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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	2029 On 08-May-25			Bond Future	136.5221	136.4203	136.5221	136.4203	3,723
02/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1327.8600	1429.6900	1.3279	1.4297	0
02/05/2025	2029 On 07-August-25			Bond Future	139.1860	139.0846	139.1860	139.0846	5,676
02/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1776.0400	1674.6000	1.7760	1.6746	0
02/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2029 On 06-November-25			Bond Future	140.4569	140.3540	140.4569	140.3540	68
02/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	666.9200	564.0400	0.6669	0.5640	0
02/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2029 On 05-February-26			Bond Future	143.1148	143.0585	143.1148	143.0585	0
02/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	3004.7700	2948.4500	3.0048	2.9485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2029 On 07-May-26			Bond Future	144.3186	144.2751	144.3186	144.2751	0
02/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2498.6300	2455.1400	2.4986	2.4551	0
02/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2030 On 08-May-25			Bond Future	8.8249	8.8055	99.1048	99.1769	28,389
02/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	179.8100	144.1900	0.1798	0.1442	800
02/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	720.7800	613.0500	0.7208	0.6131	0
02/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	227.1500	191.1700	0.2272	0.1912	300
02/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	618.3900	510.3000	0.6184	0.5103	0
02/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	665.6500	661.0000	0.6657	0.6610	1,320
02/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	201.4300	124.6700	0.2014	0.1247	0
02/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	1350.7500	1397.1900	1.3508	1.3972	800
02/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	40.3000	14.6300	0.0403	0.0146	0
02/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1485.4900	1538.0500	1.4855	1.5381	300
02/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	28.8000	9.2500	0.0288	0.0093	0
02/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	2295.1900	2364.7500	2.2952	2.3648	680
02/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	2.9400	0.3900	0.0029	0.0004	0
02/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2617.7600	2688.9500	2.6178	2.6890	0
02/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	1.0100	0.0900	0.0010	0.0001	300
02/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	4007.2200	4079.3300	4.0072	4.0793	0
02/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	4218.8900	4291.0000	4.2189	4.2910	0
02/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
02/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5337.8100	5409.9200	5.3378	5.4099	1,640
02/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6644.9900	6717.1000	6.6450	6.7171	2,280
02/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10527.5400	10599.6500	10.5275	10.5997	0
02/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
02/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11870.6900	11942.8000	11.8707	11.9428	0
02/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
02/05/2025	2030 On 07-August-25			Bond Future	8.8980	8.8768	97.0038	97.0790	110,422
02/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	618.4400	637.7100	0.6184	0.6377	300
02/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1252.7100	1196.7400	1.2527	1.1967	0

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02/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1620.7100	1663.8300	1.6207	1.6638	300
02/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	486.2600	454.1400	0.4863	0.4541	0
02/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3299.1300	3362.9300	3.2991	3.3629	0
02/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	128.0700	116.6300	0.1281	0.1166	300
02/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5443.0300	5515.8000	5.4430	5.5158	1,054
02/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	23.5600	21.0900	0.0236	0.0211	0
02/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7475.4300	7550.3500	7.4754	7.5504	0
02/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2.2500	1.9300	0.0023	0.0019	0
02/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10648.0300	10723.2600	10.6480	10.7233	0
02/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	1,054
02/05/2025	2030 On 06-November-25			Bond Future	8.9703	8.9475	98.8698	98.9469	0
02/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	853.6400	859.9900	0.8536	0.8600	300
02/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1704.5500	1633.8100	1.7046	1.6338	0
02/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1766.7600	1790.6500	1.7668	1.7907	300
02/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	927.1500	873.9500	0.9272	0.8740	0
02/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2511.5100	2547.1500	2.5115	2.5472	0
02/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	608.8300	567.3800	0.6088	0.5674	0
02/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3952.2000	4004.6100	3.9522	4.0046	0
02/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	288.2400	263.5600	0.2882	0.2636	300
02/05/2025	2030 On 05-February-26			Bond Future	9.0714	9.0361	96.7086	96.8216	0
02/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2332.1800	2369.4100	2.3322	2.3694	0
02/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1002.4300	926.7200	1.0024	0.9267	0
02/05/2025	2030 On 07-May-26			Bond Future	9.2034	9.1622	98.4896	98.6142	0
02/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2022.8200	2005.0000	2.0228	2.0050	0
02/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1460.7300	1318.3200	1.4607	1.3183	0
02/05/2025	2032 On 08-May-25			Bond Future	9.7011	9.6970	93.7871	93.8063	52,408
02/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	33.3800	27.4000	0.0334	0.0274	300
02/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1465.8500	1440.6900	1.4659	1.4407	0
02/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	41.1800	35.4300	0.0412	0.0354	800
02/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1377.6300	1352.7000	1.3776	1.3527	0
02/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	1021.7300	1065.4100	1.0217	1.0654	300
02/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	90.2200	114.7200	0.0902	0.1147	0
02/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	1099.7500	1143.0400	1.0998	1.1430	800
02/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	75.2500	99.3600	0.0753	0.0994	0

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02/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2679.0600	2702.0900	2.6791	2.7021	0
02/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	0.8700	4.7200	0.0009	0.0047	300
02/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5482.3300	5501.5100	5.4823	5.5015	0
02/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5743.5800	5762.7600	5.7436	5.7628	0
02/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
02/05/2025	2032 On 07-August-25			Bond Future	9.7946	9.7899	95.5939	95.6150	118,939
02/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	552.9100	548.5600	0.5529	0.5486	300
02/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2378.4100	2352.8900	2.3784	2.3529	0
02/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1579.9800	1580.5300	1.5800	1.5805	300
02/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1099.6300	1079.0100	1.0996	1.0790	0
02/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3847.4700	3860.0500	3.8475	3.8601	0
02/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	300.2900	291.7000	0.3003	0.2917	300
02/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9469.1600	9489.9300	9.4692	9.4899	0
02/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	6.6600	6.2600	0.0067	0.0063	0
02/05/2025	2032 On 06-November-25			Bond Future	9.8976	9.8927	93.2714	93.2934	0
02/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	838.5600	820.1600	0.8386	0.8202	300
02/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3073.8600	3033.4700	3.0739	3.0335	0
02/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1819.8400	1803.1400	1.8198	1.8031	300
02/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1809.3500	1770.6600	1.8094	1.7707	0
02/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3257.4800	3249.1700	3.2575	3.2492	0
02/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	981.9400	951.6400	0.9819	0.9516	0
02/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4806.8800	4807.8100	4.8069	4.8078	0
02/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	543.9600	522.9000	0.5440	0.5229	300
02/05/2025	2032 On 05-February-26			Bond Future	10.0232	10.0102	95.0130	95.0683	0
02/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2510.8000	2442.6900	2.5108	2.4427	0
02/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1928.2100	1804.8100	1.9282	1.8048	0
02/05/2025	2032 On 07-May-26			Bond Future	10.1642	10.1483	92.6036	92.6691	0
02/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2345.9200	2334.5800	2.3459	2.3346	0
02/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2445.8200	2368.9800	2.4458	2.3690	0
02/05/2025	2033 On 08-May-25			Bond Future	127.6580	127.4967	127.6580	127.4967	5,451
02/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	2962.0500	3123.3100	2.9621	3.1233	0
02/05/2025	2033 On 07-August-25			Bond Future	130.1488	129.9867	130.1488	129.9867	1,648

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02/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1498.8100	1336.6600	1.4988	1.3367	0
02/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2033 On 06-November-25			Bond Future	131.1437	130.9789	131.1437	130.9789	5,288
02/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1996.3200	2161.0900	1.9963	2.1611	0
02/05/2025	2033 On 05-February-26			Bond Future	133.6254	133.5027	133.6254	133.5027	0
02/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	745.4100	622.7200	0.7454	0.6227	0
02/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2033 On 07-May-26			Bond Future	134.5497	134.4376	134.5497	134.4376	0
02/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	610.2800	722.3800	0.6103	0.7224	0
02/05/2025	2037 On 08-May-25			Bond Future	11.1884	11.1496	85.0476	85.2668	22,367
02/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	2.9200	0.3300	0.0029	0.0003	300
02/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	4017.5200	3795.7600	4.0175	3.7958	0
02/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	228.1300	169.5100	0.2281	0.1695	300
02/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	1300.4800	1022.6900	1.3005	1.0227	0
02/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1644.7200	1773.5700	1.6447	1.7736	0
02/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	132.1800	41.8600	0.1322	0.0419	300
02/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5695.8900	5915.0300	5.6959	5.9150	0
02/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	0
02/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	7204.3500	7423.5200	7.2044	7.4235	15,000
02/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10795.0100	11014.1800	10.7950	11.0142	7,500
02/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	11025.5700	11244.7400	11.0256	11.2447	7,500
02/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2037 On 07-August-25			Bond Future	11.3165	11.2758	82.4252	82.6500	133,503
02/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	111.0400	122.1200	0.1110	0.1221	2,541
02/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5761.8600	5548.1200	5.7619	5.5481	0
02/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	203.0800	222.0500	0.2031	0.2221	300
02/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4891.7400	4685.8900	4.8917	4.6859	0
02/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	242.5800	264.8000	0.2426	0.2648	2,341
02/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4633.5600	4430.9600	4.6336	4.4310	0
02/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	327.7400	356.6600	0.3277	0.3567	200

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02/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	4186.4500	3990.5500	4.1865	3.9906	0
02/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	880.9500	947.6400	0.8810	0.9476	300
02/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2655.4300	2497.3000	2.6554	2.4973	0
02/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1032.5500	1107.6000	1.0326	1.1076	0
02/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2409.9400	2260.1700	2.4099	2.2602	2,541
02/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	1998.6400	2116.2300	1.9986	2.1162	0
02/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1429.4600	1322.2300	1.4295	1.3222	2,541
02/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2096.3500	2217.4400	2.0964	2.2174	7,500
02/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1363.2800	1259.5500	1.3633	1.2596	7,500
02/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3455.9800	3615.3300	3.4560	3.6153	0
02/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	739.1400	673.6700	0.7391	0.6737	2,541
02/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3496.0600	3656.3000	3.4961	3.6563	0
02/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	726.5500	661.9700	0.7266	0.6620	300
02/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	4929.1700	5114.6100	4.9292	5.1146	0
02/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	397.9100	358.5300	0.3979	0.3585	2,541
02/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8734.5400	8949.7400	8.7345	8.9497	0
02/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	81.8700	72.2500	0.0819	0.0723	0
02/05/2025	2037 On 06-November-25			Bond Future	11.4430	11.4007	84.0107	84.2402	0
02/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	481.0700	494.2700	0.4811	0.4943	300
02/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5816.9000	5600.6200	5.8169	5.6006	0
02/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1271.8900	1314.5200	1.2719	1.3145	300
02/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3720.2400	3533.3900	3.7202	3.5334	0
02/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	2973.2600	3068.3100	2.9733	3.0683	0
02/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1969.2800	1834.8500	1.9693	1.8349	0
02/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4865.2500	5001.5900	4.8653	5.0016	0
02/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1108.3700	1015.2300	1.1084	1.0152	300
02/05/2025	2037 On 05-February-26			Bond Future	11.5883	11.5387	81.3210	81.5842	0
02/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	861.1300	880.5200	0.8611	0.8805	1,930
02/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	6047.5300	5803.7300	6.0475	5.8037	0
02/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1255.8900	1288.1200	1.2559	1.2881	1,970
02/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	5016.7300	4785.7700	5.0167	4.7858	0
02/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1871.2400	1923.7300	1.8712	1.9237	0
02/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3963.9300	3753.2300	3.9639	3.7532	0
02/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2260.1600	2324.8400	2.2602	2.3248	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3481.6700	3283.1600	3.4817	3.2832	1,930
02/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2363.6300	2431.4700	2.3636	2.4315	1,030
02/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3369.3200	3173.9700	3.3693	3.1740	0
02/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3710.1600	3815.3500	3.7102	3.8154	0
02/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2289.5100	2131.5100	2.2895	2.1315	1,930
02/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5105.8700	5243.0300	5.1059	5.2430	0
02/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1606.1200	1480.0900	1.6061	1.4801	1,970
02/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6815.3200	6983.6800	6.8153	6.9837	0
02/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1072.4400	977.6100	1.0724	0.9776	1,030
02/05/2025	2037 On 07-May-26			Bond Future	11.7494	11.6962	82.8175	83.0935	0
02/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2255.9500	2253.1600	2.2560	2.2532	0
02/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4520.3400	4241.5100	4.5203	4.2415	0
02/05/2025	2038 On 08-May-25			Bond Future	138.7586	138.5115	138.7586	138.5115	368
02/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	921.4300	1168.5500	0.9214	1.1686	0
02/05/2025	2038 On 07-August-25			Bond Future	139.3314	139.0819	139.3314	139.0819	2,397
02/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	228.5800	478.1000	0.2286	0.4781	0
02/05/2025	2038 On 06-November-25			Bond Future	142.0456	141.7918	142.0456	141.7918	440
02/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1834.3600	2088.1700	1.8344	2.0882	0
02/05/2025	2038 On 05-February-26			Bond Future	142.5571	142.3470	142.5571	142.3470	0
02/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	642.9400	853.0000	0.6429	0.8530	0
02/05/2025	2038 On 07-May-26			Bond Future	145.2187	145.0189	145.2187	145.0189	0
02/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	688.7400	488.8700	0.6887	0.4889	0
02/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2040 On 08-May-25			Bond Future	11.6338	11.5901	84.1514	84.4139	11,275
02/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	5651.9500	5914.3700	5.6520	5.9144	0
02/05/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0800	0.0100	0.0001	0.0000	0
02/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	6292.1600	6554.6400	6.2922	6.5546	15,000
02/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
02/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9768.0200	10030.5100	9.7680	10.0305	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	10111.6600	10374.1500	10.1117	10.3742	7,500
02/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2040 On 07-August-25			Bond Future	11.7682	11.7225	81.2611	81.5300	56,519
02/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	122.3200	137.5500	0.1223	0.1376	400
02/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	6119.7300	5865.9800	6.1197	5.8660	0
02/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	256.2300	285.3400	0.2562	0.2853	250
02/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4961.7200	4721.8500	4.9617	4.7219	0
02/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	831.2200	906.4800	0.8312	0.9065	400
02/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	3036.9900	2843.2700	3.0370	2.8433	0
02/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1580.4700	1699.1800	1.5805	1.6992	0
02/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1982.2600	1831.9900	1.9823	1.8320	0
02/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2587.4300	2746.4400	2.5874	2.7464	0
02/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1243.4100	1133.4400	1.2434	1.1334	400
02/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4221.0800	4425.7700	4.2211	4.4258	0
02/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	636.0200	571.7300	0.6360	0.5717	0
02/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5117.5000	5338.7200	5.1175	5.3387	0
02/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	447.6900	399.9300	0.4477	0.3999	0
02/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8366.2000	8619.5300	8.3662	8.6195	0
02/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	127.3800	111.7300	0.1274	0.1117	0
02/05/2025	2040 On 06-November-25			Bond Future	11.9005	11.8529	82.8240	83.0985	292
02/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2373.5400	2469.8800	2.3735	2.4699	0
02/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2723.0300	2544.8700	2.7230	2.5449	0
02/05/2025	2040 On 05-February-26			Bond Future	12.0507	11.9962	79.8616	80.1702	0
02/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1614.4500	1670.5700	1.6145	1.6706	0
02/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4873.2600	4620.7600	4.8733	4.6208	0
02/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2420.6600	2507.6300	2.4207	2.5076	475
02/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3737.9900	3516.3400	3.7380	3.5163	0
02/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7384.1600	7589.8400	7.3842	7.5898	0
02/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1129.2800	1026.3400	1.1293	1.0263	475
02/05/2025	2040 On 07-May-26			Bond Future	12.2151	12.1569	81.3308	81.6530	0
02/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2157.3300	2237.6300	2.1573	2.2376	0
02/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5252.6500	5010.7300	5.2527	5.0107	0
02/05/2025	2044 On 08-May-25		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
02/05/2025	2044 On 08-May-25			Bond Future	11.8336	11.7598	79.4058	79.8553	46,575
02/05/2025	2044 On 08-May-25		Put	Bond Future	20594.2300	20144.7100	20.5942	20.1447	0
02/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0600	0.0000	0.0001	0.0000	9,000
02/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	6354.7900	5905.2100	6.3548	5.9052	0
02/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.1600	0.0100	0.0002	0.0000	2,490
02/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	5875.3300	5425.6600	5.8753	5.4257	0
02/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	26.2300	11.4900	0.0262	0.0115	9,000
02/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3049.6700	2585.4100	3.0497	2.5854	0
02/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	254.8300	243.5000	0.2548	0.2435	0
02/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	1380.6600	919.8100	1.3807	0.9198	2,490
02/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	470.0100	519.8900	0.4700	0.5199	0
02/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	918.1900	518.5500	0.9182	0.5186	9,000
02/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	3325.0000	3762.8600	3.3250	3.7629	0
02/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	13.2500	1.5900	0.0133	0.0016	2,490
02/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	5081.3300	5530.5000	5.0813	5.5305	0
02/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.3800	0.0300	0.0004	0.0000	0
02/05/2025	2044 On 07-August-25			Bond Future	11.9651	11.8882	76.5493	77.0089	40,162
02/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	25.7700	33.8100	0.0258	0.0338	9,000
02/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8680.9900	8229.4900	8.6810	8.2295	0
02/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	401.9600	481.7300	0.4020	0.4817	9,000
02/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4528.1000	4148.3300	4.5281	4.1483	0
02/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1527.2500	1734.6700	1.5273	1.7347	0
02/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2216.5600	1964.4400	2.2166	1.9644	9,000
02/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2689.9100	2976.9300	2.6899	2.9769	0
02/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1313.8300	1141.3100	1.3138	1.1413	5,600
02/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7706.2600	8132.5900	7.7063	8.1326	0
02/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	194.9200	161.7100	0.1949	0.1617	0
02/05/2025	2044 On 06-November-25			Bond Future	12.0941	12.0142	78.0217	78.4904	68,811
02/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1952.1400	2125.3900	1.9521	2.1254	0
02/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3219.2300	2923.7700	3.2192	2.9238	0
02/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2932.6200	3159.9600	2.9326	3.1600	0
02/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2318.1400	2076.7700	2.3181	2.0768	5,600
02/05/2025	2044 On 05-February-26			Bond Future	12.2397	12.1519	75.0948	75.5996	0
02/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1450.0900	1567.3200	1.4501	1.5673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5508.0000	5120.4200	5.5080	5.1204	0
02/05/2025	2044 On 07-May-26			Bond Future	12.3979	12.3054	76.4761	76.9977	0
02/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2062.7100	2219.7900	2.0627	2.2198	0
02/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5538.4100	5173.8900	5.5384	5.1739	0
02/05/2025	2046 On 08-May-25			Bond Future	117.7731	118.2697	117.7731	118.2697	550
02/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	4196.9500	3700.3400	4.1970	3.7003	0
02/05/2025	2046 On 07-August-25			Bond Future	120.0712	120.5795	120.0712	120.5795	11,914
02/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1381.1600	1889.4900	1.3812	1.8895	0
02/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2046 On 06-November-25			Bond Future	120.1464	120.6649	120.1464	120.6649	7,518
02/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5263.6300	4745.0700	5.2636	4.7451	0
02/05/2025	2046 On 05-February-26			Bond Future	122.4193	122.9896	122.4193	122.9896	0
02/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	769.2700	1339.5700	0.7693	1.3396	0
02/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2046 On 07-May-26			Bond Future	122.3959	122.9885	122.3959	122.9885	0
02/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2554.1000	1961.4600	2.5541	1.9615	0
02/05/2025	2050 On 08-May-25			Bond Future	119.6971	119.0841	119.6971	119.0841	1,525
02/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	1462.8900	2075.8800	1.4629	2.0759	0
02/05/2025	2050 On 07-August-25			Bond Future	119.6544	119.0316	119.6544	119.0316	9,188
02/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	235.6300	858.3700	0.2356	0.8584	0
02/05/2025	2050 On 06-November-25			Bond Future	121.9854	121.3509	121.9854	121.3509	5,780
02/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2434.6000	3069.0600	2.4346	3.0691	0
02/05/2025	2050 On 05-February-26			Bond Future	121.8695	121.2645	121.8695	121.2645	0
02/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	950.5000	1555.4900	0.9505	1.5555	0
02/05/2025	2050 On 07-May-26			Bond Future	124.1448	123.5405	124.1448	123.5405	0
02/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	74.8100	0.0000	0.0748	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	529.5400	0.0000	0.5295	0
02/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	AL37 On 08-May-25			Index Future	1108.3180	1108.7340	1108.3180	1,108.7340	0
02/05/2025	AL37 On 07-August-25			Index Future	1129.6690	1130.1120	1129.6690	1,130.1120	0
02/05/2025	AL37 On 06-November-25			Index Future	1151.4080	1151.8620	1151.4080	1,151.8620	0
02/05/2025	AL37 On 05-February-26			Index Future	1172.9380	1173.7940	1172.9380	1,173.7940	0
02/05/2025	AL37 On 07-May-26			Index Future	1194.6010	1195.5860	1194.6010	1,195.5860	0
02/05/2025	AL7T On 08-May-25			Index Future	1303.4660	1305.8820	1303.4660	1,305.8820	0
02/05/2025	AL7T On 07-August-25			Index Future	1328.5760	1331.0610	1328.5760	1,331.0610	0
02/05/2025	AL7T On 06-November-25			Index Future	1354.1430	1356.6790	1354.1430	1,356.6790	0
02/05/2025	AL7T On 05-February-26			Index Future	1379.4630	1382.5110	1379.4630	1,382.5110	0
02/05/2025	AL7T On 07-May-26			Index Future	1404.9400	1408.1780	1404.9400	1,408.1780	0
02/05/2025	ALBI On 08-May-25			Index Future	1118.4160	1120.6530	1118.4160	1,120.6530	56
02/05/2025	ALBI On 07-August-25			Index Future	1139.9610	1142.2600	1139.9610	1,142.2600	36
02/05/2025	ALBI On 06-November-25			Index Future	1161.8980	1164.2440	1161.8980	1,164.2440	0
02/05/2025	ALBI On 05-February-26			Index Future	1183.6240	1186.4120	1183.6240	1,186.4120	0
02/05/2025	ALBI On 07-May-26			Index Future	1205.4850	1208.4380	1205.4850	1,208.4380	0
02/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	ES33 On 08-May-25			Bond Future	11.3545	11.3159	80.7479	80.9246	0
02/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5975.9000	6152.6000	5.9759	6.1526	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES33 On 07-August-25			Bond Future	11.5018	11.4611	82.3235	82.5051	0
02/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8518.9100	8700.4700	8.5189	8.7005	0
02/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES33 On 06-November-25			Bond Future	11.6643	11.6216	80.1312	80.3166	0
02/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1480.9300	1666.3600	1.4809	1.6664	0
02/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES33 On 05-February-26			Bond Future	11.8535	11.8020	81.6459	81.8631	0
02/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1549.5400	1332.3700	1.5495	1.3324	0
02/05/2025	ES33 On 07-May-26			Bond Future	12.0545	11.9986	79.3730	79.6020	0
02/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1507.5500	1278.5300	1.5076	1.2785	0
02/05/2025	ES42 On 08-May-25			Bond Future	12.0686	12.0249	74.8942	75.1435	0
02/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6263.3100	6512.5600	6.2633	6.5126	0
02/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES42 On 07-August-25			Bond Future	12.2024	12.1568	76.3556	76.6110	0
02/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8083.4000	8338.8100	8.0834	8.3388	0
02/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES42 On 06-November-25			Bond Future	12.3454	12.2979	73.5776	73.8383	0
02/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	243.6900	504.4100	0.2437	0.5044	0
02/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES42 On 05-February-26			Bond Future	12.5019	12.4476	74.9674	75.2593	0
02/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3632.3500	3340.4500	3.6324	3.3405	0
02/05/2025	ES42 On 07-May-26			Bond Future	12.6715	12.6136	72.1002	72.4049	0
02/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2541.1800	2236.5100	2.5412	2.2365	0
02/05/2025	GOVI On 08-May-25			GOVI	1102.2350	1104.3300	1102.2350	1,104.3300	74
02/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	802350.0000	823300.0000	80.2350	82.3300	0
02/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	GOVI On 07-August-25			GOVI	1123.4680	1125.6220	1123.4680	1,125.6220	654
02/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1124680.0000	1146220.0000	112.4680	114.6220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	GOVI On 06-November-25			GOVI	1145.0880	1147.2870	1145.0880	1,147.2870	0
02/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	330880.0000	352870.0000	33.0880	35.2870	0
02/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	GOVI On 05-February-26			GOVI	1166.4990	1169.1310	1166.4990	1,169.1310	0
02/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	164990.0000	191310.0000	16.4990	19.1310	0
02/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	GOVI On 07-May-26			GOVI	1188.0430	1190.8370	1188.0430	1,190.8370	0
02/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	110430.0000	138370.0000	11.0430	13.8370	0
02/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/05/2025	IGOV On 08-May-25			Index Future	374.9620	374.6780	374.9620	374.6780	15
02/05/2025	IGOV On 07-August-25			Index Future	382.2790	381.9950	382.2790	381.9950	719
02/05/2025	IGOV On 06-November-25			Index Future	389.7270	389.4380	389.7270	389.4380	8
02/05/2025	IGOV On 05-February-26			Index Future	397.1040	396.9430	397.1040	396.9430	0
02/05/2025	IGOV On 07-May-26			Index Future	404.5260	404.4000	404.5260	404.4000	0
02/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/05/2025	R033 On 08-May-25			Bond Future	9.8111	9.8020	102.1741	102.2236	3,470
02/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2775.1700	2825.0500	2.7752	2.8251	0
02/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	2.9500	3.3600	0.0030	0.0034	0
02/05/2025	R033 On 07-August-25			Bond Future	9.9042	9.8943	104.1424	104.1946	6,781
02/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2884.9200	2914.5100	2.8849	2.9145	0
02/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	665.1400	642.5100	0.6651	0.6425	0
02/05/2025	R033 On 06-November-25			Bond Future	10.0060	9.9955	101.1017	101.1553	0
02/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3037.2200	3046.2400	3.0372	3.0462	0
02/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1390.9900	1346.3800	1.3910	1.3464	0
02/05/2025	R033 On 05-February-26			Bond Future	10.1282	10.1101	102.9892	103.0795	0
02/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3555.0400	3503.8900	3.5550	3.5039	0
02/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1775.5800	1634.1200	1.7756	1.6341	0
02/05/2025	R033 On 07-May-26			Bond Future	10.2644	10.2432	99.8427	99.9446	0
02/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3090.3900	3105.9000	3.0904	3.1059	0
02/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2535.9500	2449.5400	2.5360	2.4495	0
02/05/2025	R035 On 08-May-25			Bond Future	10.6021	10.5832	91.3864	91.4921	15,365
02/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	11.2400	1.1700	0.0112	0.0012	300
02/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	2989.5500	2873.7700	2.9896	2.8738	0
02/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	232.2300	160.7100	0.2322	0.1607	150
02/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	1143.1200	965.8900	1.1431	0.9659	0
02/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	514.6800	455.9000	0.5147	0.4559	300
02/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	638.3300	473.8400	0.6383	0.4738	0
02/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	1972.0100	2044.8600	1.9720	2.0449	0
02/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	59.0300	26.1700	0.0590	0.0262	150
02/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	2272.4300	2357.3400	2.2724	2.3573	0
02/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	35.0800	14.2800	0.0351	0.0143	300
02/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4619.2000	4724.7900	4.6192	4.7248	400
02/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.1800	0.0600	0.0002	0.0001	0
02/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	5853.2700	5958.9800	5.8533	5.9590	0
02/05/2025	R035 On 08-May-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	150
02/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	6259.2600	6364.9700	6.2593	6.3650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10740.4000	10846.1100	10.7404	10.8461	0
02/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
02/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13708.6000	13814.3100	13.7086	13.8143	0
02/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
02/05/2025	R035 On 07-August-25			Bond Future	10.7124	10.6924	93.1468	93.2562	67,329
02/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	364.4100	371.5400	0.3644	0.3715	300
02/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3905.2000	3802.9900	3.9052	3.8030	0
02/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1279.8200	1308.1400	1.2798	1.3081	300
02/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	2005.9700	1924.9500	2.0060	1.9250	0
02/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3744.1700	3814.8500	3.7442	3.8149	0
02/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	615.2300	576.5700	0.6152	0.5766	17,500
02/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	3909.0700	3981.7300	3.9091	3.9817	0
02/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	572.5500	535.8700	0.5726	0.5359	300
02/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	9809.5200	9915.1500	9.8095	9.9152	0
02/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	34.4500	30.7400	0.0345	0.0307	0
02/05/2025	R035 On 06-November-25			Bond Future	10.8338	10.8128	90.4336	90.5454	9,676
02/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	474.6300	433.7700	0.4746	0.4338	2,000
02/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5584.3900	5431.7100	5.5844	5.4317	0
02/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	684.7500	632.5600	0.6848	0.6326	300
02/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4825.3400	4661.3300	4.8253	4.6613	0
02/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1256.7800	1194.7500	1.2568	1.1948	2,000
02/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3553.6900	3379.8400	3.5537	3.3798	0
02/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1319.7500	1257.4200	1.3198	1.2574	2,000
02/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3451.4700	3277.3200	3.4515	3.2773	0
02/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1638.3900	1576.1700	1.6384	1.5762	300
02/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	3004.5300	2830.4900	3.0045	2.8305	0
02/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2629.5600	2579.4500	2.6296	2.5795	2,000
02/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	2066.2100	1904.2800	2.0662	1.9043	0
02/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2660.4700	2610.6800	2.6605	2.6107	250
02/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	2044.3200	1882.7100	2.0443	1.8827	0
02/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3478.4700	3444.5700	3.4785	3.4446	0
02/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1555.9000	1410.1800	1.5559	1.4102	0
02/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4302.4900	4286.6100	4.3025	4.2866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1200.8800	1073.1800	1.2009	1.0732	2,000
02/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4377.0500	4362.4600	4.3771	4.3625	0
02/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1173.9400	1047.5300	1.1739	1.0475	250
02/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5220.3200	5222.6400	5.2203	5.2226	0
02/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	911.2900	801.7900	0.9113	0.8018	300
02/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6345.9600	6368.1300	6.3460	6.3681	0
02/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	657.1400	567.4900	0.6571	0.5675	250
02/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6510.4300	6535.3000	6.5104	6.5353	0
02/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	626.9900	540.0400	0.6270	0.5400	2,000
02/05/2025	R035 On 05-February-26			Bond Future	10.9759	10.9479	92.1225	92.2682	0
02/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1448.9800	1451.5000	1.4490	1.4515	2,000
02/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4290.3300	4147.1800	4.2903	4.1472	0
02/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2247.6000	2263.3500	2.2476	2.2634	0
02/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3219.6200	3089.7000	3.2196	3.0897	0
02/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2648.4700	2670.9800	2.6485	2.6710	2,000
02/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2834.9900	2711.8300	2.8350	2.7118	0
02/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	7918.5600	8008.1700	7.9186	8.0082	0
02/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	736.9700	680.9100	0.7370	0.6809	2,000
02/05/2025	R035 On 07-May-26			Bond Future	11.1232	11.0922	89.3152	89.4723	0
02/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2487.1700	2425.1500	2.4872	2.4252	0
02/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3832.2300	3613.1400	3.8322	3.6131	0
02/05/2025	R038 On 08-May-25			Bond Future	11.2331	11.1943	98.8430	99.0999	4,020
02/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	755.8500	725.1300	0.7559	0.7251	0
02/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	710.4100	422.7600	0.7104	0.4228	0
02/05/2025	R038 On 07-August-25			Bond Future	11.3589	11.3182	100.7470	101.0107	6,301
02/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1530.0300	1567.2000	1.5300	1.5672	0
02/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2303.6200	2077.1300	2.3036	2.0771	0
02/05/2025	R038 On 06-November-25			Bond Future	11.4928	11.4504	97.1996	97.4687	0
02/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1212.2200	1259.7400	1.2122	1.2597	1,770
02/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4540.0100	4318.3900	4.5400	4.3184	0
02/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1862.2700	1936.7100	1.8623	1.9367	0
02/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3482.1500	3287.4500	3.4822	3.2875	0
02/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6118.7400	6300.0800	6.1187	6.3001	0
02/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	1026.1900	938.3900	1.0262	0.9384	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R038 On 05-February-26			Bond Future	11.6436	11.5938	99.0139	99.3225	0
02/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2669.7900	2673.9600	2.6698	2.6740	0
02/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3941.1800	3636.7100	3.9412	3.6367	0
02/05/2025	R038 On 07-May-26			Bond Future	11.8060	11.7524	95.3522	95.6760	0
02/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2582.5300	2675.0400	2.5825	2.6750	0
02/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	5079.5900	4848.2400	5.0796	4.8482	0
02/05/2025	R053 On 08-May-25			Bond Future	11.7277	11.6688	100.4971	100.9772	2,247
02/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	6930.2300	7410.0600	6.9302	7.4101	0
02/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.3300	0.0400	0.0003	0.0000	0
02/05/2025	R053 On 07-August-25			Bond Future	11.8463	11.7849	102.4331	102.9243	22,570
02/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9905.5900	10356.8100	9.9056	10.3568	0
02/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	306.5700	266.6100	0.3066	0.2666	0
02/05/2025	R053 On 06-November-25			Bond Future	11.9712	11.9073	98.5397	99.0407	0
02/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2651.4100	2833.0900	2.6514	2.8331	0
02/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4326.0100	4006.6800	4.3260	4.0067	0
02/05/2025	R053 On 05-February-26			Bond Future	12.1093	12.0384	100.3788	100.9243	0
02/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2122.7900	2255.1100	2.1228	2.2551	0
02/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	7077.7300	6664.6100	7.0777	6.6646	0
02/05/2025	R053 On 07-May-26			Bond Future	12.2561	12.1809	96.3649	96.9301	0
02/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2859.0600	3033.6300	2.8591	3.0336	0
02/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7269.3500	6878.6500	7.2694	6.8787	0
02/05/2025	R186 On 08-May-25			Bond Future	8.0032	7.9934	107.8041	107.8190	75,477
02/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	709.6800	721.6000	0.7097	0.7216	0
02/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	3.6900	0.6900	0.0037	0.0007	0
02/05/2025	R186 On 07-August-25			Bond Future	8.0429	8.0297	104.5730	104.5900	179,187
02/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1518.0600	1534.7300	1.5181	1.5347	1,983
02/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	12.2800	11.9300	0.0123	0.0119	0
02/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2089.8600	2106.8100	2.0899	2.1068	0
02/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	4.0100	3.9400	0.0040	0.0039	0
02/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2798.8800	2815.9000	2.7989	2.8159	0
02/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.6800	0.6800	0.0007	0.0007	1,983
02/05/2025	R186 On 06-November-25			Bond Future	8.0980	8.0812	106.5849	106.6027	447
02/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	336.7500	338.5700	0.3368	0.3386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	302.7500	286.7500	0.3028	0.2868	0
02/05/2025	R186 On 05-February-26			Bond Future	8.2640	8.1980	103.2697	103.3245	0
02/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	408.9600	431.2800	0.4090	0.4313	0
02/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	271.6300	239.2100	0.2716	0.2392	0
02/05/2025	R186 On 07-May-26			Bond Future	8.6191	8.5073	105.1718	105.2378	0
02/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	325.4800	350.6100	0.3255	0.3506	0
02/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	283.6300	242.8200	0.2836	0.2428	0
02/05/2025	R202 On 08-May-25			Bond Future	268.9109	268.8536	268.9109	268.8536	1,377
02/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3399.0600	3456.3700	3.3991	3.4564	0
02/05/2025	R202 On 07-August-25			Bond Future	268.9037	268.8498	268.9037	268.8498	387
02/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2696.3200	2750.2400	2.6963	2.7502	0
02/05/2025	R202 On 06-November-25			Bond Future	274.1425	274.0887	274.1425	274.0887	460
02/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1497.5500	1551.3400	1.4976	1.5513	0
02/05/2025	R202 On 05-February-26			Bond Future	273.9714	274.0099	273.9714	274.0099	0
02/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3848.6300	3810.1000	3.8486	3.8101	0
02/05/2025	R202 On 07-May-26			Bond Future	279.0873	279.1538	279.0873	279.1538	0
02/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1537.3400	1603.7800	1.5373	1.6038	0
02/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R209 On 08-May-25			Bond Future	10.9321	10.8932	71.3394	71.5337	1,464
02/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4559.6300	4753.8500	4.5596	4.7539	0
02/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0700	0.0000	0.0001	0.0000	0
02/05/2025	R209 On 07-August-25			Bond Future	11.0418	11.0011	72.7137	72.9130	10,867
02/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7508.5100	7698.3900	7.5085	7.6984	0
02/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	73.1200	63.7000	0.0731	0.0637	0
02/05/2025	R209 On 06-November-25			Bond Future	11.1588	11.1165	70.9599	71.1634	6,367
02/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2421.1900	2430.8200	2.4212	2.4308	0
02/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1890.5000	1696.6700	1.8905	1.6967	0
02/05/2025	R209 On 05-February-26			Bond Future	11.2916	11.2423	72.2849	72.5172	0
02/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1706.8000	1751.8900	1.7068	1.7519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3433.7000	3246.5100	3.4337	3.2465	0
02/05/2025	R209 On 07-May-26			Bond Future	11.4346	11.3818	70.4652	70.7089	0
02/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2102.4200	2096.5200	2.1024	2.0965	0
02/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3807.0600	3557.5200	3.8071	3.5575	0
02/05/2025	R210 On 08-May-25			Bond Future	247.1740	247.3661	247.1740	247.3661	2,756
02/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	856.0200	663.9500	0.8560	0.6640	0
02/05/2025	R210 On 07-August-25			Bond Future	251.9969	252.1972	251.9969	252.1972	967
02/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3556.9400	3757.1600	3.5569	3.7572	0
02/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R210 On 06-November-25			Bond Future	253.4745	253.6794	253.4745	253.6794	300
02/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1334.4600	1539.4100	1.3345	1.5394	0
02/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R210 On 05-February-26			Bond Future	258.2704	258.5671	258.2704	258.5671	0
02/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5170.3800	5467.0600	5.1704	5.4671	0
02/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R210 On 07-May-26			Bond Future	259.5937	259.9206	259.5937	259.9206	0
02/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4193.6700	4520.6200	4.1937	4.5206	0
02/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R213 On 08-May-25			Bond Future	9.2952	9.2909	91.2760	91.2934	79,636
02/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4886.1900	4903.6500	4.8862	4.9037	0
02/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/05/2025	R213 On 07-August-25			Bond Future	9.3742	9.3693	93.0343	93.0537	14,548
02/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8570.8300	8589.9700	8.5708	8.5900	0
02/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	3.6000	3.3400	0.0036	0.0033	0
02/05/2025	R213 On 06-November-25			Bond Future	9.4676	9.4623	91.2708	91.2910	77,198
02/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2935.4300	2930.4900	2.9354	2.9305	0
02/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	734.2300	709.1400	0.7342	0.7091	0
02/05/2025	R213 On 05-February-26			Bond Future	9.5873	9.5731	92.9758	93.0283	0
02/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2451.2200	2458.0700	2.4512	2.4581	0
02/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1345.6000	1300.0100	1.3456	1.3000	0
02/05/2025	R213 On 07-May-26			Bond Future	9.7170	9.6994	91.1368	91.1992	0
02/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2185.5500	2125.7700	2.1856	2.1258	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1893.4800	1771.3600	1.8935	1.7714	0
02/05/2025	R214 On 08-May-25			Bond Future	11.4872	11.4432	65.3048	65.5337	6,429
02/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	4490.5700	4719.4400	4.4906	4.7194	0
02/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.1400	0.0200	0.0001	0.0000	0
02/05/2025	R214 On 07-August-25			Bond Future	11.5981	11.5523	66.5628	66.7973	6,875
02/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6615.8900	6833.4600	6.6159	6.8335	0
02/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	140.1400	123.1600	0.1401	0.1232	0
02/05/2025	R214 On 06-November-25			Bond Future	11.7168	11.6694	64.5437	64.7830	26,609
02/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1993.8300	2079.6700	1.9938	2.0797	0
02/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2382.4400	2228.9800	2.3824	2.2290	0
02/05/2025	R214 On 05-February-26			Bond Future	11.8510	11.7973	65.7491	66.0156	0
02/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1310.3400	1358.4700	1.3103	1.3585	0
02/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4336.3900	4117.9600	4.3364	4.1180	0
02/05/2025	R214 On 07-May-26			Bond Future	11.9874	11.9304	63.6613	63.9390	0
02/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2003.6200	2080.1900	2.0036	2.0802	0
02/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4285.8100	4084.6600	4.2858	4.0847	0
02/05/2025	R248 On 08-May-25			Bond Future	11.8178	11.7589	77.6645	78.0323	234,919
02/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	4609.2700	4976.0100	4.6093	4.9760	0
02/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	1.3300	0.2200	0.0013	0.0002	0
02/05/2025	R248 On 07-August-25			Bond Future	11.9380	11.8767	79.1606	79.5369	220,559
02/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7366.0300	7709.8200	7.3660	7.7098	0
02/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	239.3900	206.8900	0.2394	0.2069	0
02/05/2025	R248 On 06-November-25			Bond Future	12.0662	12.0024	76.2417	76.6256	18,439
02/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1762.2600	1883.2800	1.7623	1.8833	0
02/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3762.8200	3499.9400	3.7628	3.4999	0
02/05/2025	R248 On 05-February-26			Bond Future	12.2104	12.1396	77.6653	78.0833	0
02/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1325.0100	1405.2700	1.3250	1.4053	0
02/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5967.2700	5629.5300	5.9673	5.6295	0
02/05/2025	R248 On 07-May-26			Bond Future	12.3566	12.2817	74.6545	75.0875	260
02/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2002.2700	2198.0500	2.0023	2.1981	0
02/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5828.1200	5590.8500	5.8281	5.5909	0
02/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0