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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	2029 On 07-August-25			Bond Future	138.7542	138.7277	138.7542	138.7277	5,425
01/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1344.1600	1317.6500	1.3442	1.3177	0
01/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2029 On 06-November-25			Bond Future	139.9686	139.9416	139.9686	139.9416	0
01/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	178.6000	151.5600	0.1786	0.1516	0
01/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2029 On 05-February-26			Bond Future	142.6525	142.6247	142.6525	142.6247	0
01/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2542.4700	2514.6900	2.5425	2.5147	0
01/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2029 On 07-May-26			Bond Future	143.8797	143.8510	143.8797	143.8510	0
01/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2059.6800	2031.0300	2.0597	2.0310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2029 On 06-August-26			Bond Future	146.5750	146.5454	146.5750	146.5454	0
01/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2474.9900	2445.3600	2.4750	2.4454	0
01/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2030 On 07-August-25			Bond Future	8.4099	8.4775	98.7553	98.5102	126,479
01/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1323.4600	1147.8000	1.3235	1.1478	300
01/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	206.2200	275.5800	0.2062	0.2756	0
01/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2914.1800	2683.4600	2.9142	2.6835	300
01/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	28.2200	42.5200	0.0282	0.0425	0
01/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4924.4500	4680.7800	4.9245	4.6808	0
01/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	1.8800	3.2300	0.0019	0.0032	300
01/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7171.0200	6926.0500	7.1710	6.9261	1,054
01/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	0
01/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9224.6900	8979.6700	9.2247	8.9797	0
01/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12399.5200	12154.5000	12.3995	12.1545	0
01/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
01/07/2025	2030 On 06-November-25			Bond Future	8.4588	8.5311	100.6185	100.3689	0
01/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1523.7700	1371.6600	1.5238	1.3717	300
01/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	625.9200	723.4700	0.6259	0.7235	0
01/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2825.8700	2622.7900	2.8259	2.6228	300
01/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	237.5000	284.0800	0.2375	0.2841	0
01/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3773.6900	3550.8800	3.7737	3.5509	0
01/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	122.2500	149.1000	0.1223	0.1491	0
01/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5451.1000	5211.2100	5.4511	5.2112	0
01/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	38.3800	48.1500	0.0384	0.0482	300
01/07/2025	2030 On 05-February-26			Bond Future	8.5137	8.5914	98.5157	98.2612	0
01/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3503.3800	3300.3000	3.5034	3.3003	0
01/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	366.5500	417.9700	0.3666	0.4180	0
01/07/2025	2030 On 07-May-26			Bond Future	8.5960	8.6800	100.3472	100.0877	0
01/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3100.3500	2915.2600	3.1004	2.9153	0
01/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	680.6700	755.1100	0.6807	0.7551	0
01/07/2025	2030 On 06-August-26			Bond Future	8.7020	8.7933	98.1928	97.9281	0
01/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2516.8900	2350.7400	2.5169	2.3507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1027.8400	1126.3200	1.0278	1.1263	0
01/07/2025	2031 On 07-August-25			Bond Future	107.3740	107.3715	107.3740	107.3715	0
01/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	384.5400	390.2100	0.3845	0.3902	0
01/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	660.5600	668.7100	0.6606	0.6687	0
01/07/2025	2031 On 06-November-25			Bond Future	109.4262	109.4237	109.4262	109.4237	699
01/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	774.9600	777.2700	0.7750	0.7773	0
01/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	1038.7400	1043.6100	1.0387	1.0436	0
01/07/2025	2031 On 05-February-26			Bond Future	109.1402	109.1377	109.1402	109.1377	0
01/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	249.5400	250.6900	0.2495	0.2507	0
01/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2869.3200	2873.0300	2.8693	2.8730	0
01/07/2025	2031 On 07-May-26			Bond Future	111.1953	111.1924	111.1953	111.1924	0
01/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	319.1100	319.8800	0.3191	0.3199	0
01/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2963.8000	2967.4600	2.9638	2.9675	0
01/07/2025	2031 On 06-August-26			Bond Future	110.8548	110.8511	110.8548	110.8511	0
01/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	287.1300	287.4700	0.2871	0.2875	0
01/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3242.3100	3246.3700	3.2423	3.2464	0
01/07/2025	2032 On 07-August-25			Bond Future	9.1018	9.1895	98.8293	98.4119	136,637
01/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1798.7900	1517.4800	1.7988	1.5175	300
01/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	388.8900	524.9800	0.3889	0.5250	0
01/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3800.3800	3424.0300	3.8004	3.4240	300
01/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	84.6300	125.6800	0.0846	0.1257	0
01/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6790.8600	6378.9900	6.7909	6.3790	0
01/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	8.2800	13.8100	0.0083	0.0138	300
01/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12697.9000	12280.5100	12.6979	12.2805	0
01/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/07/2025	2032 On 06-November-25			Bond Future	9.1764	9.2687	96.5330	96.1077	0
01/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2046.1800	1799.0000	2.0462	1.7990	300
01/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	1019.9200	1198.0400	1.0199	1.1980	0
01/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3705.8600	3374.3000	3.7059	3.3743	300
01/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	433.8100	527.5500	0.4338	0.5276	0
01/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5702.3200	5319.2400	5.7023	5.3192	0
01/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	165.2200	207.4400	0.1652	0.2074	0
01/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7590.9600	7184.7600	7.5910	7.1848	0

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01/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	66.4800	85.5800	0.0665	0.0856	300
01/07/2025	2032 On 05-February-26			Bond Future	9.2572	9.3545	98.3608	97.9273	0
01/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4576.0200	4243.7700	4.5760	4.2438	0
01/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	645.6100	746.8600	0.6456	0.7469	0
01/07/2025	2032 On 07-May-26			Bond Future	9.3516	9.4543	96.0295	95.5877	0
01/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4373.1500	4061.8300	4.3732	4.0618	0
01/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1047.1800	1177.6600	1.0472	1.1777	0
01/07/2025	2032 On 06-August-26			Bond Future	9.4615	9.5702	97.8036	97.3533	0
01/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4138.8200	3844.2200	4.1388	3.8442	0
01/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1452.6200	1608.3500	1.4526	1.6084	0
01/07/2025	2033 On 07-August-25			Bond Future	130.6197	130.5713	130.6197	130.5713	1,648
01/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1969.7200	1921.3400	1.9697	1.9213	0
01/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2033 On 06-November-25			Bond Future	131.5776	131.5283	131.5776	131.5283	5,288
01/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1562.3700	1611.6700	1.5624	1.6117	0
01/07/2025	2033 On 05-February-26			Bond Future	134.1007	134.0502	134.1007	134.0502	0
01/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	1220.6900	1170.2300	1.2207	1.1702	0
01/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2033 On 07-May-26			Bond Future	135.0647	135.0131	135.0647	135.0131	0
01/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	95.3500	146.9000	0.0954	0.1469	0
01/07/2025	2033 On 06-August-26			Bond Future	137.5949	137.5419	137.5949	137.5419	0
01/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	3344.8600	3291.9300	3.3449	3.2919	0
01/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2037 On 07-August-25			Bond Future	10.4089	10.5016	87.6600	87.1044	142,306
01/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	827.2900	618.3900	0.8273	0.6184	2,541
01/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1243.3000	1590.0400	1.2433	1.5900	0
01/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1336.9000	1047.0000	1.3369	1.0470	300
01/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	790.7500	1056.4900	0.7908	1.0565	0
01/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1522.8700	1208.3300	1.5229	1.2083	2,341
01/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	679.0400	920.1400	0.6790	0.9201	0
01/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1885.7700	1529.1900	1.8858	1.5292	200

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01/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	509.6700	708.7300	0.5097	0.7087	0
01/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3600.3600	3121.0000	3.6004	3.1210	300
01/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	140.0300	216.3100	0.1400	0.2163	0
01/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3963.7300	3469.3900	3.9637	3.4694	0
01/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	106.3100	167.6100	0.1063	0.1676	2,541
01/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5828.3900	5290.8700	5.8284	5.2909	0
01/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	24.4000	42.5200	0.0244	0.0425	2,541
01/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5989.2600	5449.8100	5.9893	5.4498	7,500
01/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	21.3800	37.5700	0.0214	0.0376	7,500
01/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7955.5100	7403.5200	7.9555	7.4035	0
01/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	3.8600	7.5100	0.0039	0.0075	2,541
01/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8008.0000	7455.8600	8.0080	7.4559	0
01/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	3.6800	7.1800	0.0037	0.0072	300
01/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9766.7700	9211.9300	9.7668	9.2119	0
01/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.7000	1.5000	0.0007	0.0015	2,541
01/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13887.4800	13331.8500	13.8875	13.3319	0
01/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/07/2025	2037 On 06-November-25			Bond Future	10.5055	10.6018	89.3140	88.7478	0
01/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1935.6600	1668.4900	1.9357	1.6685	300
01/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1968.2200	2267.2400	1.9682	2.2672	0
01/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3793.8600	3404.0600	3.7939	3.4041	300
01/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	938.9400	1115.3300	0.9389	1.1153	0
01/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6649.2400	6161.1500	6.6492	6.1612	0
01/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	341.9900	420.0900	0.3420	0.4201	0
01/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9201.2100	8671.4300	9.2012	8.6714	0
01/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	141.0600	177.4700	0.1411	0.1775	300
01/07/2025	2037 On 05-February-26			Bond Future	10.6086	10.7088	86.7465	86.1694	0
01/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2734.4200	2444.8800	2.7344	2.4449	1,930
01/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2495.3500	2782.8300	2.4954	2.7828	0
01/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3586.1000	3247.8100	3.5861	3.2478	1,970
01/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1921.4700	2160.2000	1.9215	2.1602	0
01/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4725.6400	4335.7500	4.7256	4.3358	0
01/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1392.8600	1579.9900	1.3929	1.5800	0
01/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5373.8600	4959.9300	5.3739	4.9599	0

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01/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1169.9000	1332.9900	1.1699	1.3330	1,930
01/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5539.3300	5119.7800	5.5393	5.1198	1,030
01/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1119.5500	1277.0200	1.1196	1.2770	0
01/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7516.8600	7043.1900	7.5169	7.0432	0
01/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	670.7400	774.0900	0.6707	0.7741	1,930
01/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9348.5800	8841.2300	9.3486	8.8412	0
01/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	423.3600	493.0300	0.4234	0.4930	1,970
01/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11398.4000	10863.0800	11.3984	10.8631	0
01/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	230.0500	271.7500	0.2301	0.2718	1,030
01/07/2025	2037 On 07-May-26			Bond Future	10.7264	10.8306	88.3587	87.7707	0
01/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3791.8300	3463.7300	3.7918	3.4637	142
01/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2537.0500	2796.9700	2.5371	2.7970	0
01/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5111.0600	4726.7500	5.1111	4.7268	0
01/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1834.2400	2037.9500	1.8342	2.0380	0
01/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9507.9500	9011.6300	9.5080	9.0116	0
01/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	696.8900	788.5900	0.6969	0.7886	142
01/07/2025	2037 On 06-August-26			Bond Future	10.8584	10.9671	85.7314	85.1322	0
01/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6454.3900	6042.6300	6.4544	6.0426	0
01/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1909.9500	2097.3700	1.9100	2.0974	0
01/07/2025	2038 On 07-August-25			Bond Future	138.7090	138.9220	138.7090	138.9220	2,397
01/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	850.9600	637.9600	0.8510	0.6380	0
01/07/2025	2038 On 06-November-25			Bond Future	141.3602	141.5771	141.3602	141.5771	440
01/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2519.8400	2302.9200	2.5198	2.3029	0
01/07/2025	2038 On 05-February-26			Bond Future	141.9062	142.1273	141.9062	142.1273	0
01/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1293.8200	1072.7500	1.2938	1.0728	0
01/07/2025	2038 On 07-May-26			Bond Future	144.5788	144.8037	144.5788	144.8037	0
01/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	48.8400	273.7000	0.0488	0.2737	0
01/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2038 On 06-August-26			Bond Future	145.0875	145.3157	145.0875	145.3157	0
01/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	367.4700	595.7400	0.3675	0.5957	0
01/07/2025	2038 On 06-August-26	144.72	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
01/07/2025	2040 On 07-August-25			Bond Future	10.8161	10.9189	87.1537	86.4868	59,683
01/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	1089.2200	806.7900	1.0892	0.8068	400
01/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1194.0200	1578.4800	1.1940	1.5785	0
01/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1447.0200	1105.2100	1.4470	1.1052	680
01/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	902.2800	1227.3600	0.9023	1.2274	0
01/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1855.7800	1456.9200	1.8558	1.4569	0
01/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	668.6600	936.6900	0.6687	0.9367	0
01/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	2309.3700	1858.2500	2.3094	1.8583	0
01/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	486.9400	702.7100	0.4869	0.7027	0
01/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2799.2800	2302.1500	2.7993	2.3022	0
01/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	348.5200	518.2800	0.3485	0.5183	680
01/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3857.0600	3288.8000	3.8571	3.2888	400
01/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	170.2200	268.8500	0.1702	0.2689	0
01/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4411.2300	3817.4100	4.4112	3.8174	0
01/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	116.4600	189.5300	0.1165	0.1895	0
01/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5543.4200	4914.7100	5.5434	4.9147	0
01/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	52.6000	90.7800	0.0526	0.0908	0
01/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7251.3000	6597.3400	7.2513	6.5973	0
01/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	14.6700	27.6000	0.0147	0.0276	400
01/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9480.0800	8815.8400	9.4801	8.8158	0
01/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	2.4100	5.0600	0.0024	0.0051	0
01/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10563.3700	9897.6300	10.5634	9.8976	0
01/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.9500	2.1000	0.0010	0.0021	0
01/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14131.4400	13464.5700	14.1314	13.4646	0
01/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
01/07/2025	2040 On 06-November-25			Bond Future	10.9178	11.0244	88.7981	88.1186	2,048
01/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6129.4400	5572.3500	6.1294	5.5724	0
01/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	504.9200	627.3100	0.5049	0.6273	0
01/07/2025	2040 On 05-February-26			Bond Future	11.0258	11.1365	85.9703	85.2778	0
01/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4562.2800	4118.3800	4.5623	4.1184	0
01/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1712.4200	1960.9700	1.7124	1.9610	0
01/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5985.2000	5480.1300	5.9852	5.4801	475
01/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1193.8600	1381.2400	1.1939	1.3812	0
01/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12591.8100	11945.6300	12.5918	11.9456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	228.2600	274.5300	0.2283	0.2745	475
01/07/2025	2040 On 07-May-26			Bond Future	11.1470	11.2620	87.5679	86.8623	0
01/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	2096.3500	1841.2300	2.0964	1.8412	1,460
01/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4924.0200	5374.4800	4.9240	5.3745	0
01/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3325.2100	2981.2900	3.3252	2.9813	820
01/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3492.3900	3854.0500	3.4924	3.8541	0
01/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5328.8300	4880.6100	5.3288	4.8806	0
01/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2187.0800	2444.4400	2.1871	2.4444	0
01/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5527.9700	5071.3600	5.5280	5.0714	0
01/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2094.8400	2343.8100	2.0948	2.3438	1,460
01/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6807.4500	6303.3000	6.8075	6.3033	0
01/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1601.6300	1803.0600	1.6016	1.8031	820
01/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7622.6400	7093.2000	7.6226	7.0932	0
01/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1358.4800	1534.6200	1.3585	1.5346	1,460
01/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8985.1500	8420.3300	8.9852	8.4203	0
01/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1038.6700	1179.4300	1.0387	1.1794	820
01/07/2025	2040 On 06-August-26			Bond Future	11.2816	11.4012	84.6751	83.9561	0
01/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7219.6100	6716.8000	7.2196	6.7168	0
01/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1978.4000	2194.5500	1.9784	2.1946	0
01/07/2025	2044 On 07-August-25			Bond Future	11.1064	11.2092	81.9443	81.2666	45,845
01/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	168.8200	105.0400	0.1688	0.1050	9,000
01/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3429.1200	4043.0200	3.4291	4.0430	0
01/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1942.2300	1532.3500	1.9422	1.5324	9,000
01/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	673.4500	941.2500	0.6735	0.9413	0
01/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4805.5600	4191.7900	4.8056	4.1918	0
01/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	99.9500	163.8600	0.1000	0.1639	9,000
01/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6795.6400	6137.8600	6.7956	6.1379	0
01/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	24.6400	44.5400	0.0246	0.0445	5,600
01/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12906.3500	12228.8100	12.9064	12.2288	0
01/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0900	0.2300	0.0001	0.0002	0
01/07/2025	2044 On 06-November-25			Bond Future	11.2089	11.3153	83.4903	82.7998	72,330
01/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2304.4500	1962.5300	2.3045	1.9625	11,000
01/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2036.4000	2385.0100	2.0364	2.3850	0
01/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4384.1200	3897.2500	4.3841	3.8973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	968.7600	1172.4200	0.9688	1.1724	11,000
01/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4993.9100	4477.4200	4.9939	4.4774	0
01/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	792.3300	966.3700	0.7923	0.9664	0
01/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5572.9500	5032.2600	5.5730	5.0323	0
01/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	656.9400	806.7800	0.6569	0.8068	5,800
01/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6562.7200	5987.9500	6.5627	5.9880	0
01/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	479.5700	595.3300	0.4796	0.5953	5,600
01/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6813.5600	6231.4100	6.8136	6.2314	0
01/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	443.1500	551.5300	0.4432	0.5515	5,800
01/07/2025	2044 On 05-February-26			Bond Future	11.3173	11.4277	80.6873	79.9836	0
01/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3778.0800	3375.3100	3.7781	3.3753	0
01/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2243.4500	2544.3800	2.2435	2.5444	0
01/07/2025	2044 On 07-May-26			Bond Future	11.4377	11.5521	82.1866	81.4696	0
01/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4739.8400	4311.1300	4.7398	4.3111	0
01/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2504.9700	2793.3300	2.5050	2.7933	0
01/07/2025	2044 On 06-August-26			Bond Future	11.5703	11.6893	79.3196	78.5890	0
01/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7136.4000	6633.2600	7.1364	6.6333	0
01/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2146.4000	2373.8500	2.1464	2.3739	0
01/07/2025	2046 On 07-August-25			Bond Future	119.5004	119.4968	119.5004	119.4968	12,424
01/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	810.4300	806.8100	0.8104	0.8068	0
01/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2046 On 06-November-25			Bond Future	119.5257	119.5218	119.5257	119.5218	7,518
01/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	5884.3200	5888.1600	5.8843	5.8882	0
01/07/2025	2046 On 05-February-26			Bond Future	121.8174	121.8135	121.8174	121.8135	0
01/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	167.4000	163.4800	0.1674	0.1635	0
01/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2046 On 07-May-26			Bond Future	121.8171	121.8130	121.8171	121.8130	0
01/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3132.8700	3137.0400	3.1329	3.1370	0
01/07/2025	2046 On 06-August-26			Bond Future	124.0980	124.0933	124.0980	124.0933	0
01/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1717.9700	1713.3100	1.7180	1.7133	0
01/07/2025	2046 On 06-August-26	122.38	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
01/07/2025	2050 On 07-August-25			Bond Future	118.4256	118.7154	118.4256	118.7154	10,256
01/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1464.4000	1174.6000	1.4644	1.1746	0
01/07/2025	2050 On 06-November-25			Bond Future	120.6891	120.9844	120.6891	120.9844	5,109
01/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	3730.9100	3435.6300	3.7309	3.4356	0
01/07/2025	2050 On 05-February-26			Bond Future	120.5913	120.8922	120.5913	120.8922	0
01/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2228.6900	1927.7600	2.2287	1.9278	0
01/07/2025	2050 On 07-May-26			Bond Future	122.8626	123.1688	122.8626	123.1688	0
01/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1207.4200	901.2000	1.2074	0.9012	0
01/07/2025	2050 On 06-August-26			Bond Future	122.7115	123.0228	122.7115	123.0228	0
01/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	558.4700	247.2100	0.5585	0.2472	0
01/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	AL37 On 07-August-25			Index Future	1158.5220	1154.7100	1158.5220	1,154.7100	0
01/07/2025	AL37 On 06-November-25			Index Future	1180.3810	1176.4970	1180.3810	1,176.4970	0
01/07/2025	AL37 On 05-February-26			Index Future	1202.7400	1198.7820	1202.7400	1,198.7820	0
01/07/2025	AL37 On 07-May-26			Index Future	1225.1380	1221.1030	1225.1380	1,221.1030	0
01/07/2025	AL37 On 06-August-26			Index Future	1247.5950	1243.4820	1247.5950	1,243.4820	0
01/07/2025	AL7T On 07-August-25			Index Future	1402.0640	1393.3160	1402.0640	1,393.3160	0
01/07/2025	AL7T On 06-November-25			Index Future	1428.5180	1419.6050	1428.5180	1,419.6050	0
01/07/2025	AL7T On 05-February-26			Index Future	1455.5780	1446.4940	1455.5780	1,446.4940	0
01/07/2025	AL7T On 07-May-26			Index Future	1482.6840	1473.4280	1482.6840	1,473.4280	0
01/07/2025	AL7T On 06-August-26			Index Future	1509.8620	1500.4310	1509.8620	1,500.4310	0
01/07/2025	ALBI On 07-August-25			Index Future	1191.0040	1184.6860	1191.0040	1,184.6860	77
01/07/2025	ALBI On 06-November-25			Index Future	1213.4770	1207.0380	1213.4770	1,207.0380	0
01/07/2025	ALBI On 05-February-26			Index Future	1236.4630	1229.9010	1236.4630	1,229.9010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	ALBI On 07-May-26			Index Future	1259.4890	1252.8020	1259.4890	1,252.8020	0
01/07/2025	ALBI On 06-August-26			Index Future	1282.5750	1275.7620	1282.5750	1,275.7620	0
01/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
01/07/2025	ES33 On 07-August-25			Bond Future	10.5003		10.6036	86.9515	86.4584	0
01/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13146.8600		12653.8300	13.1469	12.6538	0
01/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES33 On 06-November-25			Bond Future	10.6227		10.7307	84.8184	84.3160	0
01/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6168.2100		5665.7600	6.1682	5.6658	0
01/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES33 On 05-February-26			Bond Future	10.7563		10.8695	86.4445	85.9323	0
01/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3249.0700		2736.8600	3.2491	2.7369	0
01/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES33 On 07-May-26			Bond Future	10.9002		11.0190	84.2762	83.7541	0
01/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3395.7000		2873.5600	3.3957	2.8736	0
01/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES33 On 06-August-26			Bond Future	11.0606		11.1853	85.8520	85.3198	0
01/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3983.3500		3451.1500	3.9834	3.4512	0
01/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES42 On 07-August-25			Bond Future	11.3333		11.4310	81.4693	80.8669	0
01/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13197.0800		12594.7600	13.1971	12.5948	0
01/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES42 On 06-November-25			Bond Future	11.4478		11.5492	78.7612	78.1474	0
01/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5427.2900		4813.4600	5.4273	4.8135	0
01/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
01/07/2025	ES42 On 05-February-26			Bond Future	11.5661		11.6713	80.2708	79.6451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1671.1200	1045.4100	1.6711	1.0454	0
01/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	ES42 On 07-May-26			Bond Future	11.6959	11.8052	77.5167	76.8789	0
01/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2875.2800	2237.5300	2.8753	2.2375	0
01/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	ES42 On 06-August-26			Bond Future	11.8335	11.9471	78.9641	78.3141	0
01/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4489.7500	3839.8000	4.4898	3.8398	0
01/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	GOVI On 07-August-25			GOVI	1172.2710	1166.2270	1172.2710	1,166.2270	612
01/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1612710.0000	1552270.0000	161.2710	155.2270	0
01/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	GOVI On 06-November-25			GOVI	1194.3900	1188.2310	1194.3900	1,188.2310	0
01/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	823900.0000	762310.0000	82.3900	76.2310	0
01/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	GOVI On 05-February-26			GOVI	1217.0140	1210.7380	1217.0140	1,210.7380	0
01/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	670140.0000	607380.0000	67.0140	60.7380	0
01/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	GOVI On 07-May-26			GOVI	1239.6780	1233.2810	1239.6780	1,233.2810	42
01/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	626780.0000	562810.0000	62.6780	56.2810	0
01/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	GOVI On 06-August-26			GOVI	1262.4020	1255.8840	1262.4020	1,255.8840	0
01/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	734020.0000	668840.0000	73.4020	66.8840	0
01/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/07/2025	IGOV On 07-August-25			Index Future	380.9920	381.1410	380.9920	381.1410	746
01/07/2025	IGOV On 06-November-25			Index Future	388.2740	388.4260	388.2740	388.4260	8
01/07/2025	IGOV On 05-February-26			Index Future	395.7200	395.8750	395.7200	395.8750	0
01/07/2025	IGOV On 07-May-26			Index Future	403.1800	403.3360	403.1800	403.3360	0
01/07/2025	IGOV On 06-August-26			Index Future	410.6580	410.8170	410.6580	410.8170	0
01/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/07/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
01/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/07/2025	R033 On 07-August-25			Bond Future	9.3090	9.3966	107.3559	106.8743	7,150
01/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5470.1300	5010.3100	5.4701	5.0103	0
01/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	36.8700	58.6800	0.0369	0.0587	0
01/07/2025	R033 On 06-November-25			Bond Future	9.3887	9.4807	104.3379	103.8472	0
01/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5152.6600	4731.7800	5.1527	4.7318	0
01/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	270.1800	340.0600	0.2702	0.3401	0
01/07/2025	R033 On 05-February-26			Bond Future	9.4742	9.5709	106.3135	105.8133	0
01/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5674.0900	5271.9000	5.6741	5.2719	0
01/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	570.4100	668.4100	0.5704	0.6684	0
01/07/2025	R033 On 07-May-26			Bond Future	9.5727	9.6744	103.2461	102.7363	0
01/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5036.0200	4669.1700	5.0360	4.6692	0
01/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1078.1400	1221.0900	1.0781	1.2211	0
01/07/2025	R033 On 06-August-26			Bond Future	9.6852	9.7924	105.1530	104.6334	0
01/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4500.4900	4170.2200	4.5005	4.1702	0
01/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1801.8100	1991.1000	1.8018	1.9911	0
01/07/2025	R035 On 07-August-25			Bond Future	9.8830	9.9909	97.8291	97.2017	98,900
01/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1724.0900	1344.0800	1.7241	1.3441	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	582.5600	830.0200	0.5826	0.8300	0
01/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2230.6400	1794.0500	2.2306	1.7941	0
01/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	402.9700	593.8500	0.4030	0.5939	8,000
01/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2923.0800	2428.3000	2.9231	2.4283	0
01/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	247.2400	379.9300	0.2472	0.3799	8,000
01/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3165.0400	2654.0800	3.1650	2.6541	0
01/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	208.8000	325.3100	0.2088	0.3253	50
01/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4067.4900	3510.7400	4.0675	3.5107	300
01/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	111.3200	182.0400	0.1113	0.1820	0
01/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5731.4300	5130.1700	5.7314	5.1302	0
01/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	33.7700	59.9800	0.0338	0.0600	8,500
01/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7818.1300	7197.2200	7.8181	7.1972	0
01/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	6.8700	13.4300	0.0069	0.0134	17,500
01/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8024.6800	7402.8900	8.0247	7.4029	0
01/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	5.8400	11.5200	0.0058	0.0115	300
01/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14457.3900	13829.9300	14.4574	13.8299	0
01/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/07/2025	R035 On 06-November-25			Bond Future	9.9750	10.0875	95.1712	94.5319	11,545
01/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1318.0500	1080.3900	1.3181	1.0804	250
01/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2498.4300	2900.0800	2.4984	2.9001	0
01/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1695.9600	1414.6200	1.6960	1.4146	2,000
01/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2068.1000	2426.0700	2.0681	2.4261	0
01/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2223.4400	1890.0300	2.2234	1.8900	300
01/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1626.4100	1932.3100	1.6264	1.9323	0
01/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2460.9100	2106.8200	2.4609	2.1068	0
01/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1468.6700	1753.8900	1.4687	1.7539	250
01/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3005.4200	2609.3100	3.0054	2.6093	0
01/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1173.8100	1417.0100	1.1738	1.4170	50
01/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3432.4700	3007.9100	3.4325	3.0079	2,000
01/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	991.7600	1206.5100	0.9918	1.2065	0
01/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3552.4600	3120.5100	3.5525	3.1205	2,000
01/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	946.5600	1153.9200	0.9466	1.1539	0
01/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3796.8500	3350.6500	3.7969	3.3507	0
01/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	861.7900	1054.9000	0.8618	1.0549	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4130.7600	3666.6100	4.1308	3.6666	300
01/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	759.2800	934.4400	0.7593	0.9344	0
01/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4559.9000	4075.0600	4.5599	4.0751	0
01/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	646.8300	801.3000	0.6468	0.8013	8,500
01/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5722.5000	5192.5500	5.7225	5.1926	2,000
01/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	421.5300	530.8900	0.4215	0.5309	0
01/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5768.3800	5236.9400	5.7684	5.2369	250
01/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	414.6100	522.4800	0.4146	0.5225	0
01/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5998.3800	5459.7300	5.9984	5.4597	0
01/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	381.2300	481.8900	0.3812	0.4819	0
01/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6931.7700	6368.2200	6.9318	6.3682	0
01/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	271.5800	347.3400	0.2716	0.3473	0
01/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8022.1400	7436.8200	8.0221	7.4368	0
01/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	182.9100	236.9000	0.1829	0.2369	2,000
01/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8117.4400	7530.5300	8.1174	7.5305	0
01/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	176.7100	229.1100	0.1767	0.2291	250
01/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9167.3400	8565.5700	9.1673	8.5656	0
01/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	120.6900	158.2300	0.1207	0.1582	300
01/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10491.9500	9874.9900	10.4920	9.8750	0
01/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	65.5100	87.8600	0.0655	0.0879	250
01/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10680.4900	10061.7600	10.6805	10.0618	0
01/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	59.4300	80.0100	0.0594	0.0800	2,000
01/07/2025	R035 On 05-February-26			Bond Future	10.0742	10.1917	96.9734	96.3218	0
01/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2717.1300	2379.9400	2.7171	2.3799	250
01/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2185.3700	2499.7700	2.1854	2.4998	0
01/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3634.5400	3237.1300	3.6345	3.2371	2,000
01/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1625.0000	1879.1800	1.6250	1.8792	0
01/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4497.6000	4054.7700	4.4976	4.0548	0
01/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1253.8400	1462.6000	1.2538	1.4626	250
01/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4971.9900	4507.8700	4.9720	4.5079	0
01/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1093.1200	1280.5900	1.0931	1.2806	0
01/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5583.5800	5095.2000	5.5836	5.0952	2,000
01/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	919.2100	1082.4200	0.9192	1.0824	0
01/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5833.2300	5335.8700	5.8332	5.3359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	857.2400	1011.4700	0.8572	1.0115	0
01/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6553.4800	6032.8400	6.5535	6.0328	0
01/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	702.5200	833.4700	0.7025	0.8335	250
01/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12159.0800	11538.1400	12.1591	11.5381	0
01/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	126.6000	157.2500	0.1266	0.1573	2,000
01/07/2025	R035 On 07-May-26			Bond Future	10.1786	10.3012	94.2721	93.6082	0
01/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5197.8900	4750.4700	5.1979	4.7505	0
01/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1586.0500	1802.5900	1.5861	1.8026	0
01/07/2025	R035 On 06-August-26			Bond Future	10.2964	10.4246	96.0142	95.3377	0
01/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5733.2000	5277.4200	5.7332	5.2774	0
01/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1799.7700	2020.5300	1.7998	2.0205	0
01/07/2025	R038 On 07-August-25			Bond Future	10.4486	10.5464	106.9079	106.2193	6,513
01/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5455.1300	4813.8300	5.4551	4.8138	0
01/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	67.8300	115.1500	0.0678	0.1152	0
01/07/2025	R038 On 06-November-25			Bond Future	10.5512	10.6529	103.4401	102.7385	0
01/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3965.1900	3490.4700	3.9652	3.4905	1,770
01/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1052.3900	1279.2700	1.0524	1.2793	0
01/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5292.4800	4750.9400	5.2925	4.7509	0
01/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	671.7700	831.8300	0.6718	0.8318	0
01/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11427.0800	10755.1100	11.4271	10.7551	0
01/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	93.9400	123.5700	0.0939	0.1236	1,770
01/07/2025	R038 On 05-February-26			Bond Future	10.6588	10.7646	105.3987	104.6836	0
01/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6287.1200	5761.3200	6.2871	5.7613	0
01/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1173.7000	1362.9600	1.1737	1.3630	0
01/07/2025	R038 On 07-May-26			Bond Future	10.7767	10.8869	101.8727	101.1440	0
01/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5971.4400	5485.8800	5.9714	5.4859	0
01/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1947.9200	2191.0700	1.9479	2.1911	0
01/07/2025	R038 On 06-August-26			Bond Future	10.9057	11.0206	103.7536	103.0111	0
01/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7495.0700	6980.3600	7.4951	6.9804	0
01/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2098.3700	2326.1300	2.0984	2.3261	0
01/07/2025	R053 On 07-August-25			Bond Future	10.9866	11.0893	109.7337	108.8117	22,710
01/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16899.8100	15978.0700	16.8998	15.9781	0
01/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.1600	0.4100	0.0002	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	R053 On 06-November-25			Bond Future	11.0839	11.1902	105.9411	105.0017	0
01/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6706.8700	5994.8900	6.7069	5.9949	0
01/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	980.0900	1207.5100	0.9801	1.2075	0
01/07/2025	R053 On 05-February-26			Bond Future	11.1848	11.2950	107.9469	106.9895	0
01/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5388.4500	4819.4600	5.3885	4.8195	0
01/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2775.3400	3163.7200	2.7753	3.1637	0
01/07/2025	R053 On 07-May-26			Bond Future	11.2932	11.4075	104.0911	103.1156	0
01/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6465.6600	5869.7300	6.4657	5.8697	0
01/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3149.7300	3529.2700	3.1497	3.5293	0
01/07/2025	R053 On 06-August-26			Bond Future	11.4098	11.5285	106.0127	105.0188	0
01/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9692.6700	9002.3400	9.6927	9.0023	0
01/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2791.3000	3094.8600	2.7913	3.0949	0
01/07/2025	R186 On 07-August-25			Bond Future	7.7379	7.7491	104.9683	104.9537	160,391
01/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1901.1000	1886.4800	1.9011	1.8865	1,983
01/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
01/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2481.1600	2466.5400	2.4812	2.4665	0
01/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3193.5100	3178.8900	3.1935	3.1789	0
01/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
01/07/2025	R186 On 06-November-25			Bond Future	7.7563	7.7703	106.9488	106.9339	7,266
01/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	496.8500	486.6800	0.4969	0.4867	0
01/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	98.9300	103.6800	0.0989	0.1037	0
01/07/2025	R186 On 05-February-26			Bond Future	7.7844	7.8029	103.6682	103.6528	0
01/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	647.0000	635.9900	0.6470	0.6360	0
01/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	111.2000	115.5300	0.1112	0.1155	0
01/07/2025	R186 On 07-May-26			Bond Future	7.9032	7.9300	105.5958	105.5799	0
01/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	570.5800	559.0900	0.5706	0.5591	0
01/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	104.7900	109.2000	0.1048	0.1092	0
01/07/2025	R186 On 06-August-26			Bond Future	8.2000	8.2463	102.2411	102.2245	0
01/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	263.6300	253.9000	0.2636	0.2539	0
01/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	131.8900	138.6800	0.1319	0.1387	0
01/07/2025	R202 On 07-August-25			Bond Future	268.6764	268.4774	268.6764	268.4774	573
01/07/2025	R202 On 07-August-25	271.60	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
01/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2923.6100	3122.6200	2.9236	3.1226	0
01/07/2025	R202 On 06-November-25			Bond Future	273.8115	273.6088	273.8115	273.6088	460
01/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1828.4800	2031.1600	1.8285	2.0312	0
01/07/2025	R202 On 05-February-26			Bond Future	273.7271	273.5202	273.7271	273.5202	0
01/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4092.9300	4299.8400	4.0929	4.2998	0
01/07/2025	R202 On 07-May-26			Bond Future	278.8830	278.6717	278.8830	278.6717	0
01/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1333.0300	1121.6500	1.3330	1.1217	0
01/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R202 On 06-August-26			Bond Future	278.6830	278.4658	278.6830	278.4658	0
01/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	176.9900	394.2000	0.1770	0.3942	0
01/07/2025	R209 On 07-August-25			Bond Future	10.1376	10.2401	77.3232	76.7806	11,125
01/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12044.9400	11502.3600	12.0449	11.5024	0
01/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/07/2025	R209 On 06-November-25			Bond Future	10.2257	10.3321	75.6299	75.0771	6,367
01/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5499.1900	5025.4400	5.4992	5.0254	0
01/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	298.5000	377.5900	0.2985	0.3776	0
01/07/2025	R209 On 05-February-26			Bond Future	10.3185	10.4289	77.0619	76.4986	0
01/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4141.8500	3753.4300	4.1419	3.7534	0
01/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1091.7500	1266.6900	1.0918	1.2667	0
01/07/2025	R209 On 07-May-26			Bond Future	10.4206	10.5354	75.3432	74.7691	0
01/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4684.2300	4300.2600	4.6842	4.3003	0
01/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1510.8900	1701.0200	1.5109	1.7010	0
01/07/2025	R209 On 06-August-26			Bond Future	10.5330	10.6525	76.7352	76.1503	0
01/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5660.2600	5254.9900	5.6603	5.2550	0
01/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1591.5200	1771.1900	1.5915	1.7712	0
01/07/2025	R210 On 07-August-25			Bond Future	249.2291	249.0960	249.2291	249.0960	967
01/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	789.1100	656.0300	0.7891	0.6560	0
01/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R210 On 06-November-25			Bond Future	250.5683	250.4327	250.5683	250.4327	300
01/07/2025	R210 On 06-November-25	252.14	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
01/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	1571.6800	1707.2900	1.5717	1.7073	0
01/07/2025	R210 On 05-February-26			Bond Future	255.3728	255.2342	255.3728	255.2342	0
01/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2272.8300	2134.2100	2.2728	2.1342	0
01/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R210 On 07-May-26			Bond Future	256.7051	256.5633	256.7051	256.5633	0
01/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1305.0500	1163.2500	1.3051	1.1633	0
01/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R210 On 06-August-26			Bond Future	261.5129	261.3676	261.5129	261.3676	0
01/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	1672.9100	1527.6400	1.6729	1.5276	0
01/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R213 On 07-August-25			Bond Future	8.7666	8.8442	95.4953	95.1767	21,485
01/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11028.2300	10709.6100	11.0282	10.7096	0
01/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/07/2025	R213 On 06-November-25			Bond Future	8.8334	8.9154	93.7448	93.4202	77,823
01/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4804.6400	4510.9300	4.8046	4.5109	0
01/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	129.4300	160.3600	0.1294	0.1604	0
01/07/2025	R213 On 05-February-26			Bond Future	8.9078	8.9949	95.5201	95.1892	0
01/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4106.4900	3844.2300	4.1065	3.8442	0
01/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	456.6000	525.2800	0.4566	0.5253	0
01/07/2025	R213 On 07-May-26			Bond Future	8.9906	9.0832	93.7439	93.4065	0
01/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3706.2300	3464.7300	3.7062	3.4647	0
01/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	807.1200	902.9600	0.8071	0.9030	0
01/07/2025	R213 On 06-August-26			Bond Future	9.0909	9.1898	95.4770	95.1331	0
01/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3273.2000	3051.5600	3.2732	3.0516	0
01/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1212.3000	1334.5600	1.2123	1.3346	0
01/07/2025	R214 On 07-August-25			Bond Future	10.7950	10.8925	70.8755	70.3296	6,210
01/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10788.5400	10242.7600	10.7885	10.2428	0
01/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0800	0.2000	0.0001	0.0002	0
01/07/2025	R214 On 06-November-25			Bond Future	10.8906	10.9914	68.9143	68.3580	31,324
01/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4514.7400	4079.3400	4.5147	4.0793	0
01/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	532.8200	653.6800	0.5328	0.6537	0
01/07/2025	R214 On 05-February-26			Bond Future	10.9918	11.0961	70.2192	69.6524	0
01/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3185.6200	2854.5200	3.1856	2.8545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1741.5200	1977.2700	1.7415	1.9773	0
01/07/2025	R214 On 07-May-26			Bond Future	11.0956	11.2035	68.2259	67.6483	0
01/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4277.6600	3920.7000	4.2777	3.9207	0
01/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1995.2300	2215.8700	1.9952	2.2159	0
01/07/2025	R214 On 06-August-26			Bond Future	11.2092	11.3210	69.4866	68.8981	0
01/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5767.2700	5370.3000	5.7673	5.3703	0
01/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1906.4800	2098.0200	1.9065	2.0980	0
01/07/2025	R248 On 07-August-25			Bond Future	11.0826	11.1903	84.7132	83.9762	206,728
01/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12679.3900	11942.7000	12.6794	11.9427	0
01/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.2100	0.5200	0.0002	0.0005	0
01/07/2025	R248 On 06-November-25			Bond Future	11.1839	11.2954	81.8711	81.1203	18,439
01/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4535.2800	3996.3900	4.5353	3.9964	0
01/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	906.3700	1118.3600	0.9064	1.1184	0
01/07/2025	R248 On 05-February-26			Bond Future	11.2911	11.4067	83.4215	82.6562	0
01/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3603.5100	3184.3800	3.6035	3.1844	0
01/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2489.5800	2835.6800	2.4896	2.8357	0
01/07/2025	R248 On 07-May-26			Bond Future	11.4004	11.5202	80.5314	79.7517	260
01/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4791.5300	4334.0000	4.7915	4.3340	0
01/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2740.4600	3062.6500	2.7405	3.0627	0
01/07/2025	R248 On 06-August-26			Bond Future	11.5198	11.6442	82.0190	81.2246	0
01/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7421.9500	6875.8200	7.4220	6.8758	0
01/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2252.1300	2500.4500	2.2521	2.5005	0
01/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0