	5.2125	0
03/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES33 On 07-August-25			Bond Future	11.6988	11.6739	81.4526	81.5620	0
03/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7647.9800	7757.4100	7.6480	7.7574	0
03/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES33 On 06-November-25			Bond Future	11.8701	11.8441	79.2452	79.3565	0
03/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	594.9500	706.2900	0.5950	0.7063	0
03/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES33 On 05-February-26			Bond Future	12.0592	12.0319	80.7858	80.8991	0
03/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2409.7200	2296.4100	2.4097	2.2964	0
03/04/2025	ES33 On 07-May-26			Bond Future	12.2606	12.2320	78.5369	78.6521	0
03/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2343.6500	2228.4500	2.3437	2.2285	0
03/04/2025	ES42 On 08-May-25			Bond Future	12.2280	12.1737	73.9971	74.3006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5366.1600	5669.7400	5.3662	5.6697	0
03/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES42 On 07-August-25			Bond Future	12.3651	12.3087	75.4565	75.7659	0
03/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7184.3200	7493.7700	7.1843	7.4938	0
03/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES42 On 06-November-25			Bond Future	12.5142	12.4556	72.6628	72.9781	0
03/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	671.1200	355.8100	0.6711	0.3558	0
03/04/2025	ES42 On 05-February-26			Bond Future	12.6700	12.6092	74.0744	74.3956	0
03/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4525.3000	4204.0900	4.5253	4.2041	0
03/04/2025	ES42 On 07-May-26			Bond Future	12.8394	12.7761	71.2279	71.5550	0
03/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3413.5400	3086.3900	3.4135	3.0864	0
03/04/2025	GOVI On 08-May-25			GOVI	1089.8960	1091.1930	1089.8960	1,091.1930	634
03/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	678960.0000	691930.0000	67.8960	69.1930	0
03/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	GOVI On 07-August-25			GOVI	1111.1240	1112.4460	1111.1240	1,112.4460	0
03/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1001240.0000	1014460.0000	100.1240	101.4460	0
03/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	GOVI On 06-November-25			GOVI	1132.5420	1133.8860	1132.5420	1,133.8860	0
03/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	205420.0000	218860.0000	20.5420	21.8860	0
03/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	GOVI On 05-February-26			GOVI	1154.3240	1155.6920	1154.3240	1,155.6920	0
03/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	43240.0000	56920.0000	4.3240	5.6920	0
03/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	GOVI On 07-May-26			GOVI	1176.2350	1177.6250	1176.2350	1,177.6250	0
03/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	6250.0000	0.0000	0.6250	0
03/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	7650.0000	0.0000	0.7650	0.0000	0
03/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/04/2025	IGOV On 08-May-25			Index Future	376.8580	377.7910	376.8580	377.7910	892
03/04/2025	IGOV On 07-August-25			Index Future	384.2910	385.2420	384.2910	385.2420	0
03/04/2025	IGOV On 06-November-25			Index Future	391.7890	392.7580	391.7890	392.7580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	IGOV On 05-February-26			Index Future	399.4130	400.4000	399.4130	400.4000	0
03/04/2025	IGOV On 07-May-26			Index Future	407.0820	408.0870	407.0820	408.0870	0
03/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/04/2025	R033 On 08-May-25			Bond Future	10.1442	10.1505	100.3827	100.3496	9,501
03/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1547.1800	1538.3700	1.5472	1.5384	0
03/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	566.3900	590.6300	0.5664	0.5906	0
03/04/2025	R033 On 07-August-25			Bond Future	10.2494	10.2559	102.3379	102.3042	0
03/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1945.5100	1933.9200	1.9455	1.9339	0
03/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1530.2000	1552.3900	1.5302	1.5524	0
03/04/2025	R033 On 06-November-25			Bond Future	10.3679	10.3748	99.2653	99.2305	0
03/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2093.4000	2081.2000	2.0934	2.0812	0
03/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2283.5900	2306.1200	2.2836	2.3061	0
03/04/2025	R033 On 05-February-26			Bond Future	10.4977	10.5051	101.1723	101.1366	0
03/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2592.2700	2578.3300	2.5923	2.5783	0
03/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2629.7800	2651.4900	2.6298	2.6515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R033 On 07-May-26			Bond Future	10.6427	10.6505	98.0431	98.0065	0
03/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2246.8100	2234.0600	2.2468	2.2341	0
03/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3491.9500	3515.8100	3.4920	3.5158	0
03/04/2025	R035 On 08-May-25			Bond Future	10.8589	10.8450	89.9688	90.0452	91,052
03/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	20.6600	24.6700	0.0207	0.0247	300
03/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4416.5000	4344.1200	4.4165	4.3441	0
03/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	204.5000	226.1300	0.2045	0.2261	150
03/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2532.9200	2478.1600	2.5329	2.4782	0
03/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	385.6500	417.9000	0.3857	0.4179	300
03/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1926.8300	1882.6900	1.9268	1.8827	0
03/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	1287.3700	1346.4300	1.2874	1.3464	0
03/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	791.9200	774.5900	0.7919	0.7746	150
03/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1490.3500	1552.6700	1.4904	1.5527	0
03/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	670.5300	656.4600	0.6705	0.6565	300
03/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	3362.8700	3438.1000	3.3629	3.4381	400
03/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	161.3800	160.2200	0.1614	0.1602	0
03/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4503.3500	4580.0700	4.5034	4.5801	0
03/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	67.6100	67.9400	0.0676	0.0679	150
03/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4891.6600	4968.5400	4.8917	4.9685	0
03/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	49.9300	50.4200	0.0499	0.0504	0
03/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	9323.4400	9399.8800	9.3234	9.3999	0
03/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.5700	0.6200	0.0006	0.0006	400
03/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	12291.0800	12367.4700	12.2911	12.3675	0
03/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	400
03/04/2025	R035 On 07-August-25			Bond Future	10.9766	10.9621	91.7212	91.7990	0
03/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	264.2300	277.9700	0.2642	0.2780	300
03/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5230.6000	5166.5300	5.2306	5.1665	0
03/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	938.5200	970.6800	0.9385	0.9707	300
03/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3090.2500	3044.6000	3.0903	3.0446	0
03/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2929.0100	2986.7500	2.9290	2.9868	0
03/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1225.6500	1205.5800	1.2257	1.2056	8,500
03/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3069.5600	3128.3800	3.0696	3.1284	0
03/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1158.6200	1139.6300	1.1586	1.1396	300
03/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8479.2200	8555.2600	8.4792	8.5553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	129.7300	127.9600	0.1297	0.1280	0
03/04/2025	R035 On 06-November-25			Bond Future	11.1091	11.0940	88.9828	89.0619	0
03/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	340.8100	353.7800	0.3408	0.3538	2,000
03/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	6901.3100	6835.2300	6.9013	6.8352	0
03/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	497.3600	514.4200	0.4974	0.5144	300
03/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6088.6900	6026.7000	6.0887	6.0267	0
03/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	936.1000	962.3200	0.9361	0.9623	2,000
03/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4683.7500	4630.9200	4.6838	4.6309	0
03/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	985.3900	1012.5000	0.9854	1.0125	2,000
03/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4567.8500	4515.9100	4.5679	4.5159	0
03/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1238.0400	1269.3300	1.2380	1.2693	300
03/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4054.9200	4007.1600	4.0549	4.0072	0
03/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	2051.0700	2093.0100	2.0511	2.0930	2,000
03/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	2938.4600	2901.3500	2.9385	2.9014	0
03/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2076.8200	2119.0500	2.0768	2.1191	250
03/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2911.4100	2874.5900	2.9114	2.8746	0
03/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2771.6300	2820.6100	2.7716	2.8206	0
03/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2299.8000	2269.7300	2.2998	2.2697	0
03/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3487.8600	3542.3700	3.4879	3.5424	0
03/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1836.9900	1812.4500	1.8370	1.8125	2,000
03/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3553.4500	3608.4100	3.5535	3.6084	0
03/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1801.0800	1776.9900	1.8011	1.7770	250
03/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	4302.6600	4362.1600	4.3027	4.3622	0
03/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1444.3700	1424.8200	1.4444	1.4248	300
03/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	5322.9100	5387.2000	5.3229	5.3872	0
03/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1084.8300	1070.0700	1.0848	1.0701	250
03/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	5473.6800	5538.5800	5.4737	5.5386	0
03/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1040.9800	1026.8300	1.0410	1.0268	2,000
03/04/2025	R035 On 05-February-26			Bond Future	11.2544	11.2385	90.6926	90.7729	0
03/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	1110.6100	1136.8300	1.1106	1.1368	2,000
03/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5381.8700	5327.7400	5.3819	5.3277	0
03/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1767.7800	1802.8800	1.7678	1.8029	0
03/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4169.7100	4124.4600	4.1697	4.1245	0
03/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	2105.7300	2144.5900	2.1057	2.1446	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3722.1600	3680.6700	3.7222	3.6807	0
03/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6850.7600	6917.3600	6.8508	6.9174	0
03/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1099.0800	1085.3300	1.0991	1.0853	2,000
03/04/2025	R035 On 07-May-26			Bond Future	11.4052	11.3887	87.9039	87.9855	0
03/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1998.6100	2033.7300	1.9986	2.0337	0
03/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4754.9800	4708.5000	4.7550	4.7085	0
03/04/2025	R038 On 08-May-25			Bond Future	11.4134	11.3793	97.6622	97.8842	9,260
03/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	648.8600	744.8400	0.6489	0.7448	0
03/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1784.1900	1658.1600	1.7842	1.6582	0
03/04/2025	R038 On 07-August-25			Bond Future	11.5433	11.5078	99.5645	99.7908	0
03/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1319.2000	1412.6200	1.3192	1.4126	0
03/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3275.3700	3142.5000	3.2754	3.1425	0
03/04/2025	R038 On 06-November-25			Bond Future	11.6845	11.6475	95.9969	96.2272	0
03/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1051.7400	1119.5800	1.0517	1.1196	1,770
03/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5582.2200	5419.7100	5.5822	5.4197	0
03/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1609.8000	1699.5000	1.6098	1.6995	0
03/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4432.3700	4291.7200	4.4324	4.2917	0
03/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	5417.3400	5587.4100	5.4173	5.5874	0
03/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1527.4800	1467.2000	1.5275	1.4672	1,770
03/04/2025	R038 On 05-February-26			Bond Future	11.8350	11.7965	97.8408	98.0754	0
03/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2353.6600	2455.3400	2.3537	2.4553	0
03/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4798.1000	4665.2300	4.7981	4.6652	0
03/04/2025	R038 On 07-May-26			Bond Future	11.9975	11.9573	94.2066	94.4453	0
03/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2305.9900	2400.4900	2.3060	2.4005	0
03/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	5948.6500	5804.4400	5.9487	5.8044	0
03/04/2025	R053 On 08-May-25			Bond Future	11.8045	11.7500	99.8776	100.3166	22,588
03/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	6441.7100	6861.2300	6.4417	6.8612	0
03/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	131.3700	111.8500	0.1314	0.1119	0
03/04/2025	R053 On 07-August-25			Bond Future	11.9233	11.8667	101.8230	102.2705	0
03/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	9556.3000	9955.8600	9.5563	9.9559	0
03/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	567.4100	519.4200	0.5674	0.5194	0
03/04/2025	R053 On 06-November-25			Bond Future	12.0509	11.9921	97.9205	98.3764	0
03/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2786.6600	2993.0800	2.7867	2.9931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5080.4600	4830.9600	5.0805	4.8310	0
03/04/2025	R053 On 05-February-26			Bond Future	12.1853	12.1241	99.8013	100.2657	0
03/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	2163.9800	2325.7400	2.1640	2.3257	0
03/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7696.5000	7393.8000	7.6965	7.3938	0
03/04/2025	R053 On 07-May-26			Bond Future	12.3284	12.2648	95.8268	96.2998	0
03/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2996.0700	3182.1800	2.9961	3.1822	0
03/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	7944.4500	7657.5700	7.9445	7.6576	0
03/04/2025	R186 On 08-May-25			Bond Future	8.3014	8.3344	107.3523	107.3025	156,815
03/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	319.5600	285.9600	0.3196	0.2860	0
03/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	65.3100	81.5300	0.0653	0.0815	0
03/04/2025	R186 On 07-August-25			Bond Future	8.3830	8.4226	104.1348	104.0839	0
03/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1117.6300	1073.6300	1.1176	1.0736	1,983
03/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	50.0800	56.9200	0.0501	0.0569	0
03/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1668.4700	1620.7200	1.6685	1.6207	0
03/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	20.8500	23.9400	0.0209	0.0239	0
03/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2367.4300	2317.7800	2.3674	2.3178	0
03/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	7.4600	8.6500	0.0075	0.0087	1,983
03/04/2025	R186 On 06-November-25			Bond Future	8.5173	8.5667	106.1410	106.0888	447
03/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	135.6900	121.6600	0.1357	0.1217	0
03/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	545.6400	583.7300	0.5456	0.5837	0
03/04/2025	R186 On 05-February-26			Bond Future	8.7442	8.8091	102.8732	102.8198	0
03/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	206.3500	187.5000	0.2064	0.1875	0
03/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	465.5200	500.0700	0.4655	0.5001	0
03/04/2025	R186 On 07-May-26			Bond Future	9.2159	9.3093	104.8208	104.7661	0
03/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	153.9500	136.8400	0.1540	0.1368	0
03/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	463.1300	500.7400	0.4631	0.5007	0
03/04/2025	R202 On 08-May-25			Bond Future	270.3535	270.8351	270.3535	270.8351	2,157
03/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1956.4800	1474.9500	1.9565	1.4750	0
03/04/2025	R202 On 07-August-25			Bond Future	270.4317	270.9225	270.4317	270.9225	0
03/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	1168.3300	677.5100	1.1683	0.6775	0
03/04/2025	R202 On 06-November-25			Bond Future	275.7074	276.2071	275.7074	276.2071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	67.3600	567.0500	0.0674	0.5671	0
03/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R202 On 05-February-26			Bond Future	275.7145	276.2222	275.7145	276.2222	0
03/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	2105.5400	1597.7900	2.1055	1.5978	0
03/04/2025	R202 On 07-May-26			Bond Future	281.0033	281.5199	281.0033	281.5199	0
03/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	3453.2800	3969.9300	3.4533	3.9699	0
03/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R209 On 08-May-25			Bond Future	11.1125	11.0884	70.4493	70.5675	22,597
03/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3748.5100	3863.5300	3.7485	3.8635	0
03/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	79.0600	75.8700	0.0791	0.0759	0
03/04/2025	R209 On 07-August-25			Bond Future	11.2259	11.2009	71.8214	71.9419	0
03/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6734.6200	6848.4400	6.7346	6.8484	0
03/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	191.4600	184.8100	0.1915	0.1848	0
03/04/2025	R209 On 06-November-25			Bond Future	11.3496	11.3236	70.0525	70.1751	0
03/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2090.2700	2156.0900	2.0903	2.1561	0
03/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2467.0000	2410.1900	2.4670	2.4102	0
03/04/2025	R209 On 05-February-26			Bond Future	11.4818	11.4548	71.3985	71.5233	0
03/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1472.0000	1521.1300	1.4720	1.5211	0
03/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4085.3500	4009.6800	4.0854	4.0097	0
03/04/2025	R209 On 07-May-26			Bond Future	11.6246	11.5966	69.5984	69.7254	0
03/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1848.3400	1901.0700	1.8483	1.9011	0
03/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4419.7800	4345.5200	4.4198	4.3455	0
03/04/2025	R210 On 08-May-25			Bond Future	246.5682	246.7774	246.5682	246.7774	4,096
03/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1461.8200	1252.6000	1.4618	1.2526	0
03/04/2025	R210 On 07-August-25			Bond Future	251.4313	251.6445	251.4313	251.6445	0
03/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2991.3200	3204.5200	2.9913	3.2045	0
03/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R210 On 06-November-25			Bond Future	252.9077	253.1240	252.9077	253.1240	0
03/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	767.7200	984.0300	0.7677	0.9840	0
03/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R210 On 05-February-26			Bond Future	257.8278	258.0477	257.8278	258.0477	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4727.7700	4947.7000	4.7278	4.9477	0
03/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R210 On 07-May-26			Bond Future	259.2770	259.4997	259.2770	259.4997	0
03/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3877.0000	4099.6900	3.8770	4.0997	0
03/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/04/2025	R213 On 08-May-25			Bond Future	9.7062	9.7277	89.5985	89.5119	92,719
03/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3278.7200	3203.0400	3.2787	3.2030	0
03/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	70.0000	80.8700	0.0700	0.0809	0
03/04/2025	R213 On 07-August-25			Bond Future	9.8035	9.8262	91.3436	91.2553	17
03/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6913.8700	6828.8800	6.9139	6.8289	0
03/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	37.3000	40.6100	0.0373	0.0406	0
03/04/2025	R213 On 06-November-25			Bond Future	9.9214	9.9455	89.5500	89.4598	0
03/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1931.4300	1885.5900	1.9314	1.8856	0
03/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1451.0300	1495.4400	1.4510	1.4954	0
03/04/2025	R213 On 05-February-26			Bond Future	10.0559	10.0816	91.2711	91.1788	0
03/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1565.3600	1526.3900	1.5654	1.5264	0
03/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2164.4900	2217.7500	2.1645	2.2178	0
03/04/2025	R213 On 07-May-26			Bond Future	10.2020	10.2293	89.4462	89.3520	0
03/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1396.9000	1361.7800	1.3969	1.3618	0
03/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2795.4600	2854.5600	2.7955	2.8546	0
03/04/2025	R214 On 08-May-25			Bond Future	11.6376	11.5831	64.5305	64.8095	20,618
03/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3803.9800	4069.2100	3.8040	4.0692	0
03/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	87.8000	73.9900	0.0878	0.0740	0
03/04/2025	R214 On 07-August-25			Bond Future	11.7510	11.6946	65.7874	66.0718	0
03/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6017.3500	6273.2700	6.0174	6.2733	0
03/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	316.9800	288.4900	0.3170	0.2885	0
03/04/2025	R214 On 06-November-25			Bond Future	11.8750	11.8165	63.7551	64.0447	0
03/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1804.3200	1939.5700	1.8043	1.9396	0
03/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2981.5900	2827.1700	2.9816	2.8272	0
03/04/2025	R214 On 05-February-26			Bond Future	12.0080	11.9474	64.9801	65.2752	0
03/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1257.6700	1355.0500	1.2577	1.3551	0
03/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5052.7000	4854.9600	5.0527	4.8550	0
03/04/2025	R214 On 07-May-26			Bond Future	12.1434	12.0806	62.9103	63.2108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1851.2400	1969.2100	1.8512	1.9692	0
03/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4884.4100	4701.8700	4.8844	4.7019	0
03/04/2025	R248 On 08-May-25			Bond Future	11.8546	11.7950	77.4365	77.8066	269,900
03/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4502.4800	4851.6300	4.5025	4.8516	0
03/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	122.5300	101.5600	0.1225	0.1016	0
03/04/2025	R248 On 07-August-25			Bond Future	11.9735	11.9117	78.9448	79.3221	0
03/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7356.0000	7691.9700	7.3560	7.6920	0
03/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	445.2000	403.9200	0.4452	0.4039	0
03/04/2025	R248 On 06-November-25			Bond Future	12.1027	12.0385	76.0236	76.4079	0
03/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1883.5600	2046.2300	1.8836	2.0462	0
03/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4102.2300	3880.5800	4.1022	3.8806	0
03/04/2025	R248 On 05-February-26			Bond Future	12.2413	12.1747	77.4842	77.8757	0
03/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1502.0200	1628.7000	1.5020	1.6287	0
03/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6325.3800	6060.5500	6.3254	6.0606	0
03/04/2025	R248 On 07-May-26			Bond Future	12.3821	12.3128	74.5083	74.9070	0
03/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2189.0000	2341.8400	2.1890	2.3418	0
03/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6161.0500	5915.1500	6.1611	5.9152	0
03/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0