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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	MTM Price	Previous Day's	Open Interest
						Closing MTM		Closing Price	
04/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	2029 On 08-May-25			Bond Future	136.4793	136.5027	136.4793	136.5027	5,933
04/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1370.6600	1347.3300	1.3707	1.3473	0
04/04/2025	2029 On 07-August-25			Bond Future	139.1799	139.1949	139.1799	139.1949	0
04/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1769.8700	1784.9200	1.7699	1.7849	0
04/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2029 On 06-November-25			Bond Future	140.4624	140.4711	140.4624	140.4711	68
04/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	672.4300	681.1200	0.6724	0.6811	0
04/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2029 On 05-February-26			Bond Future	143.1999	143.2041	143.1999	143.2041	0
04/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	3089.9000	3094.0700	3.0899	3.0941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2029 On 07-May-26			Bond Future	144.4944	144.4837	144.4944	144.4837	0
04/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2674.3700	2663.7400	2.6744	2.6637	0
04/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2030 On 08-May-25			Bond Future	9.4139	9.2616	96.9431	97.4962	68,216
04/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	9.5200	38.5900	0.0095	0.0386	800
04/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2712.1500	2188.1600	2.7122	2.1882	0
04/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	13.4100	50.2700	0.0134	0.0503	300
04/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2566.3100	2050.1100	2.5663	2.0501	0
04/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	71.7800	182.3700	0.0718	0.1824	1,320
04/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1769.2200	1326.7500	1.7692	1.3268	0
04/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	242.7700	468.7100	0.2428	0.4687	800
04/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	1093.9800	766.8600	1.0940	0.7669	0
04/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	288.9300	536.8500	0.2889	0.5369	300
04/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	993.9000	688.7600	0.9939	0.6888	0
04/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	663.2500	1030.8200	0.6633	1.0308	680
04/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	532.6600	347.1700	0.5327	0.3472	0
04/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	858.8400	1265.7200	0.8588	1.2657	0
04/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	403.7500	257.5700	0.4038	0.2576	300
04/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	1945.2000	2457.5300	1.9452	2.4575	0
04/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	99.6400	58.9100	0.0996	0.0589	0
04/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2135.5600	2656.2000	2.1356	2.6562	0
04/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	78.3300	45.9100	0.0783	0.0459	800
04/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3195.8500	3740.3700	3.1959	3.7404	1,640
04/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	19.7000	11.1600	0.0197	0.0112	0
04/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4486.5900	5037.7900	4.4866	5.0378	2,280
04/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	3.2600	1.4000	0.0033	0.0014	0
04/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8365.8800	8918.9400	8.3659	8.9189	0
04/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
04/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	9709.0300	10262.0900	9.7090	10.2621	0
04/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
04/04/2025	2030 On 07-August-25			Bond Future	9.5200	9.3589	94.8272	95.3849	79,434
04/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	148.2600	260.6300	0.1483	0.2606	300
04/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2959.1100	2513.7900	2.9591	2.5138	0

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04/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	578.5500	844.5500	0.5786	0.8446	300
04/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1620.6800	1328.9900	1.6207	1.3290	0
04/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1656.8700	2083.4900	1.6569	2.0835	0
04/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	662.3900	531.3200	0.6624	0.5313	300
04/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3444.0400	3961.5200	3.4440	3.9615	1,054
04/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	201.1500	160.9400	0.2012	0.1609	0
04/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5344.0500	5886.4500	5.3441	5.8865	0
04/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	47.4500	32.1600	0.0475	0.0322	0
04/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8473.2300	9030.2200	8.4732	9.0302	0
04/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.8000	1.1000	0.0018	0.0011	1,054
04/04/2025	2030 On 06-November-25			Bond Future	9.6338	9.4628	96.6584	97.2222	0
04/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	264.7600	380.5500	0.2648	0.3806	300
04/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	3327.0800	2879.0400	3.3271	2.8790	0
04/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	735.8800	959.9000	0.7359	0.9599	300
04/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	2107.6800	1767.8700	2.1077	1.7679	0
04/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1211.9100	1508.1000	1.2119	1.5081	0
04/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1520.6400	1253.0000	1.5206	1.2530	0
04/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2289.3400	2687.0000	2.2893	2.6870	0
04/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	836.7900	670.6200	0.8368	0.6706	300
04/04/2025	2030 On 05-February-26			Bond Future	9.7672	9.5844	94.5108	95.0823	0
04/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1156.7500	1424.4200	1.1568	1.4244	0
04/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	2024.8300	1721.0200	2.0248	1.7210	0
04/04/2025	2030 On 07-May-26			Bond Future	9.9347	9.7407	96.3101	96.8822	0
04/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	937.9500	1229.9800	0.9380	1.2300	0
04/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2555.3400	2275.2500	2.5553	2.2753	0
04/04/2025	2032 On 08-May-25			Bond Future	10.2470	10.0702	91.2591	92.0682	125,144
04/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	12.7500	44.2800	0.0128	0.0443	300
04/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3973.2600	3195.7400	3.9733	3.1957	0
04/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	15.3200	51.1100	0.0153	0.0511	800
04/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3879.8100	3106.5500	3.8798	3.1066	0
04/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	299.7200	550.1900	0.2997	0.5502	300
04/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1896.2500	1337.6700	1.8963	1.3377	0
04/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	325.5200	588.4900	0.3255	0.5885	800
04/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1829.0600	1282.9800	1.8291	1.2830	0

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04/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1033.2900	1518.6400	1.0333	1.5186	0
04/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	883.1400	559.4400	0.8831	0.5594	300
04/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3135.3400	3860.2000	3.1353	3.8602	0
04/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	181.0500	96.8600	0.1811	0.0969	0
04/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3369.1500	4105.5400	3.3692	4.1055	0
04/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	153.6100	80.9500	0.1536	0.0810	800
04/04/2025	2032 On 07-August-25			Bond Future	10.3627	10.1782	93.0424	93.8614	27,670
04/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	151.1200	293.0700	0.1511	0.2931	300
04/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	4528.0500	3851.0000	4.5281	3.8510	0
04/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	604.2500	943.5300	0.6043	0.9435	300
04/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2675.3300	2195.6100	2.6753	2.1956	0
04/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2062.2400	2664.2500	2.0622	2.6643	0
04/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	1066.4900	849.5000	1.0665	0.8495	300
04/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	6988.4700	7782.7000	6.9885	7.7827	0
04/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	77.4000	52.6300	0.0774	0.0526	0
04/04/2025	2032 On 06-November-25			Bond Future	10.4943	10.3009	90.6780	91.5083	0
04/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	292.5700	480.0300	0.2926	0.4800	300
04/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	5121.3600	4478.4800	5.1214	4.4785	0
04/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	809.0000	1160.5000	0.8090	1.1605	300
04/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	3392.0000	2913.1600	3.3920	2.9132	0
04/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	1758.2300	2274.1500	1.7582	2.2742	0
04/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	2076.1800	1761.7600	2.0762	1.7618	0
04/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	2946.2200	3578.0400	2.9462	3.5780	0
04/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1276.7900	1078.2700	1.2768	1.0783	300
04/04/2025	2032 On 05-February-26			Bond Future	10.6400	10.4367	92.4231	93.2665	0
04/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1315.2000	1673.6700	1.3152	1.6737	0
04/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	3322.4900	2837.6200	3.3225	2.8376	0
04/04/2025	2032 On 07-May-26			Bond Future	10.8020	10.5896	90.0223	90.8718	0
04/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1241.5400	1638.7900	1.2415	1.6388	0
04/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3922.7900	3470.4600	3.9228	3.4705	0
04/04/2025	2033 On 08-May-25			Bond Future	128.2991	128.2038	128.2991	128.2038	9,939
04/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2320.9000	2416.2500	2.3209	2.4163	0
04/04/2025	2033 On 07-August-25			Bond Future	130.8378	130.7323	130.8378	130.7323	0

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04/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2187.7600	2082.3200	2.1878	2.0823	0
04/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2033 On 06-November-25			Bond Future	131.8574	131.7438	131.8574	131.7438	0
04/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1282.5600	1396.2000	1.2826	1.3962	0
04/04/2025	2033 On 05-February-26			Bond Future	134.4273	134.3070	134.4273	134.3070	0
04/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1547.2900	1427.0100	1.5473	1.4270	0
04/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2033 On 07-May-26			Bond Future	135.4496	135.3131	135.4496	135.3131	0
04/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	289.6200	153.1400	0.2896	0.1531	0
04/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2037 On 08-May-25			Bond Future	11.6474	11.3699	82.5140	84.0323	61,860
04/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.7600	12.9500	0.0008	0.0130	300
04/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	6549.0000	5042.8700	6.5490	5.0429	0
04/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	58.2700	278.5900	0.0583	0.2786	300
04/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	3664.2600	2366.2600	3.6643	2.3663	0
04/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	549.6000	1316.2700	0.5496	1.3163	0
04/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	1570.7000	819.0500	1.5707	0.8191	300
04/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3318.7900	4740.6100	3.3188	4.7406	0
04/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	156.5700	60.0700	0.1566	0.0601	0
04/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	4722.1300	6207.3700	4.7221	6.2074	15,000
04/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	51.4200	18.3400	0.0514	0.0183	0
04/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8262.9300	9780.0200	8.2629	9.7800	7,500
04/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	1.5600	0.3300	0.0016	0.0003	0
04/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	8493.0800	10010.4900	8.4931	10.0105	7,500
04/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	1.1500	0.2400	0.0012	0.0002	0
04/04/2025	2037 On 07-August-25			Bond Future	11.7902	11.5022	79.8655	81.4081	90,995
04/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	37.4400	125.7000	0.0374	0.1257	2,541
04/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	8248.0200	6793.5900	8.2480	6.7936	0
04/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	72.4800	216.3200	0.0725	0.2163	300
04/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	7320.9000	5922.0500	7.3209	5.9221	0
04/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	88.4700	253.3600	0.0885	0.2534	2,341
04/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	7039.2100	5661.4100	7.0392	5.6614	0
04/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	124.2800	331.3800	0.1243	0.3314	200

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04/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	6542.7500	5207.1600	6.5428	5.2072	0
04/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	389.1300	814.6200	0.3891	0.8146	300
04/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4723.3700	3606.1700	4.7234	3.6062	0
04/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	469.3700	943.9600	0.4694	0.9440	0
04/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	4406.5200	3338.4200	4.4065	3.3384	2,541
04/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1036.2600	1765.1400	1.0363	1.7651	0
04/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	3026.8400	2213.0300	3.0268	2.2130	2,541
04/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1098.1800	1848.4900	1.0982	1.8485	7,500
04/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2924.8700	2132.4900	2.9249	2.1325	7,500
04/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2030.0800	3023.0300	2.0301	3.0230	0
04/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1873.0000	1323.2600	1.8730	1.3233	2,541
04/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2059.3500	3058.1000	2.0594	3.0581	0
04/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1849.6000	1305.6600	1.8496	1.3057	300
04/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3158.0800	4331.5000	3.1581	4.3315	0
04/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	1186.5800	817.3100	1.1866	0.8173	2,541
04/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	6454.5400	7851.1400	6.4545	7.8511	0
04/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	361.6300	215.5400	0.3616	0.2155	0
04/04/2025	2037 On 06-November-25			Bond Future	11.9347	11.6358	81.4075	82.9760	0
04/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	189.5000	414.4500	0.1895	0.4145	300
04/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	8128.5400	6784.9600	8.1285	6.7850	0
04/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	600.5800	1084.5500	0.6006	1.0846	300
04/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5652.1400	4567.5800	5.6521	4.5676	0
04/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	1720.4100	2572.8800	1.7204	2.5729	0
04/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	3319.6400	2603.5800	3.3196	2.6036	0
04/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3181.0800	4284.9800	3.1811	4.2850	0
04/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	2027.4100	1562.7800	2.0274	1.5628	300
04/04/2025	2037 On 05-February-26			Bond Future	12.0918	11.7807	78.7154	80.3114	0
04/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	432.6500	780.6400	0.4327	0.7806	1,930
04/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	8224.6500	6976.6000	8.2247	6.9766	0
04/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	670.1600	1137.1300	0.6702	1.1371	1,970
04/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	7036.6000	5907.5300	7.0366	5.9075	0
04/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1070.9500	1687.7700	1.0710	1.6878	0
04/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5769.2400	4790.0200	5.7692	4.7900	0
04/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1339.2400	2035.9000	1.3392	2.0359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	5166.3500	4266.9700	5.1664	4.2670	1,930
04/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2414.0800	3344.7200	2.4141	3.3447	0
04/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3599.0300	2933.6300	3.5990	2.9336	1,930
04/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3531.5100	4623.0500	3.5315	4.6231	0
04/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2637.3600	2132.8600	2.6374	2.1329	1,970
04/04/2025	2037 On 07-May-26			Bond Future	12.2646	11.9418	80.2130	81.8307	0
04/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1337.1600	1983.7700	1.3372	1.9838	0
04/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	6206.0600	5234.9200	6.2061	5.2349	0
04/04/2025	2038 On 08-May-25			Bond Future	139.4564	139.4512	139.4564	139.4512	2,918
04/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	223.5700	228.8200	0.2236	0.2288	0
04/04/2025	2038 On 07-August-25			Bond Future	140.0835	140.0693	140.0835	140.0693	0
04/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	523.4500	509.2700	0.5235	0.5093	0
04/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2038 On 06-November-25			Bond Future	142.8229	142.8017	142.8229	142.8017	0
04/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1057.1300	1078.3300	1.0571	1.0783	0
04/04/2025	2038 On 05-February-26			Bond Future	143.4306	143.4046	143.4306	143.4046	0
04/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	230.6400	204.6000	0.2306	0.2046	0
04/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2038 On 07-May-26			Bond Future	146.1971	146.1553	146.1971	146.1553	0
04/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	1667.1100	1625.2700	1.6671	1.6253	0
04/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2040 On 08-May-25			Bond Future	12.0440	11.7412	81.7494	83.5117	32,289
04/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	3446.3300	5074.3500	3.4463	5.0744	0
04/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	196.5100	62.1900	0.1965	0.0622	0
04/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	4020.8100	5691.6900	4.0208	5.6917	15,000
04/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	130.7100	39.2500	0.1307	0.0393	0
04/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	7374.5800	9130.2600	7.3746	9.1303	7,500
04/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	8.6100	1.9500	0.0086	0.0020	0
04/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	7715.6100	9473.2600	7.7156	9.4733	7,500
04/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	6.0000	1.3100	0.0060	0.0013	0
04/04/2025	2040 On 07-August-25			Bond Future	12.1909	11.8769	78.8352	80.6267	43,292

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	50.3200	176.3700	0.0503	0.1764	400
04/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	8473.6200	6808.1600	8.4736	6.8082	0
04/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	110.6700	332.6900	0.1107	0.3327	250
04/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	7242.0500	5672.5600	7.2421	5.6726	0
04/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	408.5100	911.5300	0.4085	0.9115	400
04/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	5040.1700	3751.6800	5.0402	3.7517	0
04/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	853.9900	1612.7500	0.8540	1.6128	250
04/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	3681.6700	2648.9200	3.6817	2.6489	0
04/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1522.7500	2530.1300	1.5228	2.5301	0
04/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	2604.6200	1820.4900	2.6046	1.8205	400
04/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	2737.4700	4018.9100	2.7375	4.0189	0
04/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1578.3000	1068.2300	1.5783	1.0682	250
04/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	6277.7400	7901.3800	6.2777	7.9014	0
04/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	464.8100	296.9400	0.4648	0.2969	0
04/04/2025	2040 On 06-November-25			Bond Future	12.3388	12.0130	80.3572	82.1794	292
04/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1460.1400	2260.4800	1.4601	2.2605	0
04/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	4276.4700	3254.6000	4.2765	3.2546	0
04/04/2025	2040 On 05-February-26			Bond Future	12.4986	12.1600	77.3943	79.2489	0
04/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	963.9900	1623.8300	0.9640	1.6238	0
04/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	6690.0800	5495.2800	6.6901	5.4953	0
04/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1537.0200	2236.0400	1.5370	2.2360	475
04/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	5321.6300	4166.0100	5.3216	4.1660	0
04/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	5627.3100	6980.4800	5.6273	6.9805	0
04/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1839.7100	1338.2400	1.8397	1.3382	475
04/04/2025	2040 On 07-May-26			Bond Future	12.6724	12.3213	78.8664	80.7477	0
04/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1404.9900	2080.6900	1.4050	2.0807	0
04/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	6964.7200	5759.0500	6.9647	5.7591	0
04/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2044 On 08-May-25			Bond Future	12.2277	11.9149	77.0764	78.9159	74,413
04/04/2025	2044 On 08-May-25		Put	Bond Future	22923.6400	21084.0600	22.9236	21.0841	0
04/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0700	2.9200	0.0001	0.0029	9,000
04/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	8684.2100	6847.4800	8.6842	6.8475	0
04/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.1700	5.6800	0.0002	0.0057	2,490
04/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	8204.7500	6370.6800	8.2048	6.3707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	14.1600	125.0000	0.0142	0.1250	9,000
04/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	5367.0100	3638.2700	5.3670	3.6383	0
04/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	109.6000	494.5300	0.1096	0.4945	0
04/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	3564.8400	2110.1900	3.5648	2.1102	2,490
04/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	195.8800	728.5100	0.1959	0.7285	0
04/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	2973.4700	1666.5200	2.9735	1.6665	9,000
04/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	1687.7700	3114.3100	1.6878	3.1143	0
04/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	705.4300	292.3900	0.7054	0.2924	2,490
04/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	3024.0700	4691.5800	3.0241	4.6916	0
04/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	272.5300	100.4600	0.2725	0.1005	0
04/04/2025	2044 On 07-August-25			Bond Future	12.3711	12.0467	74.1963	76.0667	470
04/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	9.9100	47.5300	0.0099	0.0475	9,000
04/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	11018.1800	9185.3400	11.0182	9.1853	0
04/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	170.7000	478.5400	0.1707	0.4785	9,000
04/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	6649.8900	5087.2700	6.6499	5.0873	0
04/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	805.5200	1574.8800	0.8055	1.5749	0
04/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	3847.8800	2746.7800	3.8479	2.7468	9,000
04/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	5730.0200	7398.2500	5.7300	7.3983	0
04/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	571.7300	369.5000	0.5717	0.3695	0
04/04/2025	2044 On 06-November-25			Bond Future	12.5147	12.1784	75.6287	77.5316	0
04/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1192.7700	2029.6700	1.1928	2.0297	0
04/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	4852.8300	3786.8200	4.8528	3.7868	0
04/04/2025	2044 On 05-February-26			Bond Future	12.6694	12.3201	72.7000	74.6370	0
04/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	831.3400	1461.7400	0.8313	1.4617	0
04/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	7284.0300	5977.3900	7.2840	5.9774	0
04/04/2025	2044 On 07-May-26			Bond Future	12.8367	12.4746	74.0825	76.0484	0
04/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1364.8500	2138.0700	1.3649	2.1381	0
04/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	7234.0600	6041.4000	7.2341	6.0414	0
04/04/2025	2046 On 08-May-25			Bond Future	119.4929	118.8691	119.4929	118.8691	19,602
04/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	2477.1300	3100.8700	2.4771	3.1009	0
04/04/2025	2046 On 07-August-25			Bond Future	121.8574	121.2135	121.8574	121.2135	0
04/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	3167.4000	2523.5000	3.1674	2.5235	0
04/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	2046 On 06-November-25			Bond Future	121.9785	121.3162	121.9785	121.3162	0
04/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3431.5200	4093.7600	3.4315	4.0938	0
04/04/2025	2046 On 05-February-26			Bond Future	124.3552	123.6762	124.3552	123.6762	0
04/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2705.2400	2026.1600	2.7052	2.0262	0
04/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2046 On 07-May-26			Bond Future	124.4461	123.7411	124.4461	123.7411	0
04/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	503.9300	1208.8700	0.5039	1.2089	0
04/04/2025	2050 On 08-May-25			Bond Future	120.8677	120.1658	120.8677	120.1658	16,080
04/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	292.2900	994.2300	0.2923	0.9942	0
04/04/2025	2050 On 07-August-25			Bond Future	120.8834	120.1599	120.8834	120.1599	0
04/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	993.3500	269.9000	0.9934	0.2699	0
04/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2050 On 06-November-25			Bond Future	123.2473	122.5039	123.2473	122.5039	0
04/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1172.7200	1916.0900	1.1727	1.9161	0
04/04/2025	2050 On 05-February-26			Bond Future	123.2259	122.4641	123.2259	122.4641	0
04/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	405.8600	0.0000	0.4059	0.0000	0
04/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	355.9500	0.0000	0.3560	0
04/04/2025	2050 On 07-May-26			Bond Future	125.6022	124.8130	125.6022	124.8130	0
04/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	1532.2400	742.9800	1.5322	0.7430	0
04/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	AL37 On 08-May-25			Index Future	1080.9080	1088.8140	1080.9080	1,088.8140	0
04/04/2025	AL37 On 07-August-25			Index Future	1102.0300	1110.0210	1102.0300	1,110.0210	0
04/04/2025	AL37 On 06-November-25			Index Future	1123.3260	1131.4180	1123.3260	1,131.4180	0
04/04/2025	AL37 On 05-February-26			Index Future	1144.9680	1153.1780	1144.9680	1,153.1780	0
04/04/2025	AL37 On 07-May-26			Index Future	1166.8220	1175.0670	1166.8220	1,175.0670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	AL7T On 08-May-25			Index Future	1263.7620	1285.7720	1263.7620	1,285.7720	0
04/04/2025	AL7T On 07-August-25			Index Future	1288.4570	1310.8150	1288.4570	1,310.8150	0
04/04/2025	AL7T On 06-November-25			Index Future	1313.3560	1336.0820	1313.3560	1,336.0820	0
04/04/2025	AL7T On 05-February-26			Index Future	1338.6590	1361.7790	1338.6590	1,361.7790	0
04/04/2025	AL7T On 07-May-26			Index Future	1364.2100	1387.6270	1364.2100	1,387.6270	0
04/04/2025	ALBI On 08-May-25			Index Future	1090.4330	1105.9940	1090.4330	1,105.9940	92
04/04/2025	ALBI On 07-August-25			Index Future	1111.7410	1127.5360	1111.7410	1,127.5360	0
04/04/2025	ALBI On 06-November-25			Index Future	1133.2250	1149.2700	1133.2250	1,149.2700	0
04/04/2025	ALBI On 05-February-26			Index Future	1155.0580	1171.3740	1155.0580	1,171.3740	0
04/04/2025	ALBI On 07-May-26			Index Future	1177.1050	1193.6080	1177.1050	1,193.6080	0
04/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	ES33 On 08-May-25			Bond Future	11.8190	11.5464	78.6613	79.8771	0
04/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	3889.3200	5105.1300	3.8893	5.1051	0
04/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES33 On 07-August-25			Bond Future	11.9829	11.6988	80.2178	81.4526	0
04/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	6413.1900	7647.9800	6.4132	7.6480	0
04/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES33 On 06-November-25			Bond Future	12.1669	11.8701	77.9901	79.2452	0
04/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	594.9500	0.0000	0.5950	0
04/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	660.1600	0.0000	0.6602	0.0000	0
04/04/2025	ES33 On 05-February-26			Bond Future	12.3701	12.0592	79.5088	80.7858	0
04/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3686.6700	2409.7200	3.6867	2.4097	0
04/04/2025	ES33 On 07-May-26			Bond Future	12.5849	12.2606	77.2437	78.5369	0
04/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3636.8000	2343.6500	3.6368	2.3437	0
04/04/2025	ES42 On 08-May-25			Bond Future	12.5052	12.2280	72.4764	73.9971	0
04/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	3845.4900	5366.1600	3.8455	5.3662	0
04/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES42 On 07-August-25			Bond Future	12.6523	12.3651	73.9104	75.4565	0
04/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	5638.2300	7184.3200	5.6382	7.1843	0
04/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES42 On 06-November-25			Bond Future	12.8124	12.5142	71.0901	72.6628	0
04/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	2243.7800	671.1200	2.2438	0.6711	0
04/04/2025	ES42 On 05-February-26			Bond Future	12.9799	12.6700	72.4735	74.0744	0
04/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	6126.2400	4525.3000	6.1262	4.5253	0
04/04/2025	ES42 On 07-May-26			Bond Future	13.1609	12.8394	69.6040	71.2279	0
04/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	5037.4600	3413.5400	5.0375	3.4135	0
04/04/2025	GOVI On 08-May-25			GOVI	1075.0400	1089.8960	1075.0400	1,089.8960	634
04/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	530400.0000	678960.0000	53.0400	67.8960	0
04/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	GOVI On 07-August-25			GOVI	1096.0480	1111.1240	1096.0480	1,111.1240	0
04/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	850480.0000	1001240.0000	85.0480	100.1240	0
04/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	GOVI On 06-November-25			GOVI	1117.2280	1132.5420	1117.2280	1,132.5420	0
04/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	52280.0000	205420.0000	5.2280	20.5420	0
04/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	GOVI On 05-February-26			GOVI	1138.7530	1154.3240	1138.7530	1,154.3240	0
04/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0.0000	43240.0000	0.0000	4.3240	0
04/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	112470.0000	0.0000	11.2470	0.0000	0
04/04/2025	GOVI On 07-May-26			GOVI	1160.4890	1176.2350	1160.4890	1,176.2350	0
04/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	165110.0000	7650.0000	16.5110	0.7650	0
04/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	IGOV On 08-May-25			Index Future	377.6920	376.8580	377.6920	376.8580	892
04/04/2025	IGOV On 07-August-25			Index Future	385.1650	384.2910	385.1650	384.2910	0
04/04/2025	IGOV On 06-November-25			Index Future	392.6990	391.7890	392.6990	391.7890	0
04/04/2025	IGOV On 05-February-26			Index Future	400.3540	399.4130	400.3540	399.4130	0
04/04/2025	IGOV On 07-May-26			Index Future	408.0830	407.0820	408.0830	407.0820	0
04/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/04/2025	R033 On 08-May-25			Bond Future	10.3158	10.1442	99.4763	100.3827	9,501
04/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	914.4100	1547.1800	0.9144	1.5472	0
04/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	839.9900	566.3900	0.8400	0.5664	0
04/04/2025	R033 On 07-August-25			Bond Future	10.4281	10.2494	101.4202	102.3379	0
04/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1397.3400	1945.5100	1.3973	1.9455	0
04/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1899.7300	1530.2000	1.8997	1.5302	0
04/04/2025	R033 On 06-November-25			Bond Future	10.5547	10.3679	98.3347	99.2653	0
04/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1624.7100	2093.4000	1.6247	2.0934	0
04/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2745.4500	2283.5900	2.7455	2.2836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R033 On 05-February-26			Bond Future	10.6935	10.4977	100.2270	101.1723	0
04/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2023.8900	2592.2700	2.0239	2.5923	0
04/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	3006.6400	2629.7800	3.0066	2.6298	0
04/04/2025	R033 On 07-May-26			Bond Future	10.8467	10.6427	97.0905	98.0431	0
04/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	1748.3200	2246.8100	1.7483	2.2468	0
04/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3946.0500	3491.9500	3.9461	3.4920	0
04/04/2025	R035 On 08-May-25			Bond Future	11.1266	10.8589	88.5235	89.9688	74,691
04/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	2.2100	20.6600	0.0022	0.0207	300
04/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5843.4200	4416.5000	5.8434	4.4165	0
04/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	48.3100	204.5000	0.0483	0.2045	150
04/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3822.1000	2532.9200	3.8221	2.5329	0
04/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	114.2500	385.6500	0.1143	0.3857	300
04/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	3100.8000	1926.8300	3.1008	1.9268	0
04/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	590.1000	1287.3700	0.5901	1.2874	0
04/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	1540.0200	791.9200	1.5400	0.7919	150
04/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	720.3700	1490.3500	0.7204	1.4904	0
04/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	1345.9200	670.5300	1.3459	0.6705	300
04/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2163.6100	3362.8700	2.1636	3.3629	400
04/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	407.4900	161.3800	0.4075	0.1614	0
04/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3181.2600	4503.3500	3.1813	4.5034	0
04/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	190.8900	67.6100	0.1909	0.0676	150
04/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	3542.3400	4891.6600	3.5423	4.8917	0
04/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	145.9800	49.9300	0.1460	0.0499	0
04/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	7880.1100	9323.4400	7.8801	9.3234	0
04/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	2.6100	0.5700	0.0026	0.0006	400
04/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	10845.7400	12291.0800	10.8457	12.2911	0
04/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	400
04/04/2025	R035 On 07-August-25			Bond Future	11.2548	10.9766	90.2534	91.7212	24,120
04/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	95.1600	264.2300	0.0952	0.2642	300
04/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	6529.4000	5230.6000	6.5294	5.2306	0
04/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	472.3900	938.5200	0.4724	0.9385	300
04/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	4091.9900	3090.2500	4.0920	3.0903	0
04/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	1974.2600	2929.0100	1.9743	2.9290	0
04/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1738.7700	1225.6500	1.7388	1.2257	8,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2092.4200	3069.5600	2.0924	3.0696	0
04/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1649.3500	1158.6200	1.6494	1.1586	300
04/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7106.6300	8479.2200	7.1066	8.4792	0
04/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	225.0100	129.7300	0.2250	0.1297	0
04/04/2025	R035 On 06-November-25			Bond Future	11.3988	11.1091	87.4908	88.9828	0
04/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	153.0500	340.8100	0.1531	0.3408	2,000
04/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	8205.5400	6901.3100	8.2055	6.9013	0
04/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	238.7100	497.3600	0.2387	0.4974	300
04/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	7322.0300	6088.6900	7.3220	6.0887	0
04/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	513.7900	936.1000	0.5138	0.9361	2,000
04/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5753.4300	4683.7500	5.7534	4.6838	0
04/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	547.0800	985.3900	0.5471	0.9854	2,000
04/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	5621.5300	4567.8500	5.6215	4.5679	0
04/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	722.4000	1238.0400	0.7224	1.2380	300
04/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	5031.2700	4054.9200	5.0313	4.0549	0
04/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1333.4600	2051.0700	1.3335	2.0511	2,000
04/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3712.8400	2938.4600	3.7128	2.9385	0
04/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1353.7400	2076.8200	1.3537	2.0768	250
04/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3680.3200	2911.4100	3.6803	2.9114	0
04/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	1917.8500	2771.6300	1.9179	2.7716	0
04/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2938.0100	2299.8000	2.9380	2.2998	0
04/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2526.8500	3487.8600	2.5269	3.4879	0
04/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	2367.9700	1836.9900	2.3680	1.8370	2,000
04/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2583.4500	3553.4500	2.5835	3.5535	0
04/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	2323.0700	1801.0800	2.3231	1.8011	250
04/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3242.5100	4302.6600	3.2425	4.3027	0
04/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1876.2100	1444.3700	1.8762	1.4444	300
04/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4165.3100	5322.9100	4.1653	5.3229	0
04/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1419.2200	1084.8300	1.4192	1.0848	250
04/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4303.7300	5473.6800	4.3037	5.4737	0
04/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1363.0200	1040.9800	1.3630	1.0410	2,000
04/04/2025	R035 On 05-February-26			Bond Future	11.5567	11.2544	89.1748	90.6926	0
04/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	658.4300	1110.6100	0.6584	1.1106	2,000
04/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	6447.4400	5381.8700	6.4474	5.3819	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1142.6600	1767.7800	1.1427	1.7678	0
04/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	5062.3400	4169.7100	5.0623	4.1697	0
04/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1406.0000	2105.7300	1.4060	2.1057	2,000
04/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	4540.1800	3722.1600	4.5402	3.7222	0
04/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	5610.1500	6850.7600	5.6102	6.8508	0
04/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1376.2200	1099.0800	1.3762	1.0991	2,000
04/04/2025	R035 On 07-May-26			Bond Future	11.7194	11.4052	86.3666	87.9039	0
04/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1358.1800	1998.6100	1.3582	1.9986	0
04/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5651.8400	4754.9800	5.6518	4.7550	0
04/04/2025	R038 On 08-May-25			Bond Future	11.6909	11.4134	95.8856	97.6622	9,260
04/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	174.2500	648.8600	0.1743	0.6489	0
04/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	3086.1600	1784.1900	3.0862	1.7842	0
04/04/2025	R038 On 07-August-25			Bond Future	11.8314	11.5433	97.7594	99.5645	0
04/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	670.9000	1319.2000	0.6709	1.3192	0
04/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	4432.1700	3275.3700	4.4322	3.2754	0
04/04/2025	R038 On 06-November-25			Bond Future	11.9841	11.6845	94.1616	95.9969	0
04/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	559.3600	1051.7400	0.5594	1.0517	1,770
04/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6925.1100	5582.2200	6.9251	5.5822	0
04/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	928.5700	1609.8000	0.9286	1.6098	0
04/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	5586.4100	4432.3700	5.5864	4.4324	0
04/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4052.2300	5417.3400	4.0522	5.4173	0
04/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1997.6400	1527.4800	1.9976	1.5275	1,770
04/04/2025	R038 On 05-February-26			Bond Future	12.1471	11.8350	95.9734	97.8408	0
04/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1532.9700	2353.6600	1.5330	2.3537	0
04/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5844.8800	4798.1000	5.8449	4.7981	0
04/04/2025	R038 On 07-May-26			Bond Future	12.3216	11.9975	92.3138	94.2066	0
04/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1552.7300	2305.9900	1.5527	2.3060	0
04/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	7088.1800	5948.6500	7.0882	5.9487	0
04/04/2025	R053 On 08-May-25			Bond Future	12.1225	11.8045	97.3856	99.8776	2,588
04/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	4172.2400	6441.7100	4.1722	6.4417	0
04/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	353.8700	131.3700	0.3539	0.1314	0
04/04/2025	R053 On 07-August-25			Bond Future	12.2530	11.9233	99.2886	101.8230	20,000
04/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	7386.5700	9556.3000	7.3866	9.5563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	932.0200	567.4100	0.9320	0.5674	0
04/04/2025	R053 On 06-November-25			Bond Future	12.3932	12.0509	95.3420	97.9205	0
04/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	1630.2900	2786.6600	1.6303	2.7867	0
04/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	6502.5900	5080.4600	6.5026	5.0805	0
04/04/2025	R053 On 05-February-26			Bond Future	12.5412	12.1853	97.1763	99.8013	0
04/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1317.0300	2163.9800	1.3170	2.1640	0
04/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	9474.5100	7696.5000	9.4745	7.6965	0
04/04/2025	R053 On 07-May-26			Bond Future	12.6978	12.3284	93.1623	95.8268	0
04/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	1903.4200	2996.0700	1.9034	2.9961	0
04/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	9516.3100	7944.4500	9.5163	7.9445	0
04/04/2025	R186 On 08-May-25			Bond Future	8.3634	8.3014	107.2587	107.3523	160,466
04/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	248.4000	319.5600	0.2484	0.3196	0
04/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	87.7800	65.3100	0.0878	0.0653	0
04/04/2025	R186 On 07-August-25			Bond Future	8.4521	8.3830	104.0460	104.1348	19,834
04/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1034.4700	1117.6300	1.0345	1.1176	1,983
04/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	55.7000	50.0800	0.0557	0.0501	0
04/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1581.8100	1668.4700	1.5818	1.6685	0
04/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	22.9700	20.8500	0.0230	0.0209	0
04/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2279.0700	2367.4300	2.2791	2.3674	0
04/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	7.8800	7.4600	0.0079	0.0075	1,983
04/04/2025	R186 On 06-November-25			Bond Future	8.5982	8.5173	106.0555	106.1410	447
04/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	102.8000	135.6900	0.1028	0.1357	0
04/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	598.1800	545.6400	0.5982	0.5456	0
04/04/2025	R186 On 05-February-26			Bond Future	8.8459	8.7442	102.7895	102.8732	0
04/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	165.9100	206.3500	0.1659	0.2064	0
04/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	508.7600	465.5200	0.5088	0.4655	0
04/04/2025	R186 On 07-May-26			Bond Future	9.3425	9.2159	104.7466	104.8208	0
04/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	119.1700	153.9500	0.1192	0.1540	0
04/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	502.5100	463.1300	0.5025	0.4631	0
04/04/2025	R202 On 08-May-25			Bond Future	270.9484	270.3535	270.9484	270.3535	2,157
04/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1361.6400	1956.4800	1.3616	1.9565	0
04/04/2025	R202 On 07-August-25			Bond Future	271.0554	270.4317	271.0554	270.4317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	544.6200	1168.3300	0.5446	1.1683	0
04/04/2025	R202 On 06-November-25			Bond Future	276.3565	275.7074	276.3565	275.7074	0
04/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	716.4500	67.3600	0.7165	0.0674	0
04/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R202 On 05-February-26			Bond Future	276.3846	275.7145	276.3846	275.7145	0
04/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	1435.3900	2105.5400	1.4354	2.1055	0
04/04/2025	R202 On 07-May-26			Bond Future	281.7157	281.0033	281.7157	281.0033	0
04/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	4165.6600	3453.2800	4.1657	3.4533	0
04/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R209 On 08-May-25			Bond Future	11.3848	11.1125	69.1336	70.4493	22,597
04/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	2549.6100	3748.5100	2.5496	3.7485	0
04/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	195.7800	79.0600	0.1958	0.0791	0
04/04/2025	R209 On 07-August-25			Bond Future	11.5077	11.2259	70.4846	71.8214	0
04/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	5526.5500	6734.6200	5.5266	6.7346	0
04/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	320.2200	191.4600	0.3202	0.1915	0
04/04/2025	R209 On 06-November-25			Bond Future	11.6417	11.3496	68.6933	70.0525	0
04/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1384.8700	2090.2700	1.3849	2.0903	0
04/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	3120.8200	2467.0000	3.1208	2.4670	0
04/04/2025	R209 On 05-February-26			Bond Future	11.7850	11.4818	70.0154	71.3985	0
04/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	987.8600	1472.0000	0.9879	1.4720	0
04/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4984.3000	4085.3500	4.9843	4.0854	0
04/04/2025	R209 On 07-May-26			Bond Future	11.9385	11.6246	68.1965	69.5984	0
04/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1258.7700	1848.3400	1.2588	1.8483	0
04/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	5232.1700	4419.7800	5.2322	4.4198	0
04/04/2025	R210 On 08-May-25			Bond Future	246.7102	246.5682	246.7102	246.5682	4,096
04/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1319.8400	1461.8200	1.3198	1.4618	0
04/04/2025	R210 On 07-August-25			Bond Future	251.5918	251.4313	251.5918	251.4313	0
04/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3151.8200	2991.3200	3.1518	2.9913	0
04/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R210 On 06-November-25			Bond Future	253.0833	252.9077	253.0833	252.9077	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	943.3100	767.7200	0.9433	0.7677	0
04/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R210 On 05-February-26			Bond Future	258.0153	257.8278	258.0153	257.8278	0
04/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4915.2800	4727.7700	4.9153	4.7278	0
04/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R210 On 07-May-26			Bond Future	259.4947	259.2770	259.4947	259.2770	0
04/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4094.6500	3877.0000	4.0947	3.8770	0
04/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/04/2025	R213 On 08-May-25			Bond Future	9.8732	9.7062	88.9281	89.5985	92,719
04/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	2672.6000	3278.7200	2.6726	3.2787	0
04/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	134.2800	70.0000	0.1343	0.0700	0
04/04/2025	R213 On 07-August-25			Bond Future	9.9785	9.8035	90.6659	91.3436	17
04/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6254.0800	6913.8700	6.2541	6.9139	0
04/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	55.2900	37.3000	0.0553	0.0373	0
04/04/2025	R213 On 06-November-25			Bond Future	10.1055	9.9214	88.8635	89.5500	0
04/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1503.2400	1931.4300	1.5032	1.9314	0
04/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1709.4100	1451.0300	1.7094	1.4510	0
04/04/2025	R213 On 05-February-26			Bond Future	10.2507	10.0559	90.5742	91.2711	0
04/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1238.9700	1565.3600	1.2390	1.5654	0
04/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2534.9400	2164.4900	2.5349	2.1645	0
04/04/2025	R213 On 07-May-26			Bond Future	10.4063	10.2020	88.7456	89.4462	0
04/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1107.6700	1396.9000	1.1077	1.3969	0
04/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	3206.8300	2795.4600	3.2068	2.7955	0
04/04/2025	R214 On 08-May-25			Bond Future	11.9148	11.6376	63.1400	64.5305	20,486
04/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	2540.5100	3803.9800	2.5405	3.8040	0
04/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	214.8100	87.8000	0.2148	0.0878	0
04/04/2025	R214 On 07-August-25			Bond Future	12.0373	11.7510	64.3738	65.7874	0
04/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	4791.9400	6017.3500	4.7919	6.0174	0
04/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	505.1500	316.9800	0.5052	0.3170	0
04/04/2025	R214 On 06-November-25			Bond Future	12.1710	11.8750	62.3172	63.7551	0
04/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1124.1300	1804.3200	1.1241	1.8043	0
04/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3739.2300	2981.5900	3.7392	2.9816	0
04/04/2025	R214 On 05-February-26			Bond Future	12.3148	12.0080	63.5167	64.9801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	756.2000	1257.6700	0.7562	1.2577	0
04/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	6014.6600	5052.7000	6.0147	5.0527	0
04/04/2025	R214 On 07-May-26			Bond Future	12.4601	12.1434	61.4257	62.9103	0
04/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1233.9000	1851.2400	1.2339	1.8512	0
04/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5751.6800	4884.4100	5.7517	4.8844	0
04/04/2025	R248 On 08-May-25			Bond Future	12.1674	11.8546	75.5431	77.4365	269,837
04/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	2815.4300	4502.4800	2.8154	4.5025	0
04/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	328.9000	122.5300	0.3289	0.1225	0
04/04/2025	R248 On 07-August-25			Bond Future	12.2975	11.9735	77.0193	78.9448	166,125
04/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	5660.4700	7356.0000	5.6605	7.3560	0
04/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	675.1800	445.2000	0.6752	0.4452	0
04/04/2025	R248 On 06-November-25			Bond Future	12.4387	12.1027	74.0646	76.0236	0
04/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1142.0500	1883.5600	1.1421	1.8836	0
04/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	5319.7200	4102.2300	5.3197	4.1022	0
04/04/2025	R248 On 05-February-26			Bond Future	12.5906	12.2413	75.4899	77.4842	0
04/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	850.6300	1502.0200	0.8506	1.5020	0
04/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	7668.2700	6325.3800	7.6683	6.3254	0
04/04/2025	R248 On 07-May-26			Bond Future	12.7439	12.3821	72.4840	74.5083	0
04/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1451.5300	2189.0000	1.4515	2.1890	0
04/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	7447.8600	6161.0500	7.4479	6.1611	0
04/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0