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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	2029 On 06-November-25			Bond Future	142.1564	142.0120	142.1564	142.0120	2,387
04/11/2025	2029 On 06-November-25	139.79	Call	Bond Future	2366.3900	2222.0200	2.3664	2.2220	0
04/11/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2029 On 05-February-26			Bond Future	144.7535	144.6062	144.7535	144.6062	1,833
04/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4643.4500	4496.2400	4.6435	4.4962	0
04/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2029 On 07-May-26			Bond Future	145.9898	145.8399	145.9898	145.8399	2,542
04/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4169.8400	4019.9400	4.1698	4.0199	0
04/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2029 On 06-August-26			Bond Future	148.6700	148.5170	148.6700	148.5170	0
04/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4570.0300	4416.9900	4.5700	4.4170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2029 On 05-November-26			Bond Future	149.8318	149.6755	149.8318	149.6755	0
04/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2271.7700	2115.5100	2.2718	2.1155	0
04/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2030 On 06-November-25			Bond Future	7.7312	7.7064	103.1729	103.2614	65,787
04/11/2025	2030 On 06-November-25	8.72	Call	Bond Future	3452.1900	3540.6800	3.4522	3.5407	0
04/11/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2030 On 06-November-25	9.22	Call	Bond Future	5142.7100	5231.2000	5.1427	5.2312	0
04/11/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2030 On 06-November-25	9.54	Call	Bond Future	6205.7800	6294.2700	6.2058	6.2943	0
04/11/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2030 On 06-November-25	9.72	Call	Bond Future	6797.3900	6885.8800	6.7974	6.8859	0
04/11/2025	2030 On 06-November-25	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2030 On 06-November-25	10.08	Call	Bond Future	7967.0600	8055.5500	7.9671	8.0556	0
04/11/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/11/2025	2030 On 05-February-26			Bond Future	7.7600	7.7334	101.0242	101.1141	164,635
04/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5645.3100	5735.2400	5.6453	5.7352	0
04/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
04/11/2025	2030 On 07-May-26			Bond Future	7.7890	7.7604	102.8835	102.9751	5,220
04/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	4959.5700	5050.7900	4.9596	5.0508	0
04/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.5700	3.1700	0.0036	0.0032	0
04/11/2025	2030 On 06-August-26			Bond Future	7.8386	7.8076	100.7380	100.8310	338
04/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4068.1300	4158.1900	4.0681	4.1582	0
04/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	33.8500	30.9200	0.0339	0.0309	0
04/11/2025	2030 On 05-November-26			Bond Future	7.8899	7.8563	102.5063	102.6006	0
04/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	1858.5800	1927.5000	1.8586	1.9275	0
04/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	467.6800	442.2600	0.4677	0.4423	0
04/11/2025	2031 On 06-November-25			Bond Future	112.6605	112.4665	112.6605	112.4665	740
04/11/2025	2031 On 06-November-25	109.69	Call	Bond Future	2970.5100	2776.5000	2.9705	2.7765	0
04/11/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2031 On 05-February-26			Bond Future	112.3289	112.1312	112.3289	112.1312	1,013
04/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	821.6900	695.1700	0.8217	0.6952	0
04/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	252.7900	324.0200	0.2528	0.3240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2031 On 07-May-26			Bond Future	114.4232	114.2218	114.4232	114.2218	736
04/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	982.6100	859.6300	0.9826	0.8596	0
04/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	399.4000	477.8000	0.3994	0.4778	0
04/11/2025	2031 On 06-August-26			Bond Future	114.0951	113.8897	114.0951	113.8897	680
04/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	904.7700	794.9000	0.9048	0.7949	0
04/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	619.6900	715.1700	0.6197	0.7152	0
04/11/2025	2031 On 05-November-26			Bond Future	116.1249	115.9156	116.1249	115.9156	0
04/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4641.1400	4434.0900	4.6411	4.4341	0
04/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	6.2000	8.5000	0.0062	0.0085	0
04/11/2025	2032 On 06-November-25			Bond Future	8.3223	8.2978	100.5844	100.7036	12,971
04/11/2025	2032 On 06-November-25	9.40	Call	Bond Future	5077.6100	5196.9000	5.0776	5.1969	0
04/11/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2032 On 06-November-25	9.90	Call	Bond Future	7323.4000	7442.6900	7.3234	7.4427	0
04/11/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2032 On 06-November-25	10.42	Call	Bond Future	9588.4500	9707.7400	9.5885	9.7077	0
04/11/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2032 On 06-November-25	10.89	Call	Bond Future	11575.8300	11695.1200	11.5758	11.6951	0
04/11/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/11/2025	2032 On 05-February-26			Bond Future	8.3772	8.3515	102.3969	102.5182	122,776
04/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	7966.7000	8087.9500	7.9667	8.0880	0
04/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2100	0.1900	0.0002	0.0002	0
04/11/2025	2032 On 07-May-26			Bond Future	8.4275	8.4003	100.1215	100.2450	38,369
04/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7427.4100	7550.1300	7.4274	7.5501	0
04/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	9.4300	8.6200	0.0094	0.0086	0
04/11/2025	2032 On 06-August-26			Bond Future	8.4926	8.4640	101.9349	102.0604	0
04/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	6866.2800	6988.4000	6.8663	6.9884	0
04/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	48.8400	45.4400	0.0488	0.0454	0
04/11/2025	2032 On 05-November-26			Bond Future	8.5674	8.5372	99.5670	99.6944	0
04/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3181.8800	3277.1600	3.1819	3.2772	0
04/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	725.4800	693.3300	0.7255	0.6933	0
04/11/2025	2033 On 06-November-25			Bond Future	135.5549	135.7485	135.5549	135.7485	8,701
04/11/2025	2033 On 06-November-25	133.14	Call	Bond Future	2414.9100	2608.5400	2.4149	2.6085	0
04/11/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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04/11/2025	2033 On 05-February-26			Bond Future	138.0314	138.2283	138.0314	138.2283	2,694
04/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5151.4200	5348.2800	5.1514	5.3483	0
04/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2033 On 07-May-26			Bond Future	139.0401	139.2407	139.0401	139.2407	11,412
04/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	3880.1000	4080.6500	3.8801	4.0807	0
04/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2033 On 06-August-26			Bond Future	141.5927	141.7966	141.5927	141.7966	0
04/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7342.7300	7546.6000	7.3427	7.5466	0
04/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2033 On 05-November-26			Bond Future	142.5247	142.7318	142.5247	142.7318	0
04/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5264.6900	5471.8300	5.2647	5.4718	0
04/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2037 On 06-November-25			Bond Future	9.2880	9.3138	96.9349	96.7641	28,245
04/11/2025	2037 On 06-November-25	10.50	Call	Bond Future	7588.3500	7417.6000	7.5884	7.4176	0
04/11/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2037 On 06-November-25	11.00	Call	Bond Future	10475.8300	10305.0800	10.4758	10.3051	0
04/11/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2037 On 06-November-25	11.63	Call	Bond Future	13928.1600	13757.4100	13.9282	13.7574	0
04/11/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2037 On 06-November-25	12.16	Call	Bond Future	16681.0600	16510.3100	16.6811	16.5103	0
04/11/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/11/2025	2037 On 05-February-26			Bond Future	9.3579	9.3847	94.4232	94.2493	115,218
04/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2470.2600	2352.9600	2.4703	2.3530	0
04/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	596.7000	653.3400	0.5967	0.6533	11,500
04/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	4770.8200	4612.8300	4.7708	4.6128	0
04/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	109.0200	124.9700	0.1090	0.1250	11,500
04/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	7923.5300	7751.2700	7.9235	7.7513	0
04/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	7.6900	9.3700	0.0077	0.0094	0
04/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9343.4400	9170.0200	9.3434	9.1700	1,970
04/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	2.0400	2.5600	0.0020	0.0026	0
04/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11009.9200	10836.0900	11.0099	10.8361	0
04/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.3700	0.4800	0.0004	0.0005	0
04/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	11880.8700	11706.9800	11.8809	11.7070	0
04/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.1400	0.1900	0.0001	0.0002	0

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04/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12096.6600	11922.7600	12.0967	11.9228	1,030
04/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.1100	0.1500	0.0001	0.0002	0
04/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	14522.8900	14348.9600	14.5229	14.3490	0
04/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	16601.9900	16428.0500	16.6020	16.4281	0
04/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
04/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	18845.1200	18671.1800	18.8451	18.6712	0
04/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
04/11/2025	2037 On 07-May-26			Bond Future	9.4295	9.4573	96.1611	95.9840	87,488
04/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	956.0300	908.1300	0.9560	0.9081	1,500
04/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3749.7700	3878.9500	3.7498	3.8790	0
04/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2121.9800	2032.5400	2.1220	2.0325	1,500
04/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1736.8500	1824.4900	1.7369	1.8245	0
04/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4422.7800	4284.3300	4.4228	4.2843	0
04/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	514.6500	553.2800	0.5147	0.5533	1,500
04/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9101.7300	8929.8800	9.1017	8.9299	142
04/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	44.5900	49.8200	0.0446	0.0498	0
04/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11093.2600	10918.0700	11.0933	10.9181	0
04/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	14.0800	15.9700	0.0141	0.0160	0
04/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	16613.5800	16436.5300	16.6136	16.4365	0
04/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.1600	0.1900	0.0002	0.0002	142
04/11/2025	2037 On 06-August-26			Bond Future	9.5138	9.5428	93.6430	93.4624	2,539
04/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4178.9900	4054.7200	4.1790	4.0547	2,541
04/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1088.7200	1145.0600	1.0887	1.1451	0
04/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7348.6900	7190.0900	7.3487	7.1901	0
04/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	320.8300	342.8400	0.3208	0.3428	2,541
04/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10409.8100	10237.3500	10.4098	10.2374	0
04/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	99.2500	107.4000	0.0993	0.1074	2,541
04/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	12494.7000	12317.6900	12.4947	12.3177	0
04/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	38.6300	42.2300	0.0386	0.0422	0
04/11/2025	2037 On 05-November-26			Bond Future	9.5968	9.6269	95.2863	95.1023	0
04/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2441.5700	2360.2500	2.4416	2.3603	4,490
04/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	3283.6500	3386.4000	3.2837	3.3864	0
04/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	4990.3200	4861.1500	4.9903	4.8612	0

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04/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1221.2000	1276.1000	1.2212	1.2761	4,490
04/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	6685.4000	6537.3100	6.6854	6.5373	0
04/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	696.6900	732.6700	0.6967	0.7327	0
04/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	7661.7300	7505.6900	7.6617	7.5057	0
04/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	508.7200	536.7500	0.5087	0.5368	4,490
04/11/2025	2038 On 06-November-25			Bond Future	146.9055	146.9201	146.9055	146.9201	1,194
04/11/2025	2038 On 06-November-25	143.88	Call	Bond Future	3025.5000	3040.1000	3.0255	3.0401	0
04/11/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2038 On 05-February-26			Bond Future	147.4195	147.4342	147.4195	147.4342	2,762
04/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4219.4800	4234.1500	4.2195	4.2342	0
04/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2038 On 07-May-26			Bond Future	150.1681	150.1831	150.1681	150.1831	440
04/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5638.0900	5653.1000	5.6381	5.6531	0
04/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2038 On 06-August-26			Bond Future	150.7200	150.7349	150.7200	150.7349	0
04/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6000.0000	6014.8600	6.0000	6.0149	0
04/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2038 On 05-November-26			Bond Future	153.4025	153.4172	153.4025	153.4172	0
04/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7092.5000	7107.2100	7.0925	7.1072	0
04/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2040 On 06-November-25			Bond Future	9.7133	9.7592	97.0554	96.7201	22,606
04/11/2025	2040 On 06-November-25	11.84	Call	Bond Future	13881.9100	13546.5900	13.8819	13.5466	0
04/11/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2040 On 05-February-26			Bond Future	9.7901	9.8376	94.2955	93.9540	87,428
04/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	1538.0500	1376.2000	1.5381	1.3762	14,000
04/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	1466.7000	1646.3400	1.4667	1.6463	0
04/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	3545.5700	3277.8200	3.5456	3.2778	0
04/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	383.5700	457.3100	0.3836	0.4573	14,000
04/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	4169.3100	3882.4000	4.1693	3.8824	680
04/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	257.6700	312.2500	0.2577	0.3123	0
04/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	6610.7600	6283.2400	6.6108	6.2832	0
04/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	47.7900	61.7600	0.0478	0.0618	8,180
04/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	9109.0200	8770.2600	9.1090	8.7703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	7.3600	10.0900	0.0074	0.0101	680
04/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	11176.3700	10835.4400	11.1764	10.8354	0
04/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	1.2700	1.8300	0.0013	0.0018	0
04/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	13116.7700	12775.3800	13.1168	12.7754	475
04/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.1900	0.2900	0.0002	0.0003	0
04/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	20688.7900	20347.3000	20.6888	20.3473	0
04/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
04/11/2025	2040 On 07-May-26			Bond Future	9.8684	9.9176	96.0310	95.6832	0
04/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	5987.8700	5691.0100	5.9879	5.6910	1,460
04/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	352.3600	403.2900	0.3524	0.4033	0
04/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	8408.1200	8080.3100	8.4081	8.0803	0
04/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	112.1200	132.1000	0.1121	0.1321	0
04/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	11627.4200	11284.5500	11.6274	11.2846	0
04/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	22.4900	27.4100	0.0225	0.0274	0
04/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	11915.5800	11572.0700	11.9156	11.5721	0
04/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	19.2700	23.5500	0.0193	0.0236	1,460
04/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	13676.1200	13330.0800	13.6761	13.3301	0
04/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	7.1200	8.8700	0.0071	0.0089	0
04/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	14730.7500	14383.8700	14.7308	14.3839	0
04/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	3.4100	4.3200	0.0034	0.0043	1,460
04/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	16410.6100	16063.1000	16.4106	16.0631	0
04/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	0.9500	1.2300	0.0010	0.0012	0
04/11/2025	2040 On 06-August-26			Bond Future	9.9588	10.0099	93.2599	92.9056	7,265
04/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	13869.4900	13521.9600	13.8695	13.5220	0
04/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	43.4000	50.2200	0.0434	0.0502	0
04/11/2025	2040 On 05-November-26			Bond Future	10.0471	10.1001	94.8962	94.5354	0
04/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	2752.2100	2590.1900	2.7522	2.5902	2,300
04/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	3696.7800	3895.6300	3.6968	3.8956	0
04/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	5519.5800	5265.9800	5.5196	5.2660	0
04/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1396.7800	1504.0500	1.3968	1.5041	2,300
04/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	7371.3600	7081.0000	7.3714	7.0810	0
04/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	800.6900	871.2000	0.8007	0.8712	0
04/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	8432.7100	8126.7800	8.4327	8.1268	0
04/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	584.5100	639.4500	0.5845	0.6395	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2043 On 06-November-25			Bond Future	114.9350	114.9466	114.9350	114.9466	0
04/11/2025	2043 On 06-November-25	110.43	Call	Bond Future	4505.0300	4516.6200	4.5050	4.5166	0
04/11/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2043 On 05-February-26			Bond Future	114.2196	114.2314	114.2196	114.2314	0
04/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4634.0005	4646.9228	4.6340	4.6469	0
04/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	74.3605	75.5328	0.0744	0.0755	0
04/11/2025	2043 On 07-May-26			Bond Future	116.3491	116.3612	116.3491	116.3612	0
04/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4919.7210	4932.6510	4.9197	4.9327	0
04/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	270.6010	271.4510	0.2706	0.2715	0
04/11/2025	2043 On 06-August-26			Bond Future	115.6240	115.6361	115.6240	115.6361	0
04/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5233.7679	5246.1611	5.2338	5.2462	0
04/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	489.7479	490.1011	0.4897	0.4901	0
04/11/2025	2043 On 05-November-26			Bond Future	117.6808	117.6925	117.6808	117.6925	0
04/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5536.9094	5548.6198	5.5369	5.5486	0
04/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	696.1294	696.0998	0.6961	0.6961	0
04/11/2025	2044 On 06-November-25			Bond Future	9.9332	9.9892	92.5474	92.1180	67,975
04/11/2025	2044 On 06-November-25	11.25	Call	Bond Future	9325.1300	8895.7600	9.3251	8.8958	11,000
04/11/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2044 On 06-November-25	11.75	Call	Bond Future	12472.4400	12043.0700	12.4724	12.0431	0
04/11/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
04/11/2025	2044 On 06-November-25	11.88	Call	Bond Future	13258.6600	12829.2900	13.2587	12.8293	0
04/11/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2044 On 06-November-25	12.00	Call	Bond Future	13973.0900	13543.7200	13.9731	13.5437	0
04/11/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
04/11/2025	2044 On 06-November-25	12.20	Call	Bond Future	15140.2300	14710.8600	15.1402	14.7109	0
04/11/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
04/11/2025	2044 On 06-November-25	12.25	Call	Bond Future	15427.4900	14998.1200	15.4275	14.9981	0
04/11/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
04/11/2025	2044 On 05-February-26			Bond Future	10.0091	10.0668	89.8314	89.3942	61,344
04/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	1811.1900	1586.4100	1.8112	1.5864	9,000
04/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	1349.9900	1562.4400	1.3500	1.5624	0
04/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	6461.0500	6047.1100	6.4611	6.0471	9,000
04/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	68.8100	92.1000	0.0688	0.0921	0
04/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	8723.8500	8292.4800	8.7239	8.2925	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	13.8400	19.7000	0.0138	0.0197	4,500
04/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	9994.1900	9559.4300	9.9942	9.5594	0
04/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	5.2300	7.7000	0.0052	0.0077	9,000
04/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	10307.7500	9872.4900	10.3078	9.8725	0
04/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	4.0700	6.0400	0.0041	0.0060	4,500
04/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	10681.7500	10246.0200	10.6818	10.2460	0
04/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	3.0000	4.5000	0.0030	0.0045	0
04/11/2025	2044 On 07-May-26			Bond Future	10.0860	10.1457	91.4848	91.0395	68,596
04/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	11564.5000	11127.3500	11.5645	11.1274	0
04/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	31.4600	39.5600	0.0315	0.0396	0
04/11/2025	2044 On 06-August-26			Bond Future	10.1738	10.2356	88.7566	88.3031	7,681
04/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	14473.5400	14028.7900	14.4735	14.0288	0
04/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	46.5000	55.3000	0.0465	0.0553	0
04/11/2025	2044 On 05-November-26			Bond Future	10.2592	10.3230	90.3139	89.8520	0
04/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	8125.6400	7747.8400	8.1256	7.7478	0
04/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	784.8000	868.8300	0.7848	0.8688	0
04/11/2025	2046 On 06-November-25			Bond Future	126.0929	126.1053	126.0929	126.1053	11,522
04/11/2025	2046 On 06-November-25	125.41	Call	Bond Future	682.8900	695.2600	0.6829	0.6953	0
04/11/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2046 On 05-February-26			Bond Future	128.3965	128.4090	128.3965	128.4090	12,410
04/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6746.5000	6758.9600	6.7465	6.7590	0
04/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2046 On 07-May-26			Bond Future	128.4925	128.5052	128.4925	128.5052	5,789
04/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3542.4500	3555.1500	3.5425	3.5552	0
04/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2046 On 06-August-26			Bond Future	130.8510	130.8636	130.8510	130.8636	0
04/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8470.9800	8483.6100	8.4710	8.4836	0
04/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2046 On 05-November-26			Bond Future	130.8461	130.8584	130.8461	130.8584	0
04/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5366.0800	5378.4300	5.3661	5.3784	0
04/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2050 On 06-November-25			Bond Future	127.8915	128.2197	127.8915	128.2197	1,594
04/11/2025	2050 On 06-November-25	124.42	Call	Bond Future	3471.4900	3799.7400	3.4715	3.7997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2050 On 05-February-26			Bond Future	127.8096	128.1438	127.8096	128.1438	11,798
04/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	4989.6400	5323.8100	4.9896	5.3238	0
04/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2050 On 07-May-26			Bond Future	130.1925	130.5331	130.1925	130.5331	4,988
04/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6122.4900	6463.0500	6.1225	6.4631	0
04/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2050 On 06-August-26			Bond Future	130.1260	130.4725	130.1260	130.4725	0
04/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6855.9800	7202.4900	6.8560	7.2025	0
04/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	2050 On 05-November-26			Bond Future	132.4418	132.7941	132.4418	132.7941	0
04/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8601.7900	8954.0900	8.6018	8.9541	0
04/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	AL37 On 06-November-25			Index Future	1220.1200	1221.4360	1220.1200	1,221.4360	0
04/11/2025	AL37 On 05-February-26			Index Future	1242.1100	1243.4480	1242.1100	1,243.4480	0
04/11/2025	AL37 On 07-May-26			Index Future	1264.9700	1266.3330	1264.9700	1,266.3330	0
04/11/2025	AL37 On 06-August-26			Index Future	1287.6620	1289.0460	1287.6620	1,289.0460	0
04/11/2025	AL37 On 05-November-26			Index Future	1310.5710	1311.9770	1310.5710	1,311.9770	0
04/11/2025	AL7T On 06-November-25			Index Future	1537.6290	1535.9110	1537.6290	1,535.9110	0
04/11/2025	AL7T On 05-February-26			Index Future	1565.3410	1563.5910	1565.3410	1,563.5910	0
04/11/2025	AL7T On 07-May-26			Index Future	1594.1500	1592.3670	1594.1500	1,592.3670	0
04/11/2025	AL7T On 06-August-26			Index Future	1622.7470	1620.9280	1622.7470	1,620.9280	0
04/11/2025	AL7T On 05-November-26			Index Future	1651.6180	1649.7630	1651.6180	1,649.7630	0
04/11/2025	ALBI On 06-November-25			Index Future	1294.5460	1292.5980	1294.5460	1,292.5980	3
04/11/2025	ALBI On 05-February-26			Index Future	1317.8780	1315.8920	1317.8780	1,315.8920	79
04/11/2025	ALBI On 07-May-26			Index Future	1342.1320	1340.1100	1342.1320	1,340.1100	0
04/11/2025	ALBI On 06-August-26			Index Future	1366.2080	1364.1470	1366.2080	1,364.1470	0
04/11/2025	ALBI On 05-November-26			Index Future	1390.5150	1388.4130	1390.5150	1,388.4130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	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
04/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	ES33 On 06-November-25			Bond Future	9.3939	9.4400	90.8154	90.5808	0
04/11/2025	ES33 On 06-November-25	12.01	Call	Bond Future	12165.1400	11930.5200	12.1651	11.9305	0
04/11/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES33 On 05-February-26			Bond Future	9.4865	9.5348	92.4745	92.2355	0
04/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9278.9800	9039.9900	9.2790	9.0400	0
04/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES33 On 07-May-26			Bond Future	9.5736	9.6241	90.4041	90.1606	0
04/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9523.5400	9280.0200	9.5235	9.2800	0
04/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES33 On 06-August-26			Bond Future	9.6756	9.7286	92.0627	91.8145	0
04/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10194.0900	9945.8500	10.1941	9.9459	0
04/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES33 On 05-November-26			Bond Future	9.7903	9.8459	89.9078	89.6549	0
04/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4579.4200	4326.5500	4.5794	4.3266	0
04/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES42 On 06-November-25			Bond Future	10.0535	10.1044	88.0130	87.6463	0
04/11/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14679.0600	14312.3800	14.6791	14.3124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES42 On 05-February-26			Bond Future	10.1342	10.1869	89.6208	89.2474	0
04/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	11021.1200	10647.6600	11.0211	10.6477	0
04/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES42 On 07-May-26			Bond Future	10.2144	10.2689	87.0270	86.6466	0
04/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	12385.5400	12005.1500	12.3855	12.0052	0
04/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES42 On 06-August-26			Bond Future	10.3025	10.3589	88.6229	88.2352	0
04/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	14148.5600	13760.9100	14.1486	13.7609	0
04/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	ES42 On 05-November-26			Bond Future	10.3960	10.4544	85.9353	85.5406	0
04/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7970.5300	7575.7700	7.9705	7.5758	0
04/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	GOVI On 06-November-25			GOVI	1271.0370	1269.3230	1271.0370	1,269.3230	100
04/11/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1590370.0000	1573230.0000	159.0370	157.3230	0
04/11/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	GOVI On 05-February-26			GOVI	1293.9450	1292.1980	1293.9450	1,292.1980	602
04/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1439450.0000	1421980.0000	143.9450	142.1980	0
04/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	GOVI On 07-May-26			GOVI	1317.7590	1315.9800	1317.7590	1,315.9800	42
04/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1407590.0000	1389800.0000	140.7590	138.9800	0
04/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	GOVI On 06-August-26			GOVI	1341.3980	1339.5840	1341.3980	1,339.5840	0
04/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1523980.0000	1505840.0000	152.3980	150.5840	0
04/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	GOVI On 05-November-26			GOVI	1365.2630	1363.4130	1365.2630	1,363.4130	0
04/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	882630.0000	864130.0000	88.2630	86.4130	0
04/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/11/2025	I258 On 06-November-25			Bond Future	116.1104	116.4915	116.1104	116.4915	0
04/11/2025	I258 On 06-November-25	112.39	Call	Bond Future	3720.4100	4101.4800	3.7204	4.1015	0
04/11/2025	I258 On 06-November-25	112.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	I258 On 05-February-26			Bond Future	115.4166	115.8045	115.4166	115.8045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4187.8076	4516.1186	4.1878	4.5161	0
04/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	421.2576	361.6686	0.4213	0.3617	0
04/11/2025	I258 On 07-May-26			Bond Future	117.5684	117.9635	117.5684	117.9635	0
04/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	4778.9936	5083.5800	4.7790	5.0836	0
04/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	940.5936	850.0900	0.9406	0.8501	0
04/11/2025	I258 On 06-August-26			Bond Future	116.8657	117.2678	116.8657	117.2678	0
04/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5334.2895	5628.5081	5.3343	5.6285	0
04/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1418.5595	1310.6781	1.4186	1.3107	0
04/11/2025	I258 On 05-November-26			Bond Future	118.9445	119.3535	118.9445	119.3535	0
04/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	5843.7696	6133.1880	5.8438	6.1332	0
04/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1849.2696	1729.7280	1.8493	1.7297	0
04/11/2025	IGOV On 06-November-25			Index Future	403.3490	403.7070	403.3490	403.7070	8
04/11/2025	IGOV On 05-February-26			Index Future	410.7190	411.0830	410.7190	411.0830	242
04/11/2025	IGOV On 07-May-26			Index Future	418.3760	418.7470	418.3760	418.7470	8
04/11/2025	IGOV On 06-August-26			Index Future	425.9790	426.3550	425.9790	426.3550	0
04/11/2025	IGOV On 05-November-26			Index Future	433.6520	434.0340	433.6520	434.0340	0
04/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R033 On 06-November-25			Bond Future	8.4725	8.4530	109.3957	109.5064	20,819
04/11/2025	R033 On 06-November-25	10.33	Call	Bond Future	9940.2300	10050.9700	9.9402	10.0510	0
04/11/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R033 On 05-February-26			Bond Future	8.5306	8.5103	111.3670	111.4796	14,967
04/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10163.0900	10275.4600	10.1631	10.2755	0
04/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	5.8500	5.6400	0.0059	0.0056	0
04/11/2025	R033 On 07-May-26			Bond Future	8.5847	8.5633	108.3732	108.4879	0
04/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9166.8100	9278.4400	9.1668	9.2784	0
04/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	81.8000	78.7800	0.0818	0.0788	0
04/11/2025	R033 On 06-August-26			Bond Future	8.6524	8.6299	110.3359	110.4523	0
04/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	8238.7900	8345.1300	8.2388	8.3451	0
04/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	357.2000	347.1200	0.3572	0.3471	0
04/11/2025	R033 On 05-November-26			Bond Future	8.7287	8.7051	107.2331	107.3513	0
04/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	4551.8400	4635.3200	4.5518	4.6353	0
04/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1595.5700	1560.8800	1.5956	1.5609	0
04/11/2025	R035 On 06-November-25			Bond Future	8.8228	8.8335	102.0691	102.0019	15,267
04/11/2025	R035 On 06-November-25	9.77	Call	Bond Future	5717.5300	5650.3100	5.7175	5.6503	250
04/11/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	9.91	Call	Bond Future	6525.7700	6458.5500	6.5258	6.4586	0
04/11/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	10.08	Call	Bond Future	7494.9400	7427.7200	7.4949	7.4277	0
04/11/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	10.15	Call	Bond Future	7890.1500	7822.9300	7.8902	7.8229	0
04/11/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
04/11/2025	R035 On 06-November-25	10.30	Call	Bond Future	8729.5200	8662.3000	8.7295	8.6623	0
04/11/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
04/11/2025	R035 On 06-November-25	10.41	Call	Bond Future	9338.6200	9271.4000	9.3386	9.2714	0
04/11/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	10.44	Call	Bond Future	9503.8100	9436.5900	9.5038	9.4366	0
04/11/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	10.50	Call	Bond Future	9832.9700	9765.7500	9.8330	9.7658	0
04/11/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
04/11/2025	R035 On 06-November-25	10.58	Call	Bond Future	10269.3900	10202.1700	10.2694	10.2022	0
04/11/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R035 On 06-November-25	10.68	Call	Bond Future	10810.9800	10743.7600	10.8110	10.7438	0
04/11/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
04/11/2025	R035 On 06-November-25	10.94	Call	Bond Future	12198.8800	12131.6600	12.1989	12.1317	0
04/11/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	10.95	Call	Bond Future	12251.6800	12184.4600	12.2517	12.1845	250
04/11/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	11.00	Call	Bond Future	12515.0600	12447.8400	12.5151	12.4478	0
04/11/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	11.20	Call	Bond Future	13558.1000	13490.8800	13.5581	13.4909	0
04/11/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R035 On 06-November-25	11.43	Call	Bond Future	14737.1400	14669.9200	14.7371	14.6699	0
04/11/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
04/11/2025	R035 On 06-November-25	11.45	Call	Bond Future	14838.6400	14771.4200	14.8386	14.7714	0
04/11/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
04/11/2025	R035 On 06-November-25	11.67	Call	Bond Future	15944.5600	15877.3400	15.9446	15.8773	0
04/11/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/11/2025	R035 On 06-November-25	11.95	Call	Bond Future	17324.3500	17257.1300	17.3244	17.2571	0
04/11/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
04/11/2025	R035 On 06-November-25	11.99	Call	Bond Future	17518.9700	17451.7500	17.5190	17.4518	0
04/11/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
04/11/2025	R035 On 05-February-26			Bond Future	8.8879	8.8991	103.9084	103.8398	82,947
04/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	692.2100	676.3200	0.6922	0.6763	350
04/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	2226.4300	2279.1300	2.2264	2.2791	0
04/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1165.2400	1139.6200	1.1652	1.1396	0
04/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1397.8800	1440.8500	1.3979	1.4409	0
04/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2145.7100	2104.2300	2.1457	2.1042	0
04/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	616.6000	643.7100	0.6166	0.6437	350
04/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2612.1600	2564.9100	2.6122	2.5649	0
04/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	425.4300	446.7700	0.4254	0.4468	16,000
04/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4562.1700	4500.4100	4.5622	4.5004	0
04/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	89.8800	96.7100	0.0899	0.0967	350
04/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7473.0100	7405.1700	7.4730	7.4052	250
04/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	6.2600	7.0100	0.0063	0.0070	0
04/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	8945.9200	8877.5300	8.9459	8.8775	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	1.3900	1.5900	0.0014	0.0016	0
04/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10179.1100	10110.5700	10.1791	10.1106	0
04/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.3600	0.4100	0.0004	0.0004	250
04/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	10814.0300	10745.4700	10.8140	10.7455	0
04/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.1700	0.2000	0.0002	0.0002	0
04/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	11599.4300	11530.8500	11.5994	11.5309	2,000
04/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	0
04/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	11911.0200	11842.4400	11.9110	11.8424	0
04/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
04/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	12785.9600	12717.3700	12.7860	12.7174	0
04/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	250
04/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	18967.4700	18898.8800	18.9675	18.8989	0
04/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
04/11/2025	R035 On 07-May-26			Bond Future	8.9449	8.9565	101.3178	101.2480	31,963
04/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4439.9700	4384.7800	4.4400	4.3848	250
04/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	387.0300	401.6600	0.3870	0.4017	0
04/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4533.8300	4478.0900	4.5338	4.4781	200
04/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	367.5000	381.5800	0.3675	0.3816	0
04/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	4771.3400	4714.2900	4.7713	4.7143	350
04/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	322.3100	335.0800	0.3223	0.3351	0
04/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	6929.6000	6864.6400	6.9296	6.8646	0
04/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	94.2000	99.0600	0.0942	0.0991	250
04/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7033.2300	6968.0400	7.0332	6.9680	0
04/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	88.7600	93.3900	0.0888	0.0934	200
04/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7292.7900	7227.0600	7.2928	7.2271	0
04/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	76.3900	80.4800	0.0764	0.0805	350
04/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9531.3500	9462.8100	9.5314	9.4628	0
04/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	19.2400	20.5200	0.0192	0.0205	250
04/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	9635.0200	9566.4000	9.6350	9.5664	0
04/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	17.9800	19.1800	0.0180	0.0192	200
04/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	9893.8300	9825.0400	9.8938	9.8250	0
04/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	15.1600	16.1900	0.0152	0.0162	350
04/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	10666.5100	10597.3400	10.6665	10.5973	0
04/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	8.9800	9.6300	0.0090	0.0096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R035 On 06-August-26			Bond Future	9.0141	9.0263	103.1531	103.0818	56
04/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2495.0100	2459.0900	2.4950	2.4591	200
04/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1820.6200	1856.0200	1.8206	1.8560	0
04/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	2776.3500	2737.6100	2.7764	2.7376	250
04/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1582.4400	1615.0200	1.5824	1.6150	0
04/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4300.2000	4249.3900	4.3002	4.2494	0
04/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	784.1800	804.6900	0.7842	0.8047	200
04/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	4679.7000	4626.5900	4.6797	4.6266	0
04/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	663.5900	681.8000	0.6636	0.6818	250
04/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	6545.0100	6483.5200	6.5450	6.4835	0
04/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	293.4800	303.3100	0.2935	0.3033	200
04/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	6977.0900	6914.2600	6.9771	6.9143	0
04/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	244.0900	252.5800	0.2441	0.2526	250
04/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11108.3500	11038.7500	11.1084	11.0388	0
04/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	35.9900	37.7100	0.0360	0.0377	0
04/11/2025	R035 On 05-November-26			Bond Future	9.0931	9.1059	100.4647	100.3918	0
04/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	5793.5300	5736.5500	5.7935	5.7366	0
04/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	637.3300	653.2000	0.6373	0.6532	0
04/11/2025	R038 On 06-November-25			Bond Future	9.3732	9.3991	112.1023	111.9012	2,851
04/11/2025	R038 On 06-November-25	10.98	Call	Bond Future	11574.9300	11373.8100	11.5749	11.3738	1,770
04/11/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R038 On 06-November-25	11.24	Call	Bond Future	13282.8400	13081.7200	13.2828	13.0817	0
04/11/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R038 On 06-November-25	12.33	Call	Bond Future	19995.2700	19794.1500	19.9953	19.7942	0
04/11/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
04/11/2025	R038 On 05-February-26			Bond Future	9.4484	9.4753	114.1224	113.9175	3,763
04/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	13837.2000	13632.3700	13.8372	13.6324	0
04/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.1200	0.1600	0.0001	0.0002	0
04/11/2025	R038 On 07-May-26			Bond Future	9.5211	9.5490	110.7380	110.5293	2,395
04/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	12901.7000	12694.9000	12.9017	12.6949	0
04/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	12.9400	14.7800	0.0129	0.0148	0
04/11/2025	R038 On 06-August-26			Bond Future	9.6045	9.6335	112.7433	112.5306	0
04/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	14430.6900	14222.1800	14.4307	14.2222	0
04/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	44.3000	48.5200	0.0443	0.0485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R038 On 05-November-26			Bond Future	9.6937	9.7240	109.2416	109.0248	0
04/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	7758.1500	7581.1700	7.7582	7.5812	0
04/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	722.4500	762.2800	0.7225	0.7623	0
04/11/2025	R053 On 06-November-25			Bond Future	9.7979	9.8487	118.6061	118.0558	28,843
04/11/2025	R053 On 06-November-25	11.76	Call	Bond Future	18391.8100	17841.4700	18.3918	17.8415	0
04/11/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R053 On 05-February-26			Bond Future	9.8659	9.9183	120.7434	120.1829	27,517
04/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	15412.0000	14852.7000	15.4120	14.8527	0
04/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	2.4000	3.5800	0.0024	0.0036	0
04/11/2025	R053 On 07-May-26			Bond Future	9.9313	9.9854	117.1038	116.5330	12,035
04/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	16366.2300	15804.4900	16.3662	15.8045	0
04/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	37.5800	46.6500	0.0376	0.0467	0
04/11/2025	R053 On 06-August-26			Bond Future	10.0044	10.0603	119.2243	118.6430	0
04/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	20172.5700	19601.7200	20.1726	19.6017	0
04/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	59.5100	70.0500	0.0595	0.0701	0
04/11/2025	R053 On 05-November-26			Bond Future	10.0809	10.1387	115.4583	114.8663	0
04/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	11639.1500	11145.1400	11.6392	11.1451	0
04/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	956.5400	1054.5300	0.9565	1.0545	0
04/11/2025	R186 On 06-November-25			Bond Future	7.3859	7.3811	107.3454	107.3506	65,954
04/11/2025	R186 On 06-November-25	8.13	Call	Bond Future	794.5800	800.1900	0.7946	0.8002	0
04/11/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0600	0.4900	0.0001	0.0005	0
04/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
04/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	79.5400	79.9700	0.0795	0.0800	0
04/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	79.5400	79.9700	0.0795	0.0800	0
04/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
04/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	111.9700	112.2700	0.1120	0.1123	0
04/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	111.9700	112.2700	0.1120	0.1123	0
04/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
04/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	93.3500	93.5200	0.0934	0.0935	0
04/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	93.3500	93.5200	0.0934	0.0935	0
04/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
04/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53.3300	53.4100	0.0533	0.0534	0
04/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53.3300	53.4100	0.0533	0.0534	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R202 On 06-November-25			Bond Future	284.3556	285.0623	284.3556	285.0623	511
04/11/2025	R202 On 06-November-25	275.64	Call	Bond Future	8715.6400	9422.3000	8.7156	9.4223	0
04/11/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R202 On 05-February-26			Bond Future	284.2002	284.9195	284.2002	284.9195	565
04/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6380.2000	7099.5100	6.3802	7.0995	0
04/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R202 On 07-May-26			Bond Future	289.4989	290.2316	289.4989	290.2316	460
04/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11948.9200	12681.5900	11.9489	12.6816	0
04/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R202 On 06-August-26			Bond Future	289.3829	290.1286	289.3829	290.1286	0
04/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10522.8800	11268.5800	10.5229	11.2686	0
04/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R202 On 05-November-26			Bond Future	294.5337	295.2918	294.5337	295.2918	0
04/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14073.6600	14831.8000	14.0737	14.8318	0
04/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R209 On 06-November-25			Bond Future	9.0927	9.1085	81.8618	81.7709	5,625
04/11/2025	R209 On 06-November-25	11.27	Call	Bond Future	11432.6100	11341.6900	11.4326	11.3417	0
04/11/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R209 On 05-February-26			Bond Future	9.1567	9.1730	83.3370	83.2444	33,723
04/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9325.6200	9233.0400	9.3256	9.2330	0
04/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.4500	0.5300	0.0005	0.0005	0
04/11/2025	R209 On 07-May-26			Bond Future	9.2178	9.2347	81.7193	81.6249	6,358
04/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9562.0900	9468.8200	9.5621	9.4688	0
04/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	12.6600	13.8000	0.0127	0.0138	0
04/11/2025	R209 On 06-August-26			Bond Future	9.2891	9.3067	83.1995	83.1031	2,732
04/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	10570.1500	10476.0800	10.5702	10.4761	0
04/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	37.1900	39.4500	0.0372	0.0395	0
04/11/2025	R209 On 05-November-26			Bond Future	9.3661	9.3844	81.5107	81.4125	0
04/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	5562.6800	5485.3500	5.5627	5.4854	0
04/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	639.0500	659.9600	0.6391	0.6600	0
04/11/2025	R210 On 06-November-25			Bond Future	254.2029	254.2898	254.2029	254.2898	851
04/11/2025	R210 On 06-November-25	252.14	Call	Bond Future	2062.9400	2149.7700	2.0629	2.1498	0
04/11/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R210 On 05-February-26			Bond Future	258.8469	258.9350	258.8469	258.9350	289
04/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5746.9400	5835.0000	5.7469	5.8350	0
04/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R210 On 07-May-26			Bond Future	260.1895	260.2794	260.1895	260.2794	918
04/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4789.5400	4879.3500	4.7895	4.8794	0
04/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R210 On 06-August-26			Bond Future	264.9659	265.0566	264.9659	265.0566	0
04/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5125.8900	5216.6100	5.1259	5.2166	0
04/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R210 On 05-November-26			Bond Future	266.1449	266.2363	266.1449	266.2363	0
04/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12814.9300	12906.3200	12.8149	12.9063	0
04/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R213 On 06-November-25			Bond Future	8.0170	7.9874	97.0529	97.1755	80,141
04/11/2025	R213 On 06-November-25	10.05	Call	Bond Future	7983.3000	8105.8800	7.9833	8.1059	0
04/11/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R213 On 05-February-26			Bond Future	8.0642	8.0329	98.8018	98.9265	4,252
04/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	6931.6800	7056.3400	6.9317	7.0563	0
04/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	0
04/11/2025	R213 On 07-May-26			Bond Future	8.0996	8.0663	97.0686	97.1956	64,746
04/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6229.5100	6355.8100	6.2295	6.3558	0
04/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	5.6800	5.0100	0.0057	0.0050	0
04/11/2025	R213 On 06-August-26			Bond Future	8.1510	8.1156	98.8272	98.9562	0
04/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5446.6000	5572.2500	5.4466	5.5723	0
04/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	35.5500	32.1700	0.0356	0.0322	0
04/11/2025	R213 On 05-November-26			Bond Future	8.2182	8.1805	97.0140	97.1450	0
04/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2425.2700	2521.4300	2.4253	2.5214	0
04/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	600.6500	565.7600	0.6007	0.5658	0
04/11/2025	R214 On 06-November-25			Bond Future	9.7131	9.7640	75.9440	75.6191	6,415
04/11/2025	R214 On 06-November-25	11.64	Call	Bond Future	11011.7100	10686.7300	11.0117	10.6867	0
04/11/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R214 On 05-February-26			Bond Future	9.7862	9.8387	77.3125	76.9816	9,590
04/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	8540.6900	8211.2700	8.5407	8.2113	0
04/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	3.3100	4.7800	0.0033	0.0048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R214 On 07-May-26			Bond Future	9.8528	9.9070	75.4375	75.1005	30,856
04/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	9520.2700	9189.4600	9.5203	9.1895	0
04/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	26.2300	32.4100	0.0262	0.0324	0
04/11/2025	R214 On 06-August-26			Bond Future	9.9287	9.9847	76.8041	76.4607	0
04/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	11235.1700	10901.2200	11.2352	10.9012	0
04/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	56.9200	66.3100	0.0569	0.0663	0
04/11/2025	R214 On 05-November-26			Bond Future	10.0109	10.0688	74.8571	74.5076	0
04/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	6259.0200	5981.0500	6.2590	5.9811	0
04/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	752.9800	824.5800	0.7530	0.8246	0
04/11/2025	R248 On 06-November-25			Bond Future	9.8982	9.9491	91.4604	91.0455	50,985
04/11/2025	R248 On 06-November-25	11.74	Call	Bond Future	13218.1200	12803.3100	13.2181	12.8033	0
04/11/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/11/2025	R248 On 05-February-26			Bond Future	9.9721	10.0247	93.1085	92.6860	212,033
04/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	468.7600	397.3000	0.4688	0.3973	1,400
04/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	4416.1900	4767.1800	4.4162	4.7672	0
04/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	727.7100	623.8900	0.7277	0.6239	12,500
04/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	3390.8300	3709.4600	3.3908	3.7095	0
04/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	1768.1400	1561.4600	1.7681	1.5615	1,400
04/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	1543.6400	1759.4100	1.5436	1.7594	0
04/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	4284.5900	3938.6300	4.2846	3.9386	0
04/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	334.2000	410.6900	0.3342	0.4107	1,400
04/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	10805.0600	10384.4400	10.8051	10.3844	0
04/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	4.0900	5.9200	0.0041	0.0059	0
04/11/2025	R248 On 07-May-26			Bond Future	10.0397	10.0938	90.3825	89.9524	37,542
04/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	11940.2300	11518.8800	11.9402	11.5189	0
04/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	38.0200	46.7700	0.0380	0.0468	0
04/11/2025	R248 On 06-August-26			Bond Future	10.1160	10.1720	92.0197	91.5814	0
04/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	15218.3100	14788.3800	15.2183	14.7884	0
04/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	47.8100	56.1600	0.0478	0.0562	0
04/11/2025	R248 On 05-November-26			Bond Future	10.1978	10.2556	89.1988	88.7526	0
04/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	8738.9900	8369.4000	8.7390	8.3694	0
04/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	765.0100	841.5800	0.7650	0.8416	0
04/11/2025	R2R9 On 06-November-25			Bond Future	103.5208	103.3246	103.5208	103.3246	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2360.8000	2164.7400	2.3608	2.1647	0
04/11/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	0.0000	0.1700	0.0000	0.0002	0
04/11/2025	R2R9 On 05-February-26			Bond Future	105.3863	105.1864	105.3863	105.1864	0
04/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	3018.6500	2879.4100	3.0187	2.8794	0
04/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	622.3600	683.0400	0.6224	0.6830	0
04/11/2025	R2R9 On 07-May-26			Bond Future	102.3465	102.1429	102.3465	102.1429	0
04/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3608.3600	3476.2700	3.6084	3.4763	0
04/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1171.9000	1243.4000	1.1719	1.2434	0
04/11/2025	R2R9 On 06-August-26			Bond Future	104.1999	103.9923	104.1999	103.9923	0
04/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	4105.0400	3975.0400	4.1050	3.9750	0
04/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1645.1400	1722.7500	1.6451	1.7228	0
04/11/2025	R2R9 On 05-November-26			Bond Future	101.0522	100.8407	101.0522	100.8407	0
04/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4546.8600	4416.8900	4.5469	4.4169	0
04/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2054.6200	2136.1600	2.0546	2.1362	0
04/11/2025	R4R2 On 06-November-25			Bond Future	103.7025	103.3257	103.7025	103.3257	0
04/11/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	2122.5400	1748.2000	2.1225	1.7482	0
04/11/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	0.0400	2.5500	0.0000	0.0026	0
04/11/2025	R4R2 On 05-February-26			Bond Future	105.5713	105.1874	105.5713	105.1874	0
04/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2949.5800	2693.9700	2.9496	2.6940	0
04/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	808.2800	936.5900	0.8083	0.9366	0
04/11/2025	R4R2 On 07-May-26			Bond Future	102.4088	102.0179	102.4088	102.0179	0
04/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3614.4200	3369.6500	3.6144	3.3697	0
04/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1435.6500	1581.7100	1.4357	1.5817	0
04/11/2025	R4R2 On 06-August-26			Bond Future	104.2633	103.8650	104.2633	103.8650	0
04/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4171.3800	3929.2200	4.1714	3.9292	0
04/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	1968.0700	2124.2400	1.9681	2.1242	0
04/11/2025	R4R2 On 05-November-26			Bond Future	100.9907	100.5851	100.9907	100.5851	0
04/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4660.2400	4417.4400	4.6602	4.4174	0
04/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2429.5800	2592.3500	2.4296	2.5924	0
04/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/11/2025	X213 On 28-February-31			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
04/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0