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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	2029 On 06-February-25			Bond Future	133.9473	133.9846	133.9473	133.9846	0
06/02/2025	2029 On 06-February-25	132.40	Call	Bond Future	1547.2500	1584.5800	1.5473	1.5846	0
06/02/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2029 On 08-May-25			Bond Future	135.1964	135.2613	135.1964	135.2613	5,933
06/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2653.6500	2588.7000	2.6537	2.5887	0
06/02/2025	2029 On 07-August-25			Bond Future	137.8816	137.9474	137.8816	137.9474	0
06/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	471.5600	537.3700	0.4716	0.5374	0
06/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2029 On 06-November-25			Bond Future	139.1546	139.2213	139.1546	139.2213	68
06/02/2025	2029 On 06-November-25	139.79	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
06/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	635.4300	568.6900	0.6354	0.5687	0
06/02/2025	2029 On 05-February-26			Bond Future	141.8221	141.8896	141.8221	141.8896	0
06/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1712.0600	1779.5600	1.7121	1.7796	0
06/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2030 On 06-February-25			Bond Future	9.0800	9.0509	95.9942	96.1057	0
06/02/2025	2030 On 06-February-25	8.68	Call	Bond Future	0.0000	0.0500	0.0000	0.0001	0
06/02/2025	2030 On 06-February-25	8.68	Put	Bond Future	1545.7100	1434.2600	1.5457	1.4343	0
06/02/2025	2030 On 06-February-25	9.18	Call	Bond Future	381.6900	518.8300	0.3817	0.5188	0
06/02/2025	2030 On 06-February-25	9.18	Put	Bond Future	0.0000	25.6400	0.0000	0.0256	0
06/02/2025	2030 On 06-February-25	9.69	Call	Bond Future	2299.4400	2410.9400	2.2994	2.4109	0
06/02/2025	2030 On 06-February-25	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2030 On 06-February-25	10.68	Call	Bond Future	5888.1500	5999.6500	5.8882	5.9997	0
06/02/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2030 On 08-May-25			Bond Future	9.1054	9.1222	98.0677	98.0060	61,661
06/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	392.4600	380.6500	0.3925	0.3807	800
06/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	1970.5200	2020.4200	1.9705	2.0204	0
06/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	435.8700	422.9700	0.4359	0.4230	300
06/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1864.2000	1913.0100	1.8642	1.9130	0
06/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	752.1100	732.1200	0.7521	0.7321	1,320
06/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1324.9800	1366.7000	1.3250	1.3667	0
06/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1177.8500	1150.0300	1.1779	1.1500	800
06/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	904.4900	938.3800	0.9045	0.9384	0
06/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1262.5900	1233.3900	1.2626	1.2334	300
06/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	842.9900	875.5000	0.8430	0.8755	0
06/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1807.2800	1770.4800	1.8073	1.7705	680
06/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	552.1200	577.0300	0.5521	0.5770	0
06/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	2043.3000	2003.7500	2.0433	2.0038	0
06/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	463.6400	485.8000	0.4636	0.4858	300
06/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3176.8000	3127.4900	3.1768	3.1275	0
06/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	206.6700	219.0700	0.2067	0.2191	0
06/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3363.1300	3312.6600	3.3631	3.3127	0
06/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	181.3300	192.5700	0.1813	0.1926	800
06/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4386.1300	4330.6900	4.3861	4.3307	1,640
06/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	85.4100	91.6800	0.0854	0.0917	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5634.7300	5575.5000	5.6347	5.5755	2,280
06/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	26.8300	29.3100	0.0268	0.0293	0
06/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9490.7000	9429.0300	9.4907	9.4290	0
06/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.2500	0.2900	0.0003	0.0003	1,640
06/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10833.6300	10771.9300	10.8336	10.7719	0
06/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	2,280
06/02/2025	2030 On 07-August-25			Bond Future	9.1879	9.2060	95.9816	95.9184	47,294
06/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	664.0800	647.5100	0.6641	0.6475	300
06/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2320.4800	2367.1400	2.3205	2.3671	0
06/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1459.5600	1430.7600	1.4596	1.4308	300
06/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1347.2400	1381.6700	1.3472	1.3817	0
06/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2803.2500	2761.1200	2.8033	2.7611	0
06/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	654.3200	675.4200	0.6543	0.6754	300
06/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4645.0500	4592.0300	4.6451	4.5920	1,054
06/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	247.7100	257.9200	0.2477	0.2579	0
06/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6523.8000	6464.4500	6.5238	6.4645	0
06/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	72.7500	76.6300	0.0728	0.0766	0
06/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9632.1600	9569.4100	9.6322	9.5694	0
06/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	6.2800	6.7600	0.0063	0.0068	1,054
06/02/2025	2030 On 06-November-25			Bond Future	9.2770	9.2964	97.8399	97.7751	0
06/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	828.6800	810.3200	0.8287	0.8103	300
06/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2709.4900	2755.9100	2.7095	2.7559	0
06/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1586.8000	1558.2800	1.5868	1.5583	300
06/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1777.0900	1813.3500	1.7771	1.8134	0
06/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2204.5000	2169.6900	2.2045	2.1697	0
06/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1331.7200	1361.6900	1.3317	1.3617	0
06/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3433.9600	3389.9300	3.4340	3.3899	0
06/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	799.9000	820.6500	0.7999	0.8207	300
06/02/2025	2030 On 05-February-26			Bond Future	9.3935	9.4145	95.6834	95.6170	0
06/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	2044.4700	2011.7100	2.0445	2.0117	0
06/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1739.9400	1773.5400	1.7399	1.7735	0
06/02/2025	2032 On 06-February-25			Bond Future	9.7500	9.7310	95.4357	95.5271	0
06/02/2025	2032 On 06-February-25	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2032 On 06-February-25	9.42	Put	Bond Future	1604.6100	1513.2600	1.6046	1.5133	0

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06/02/2025	2032 On 06-February-25	9.92	Call	Bond Future	813.0800	905.8600	0.8131	0.9059	0
06/02/2025	2032 On 06-February-25	9.92	Put	Bond Future	0.0000	1.4300	0.0000	0.0014	0
06/02/2025	2032 On 06-February-25	10.61	Call	Bond Future	4021.3900	4112.7400	4.0214	4.1127	0
06/02/2025	2032 On 06-February-25	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2032 On 06-February-25	11.72	Call	Bond Future	8887.9200	8979.2700	8.8879	8.9793	0
06/02/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2032 On 08-May-25			Bond Future	9.8140	9.8150	93.2570	93.2523	125,128
06/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	599.0900	604.0600	0.5991	0.6041	300
06/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2561.7000	2571.3500	2.5617	2.5714	0
06/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	627.5500	632.5800	0.6276	0.6326	800
06/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2494.1400	2503.8500	2.4941	2.5039	0
06/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1616.6300	1621.7000	1.6166	1.6217	300
06/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1215.2600	1225.0100	1.2153	1.2250	0
06/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1670.0600	1675.0700	1.6701	1.6751	800
06/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1175.7000	1185.3900	1.1757	1.1854	0
06/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2775.0200	2778.3300	2.7750	2.7783	0
06/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	626.9700	634.9600	0.6270	0.6350	300
06/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	5136.9900	5136.5300	5.1370	5.1365	0
06/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	184.8000	189.0200	0.1848	0.1890	0
06/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5377.0200	5376.2500	5.3770	5.3763	0
06/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	163.5800	167.4900	0.1636	0.1675	800
06/02/2025	2032 On 07-August-25			Bond Future	9.9060	9.9071	95.0864	95.0814	0
06/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	944.9900	947.9600	0.9450	0.9480	300
06/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3277.9000	3285.9100	3.2779	3.2859	0
06/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1936.1000	1938.8900	1.9361	1.9389	300
06/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1963.1600	1970.9900	1.9632	1.9710	0
06/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3937.7400	3938.8600	3.9377	3.9389	0
06/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	897.9700	904.1300	0.8980	0.9041	300
06/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	9096.3200	9093.3800	9.0963	9.0934	0
06/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	141.2300	143.3300	0.1412	0.1433	0
06/02/2025	2032 On 06-November-25			Bond Future	10.0123	10.0135	92.7659	92.7604	0
06/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	1131.7800	1133.6400	1.1318	1.1336	300
06/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3872.6100	3879.9600	3.8726	3.8800	0
06/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	2060.2600	2061.8300	2.0603	2.0618	300

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06/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2555.3000	2562.3600	2.5553	2.5624	0
06/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3380.1400	3380.8800	3.3801	3.3809	0
06/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1610.1300	1616.3600	1.6101	1.6164	0
06/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4805.3700	4805.1200	4.8054	4.8051	0
06/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1047.9800	1053.2200	1.0480	1.0532	300
06/02/2025	2032 On 05-February-26			Bond Future	10.1388	10.1402	94.5202	94.5143	0
06/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2855.7000	2856.4600	2.8557	2.8565	0
06/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2765.9200	2772.6300	2.7659	2.7726	0
06/02/2025	2033 On 06-February-25			Bond Future	128.1377	128.1478	128.1377	128.1478	0
06/02/2025	2033 On 06-February-25	124.94	Call	Bond Future	3197.6600	3207.7800	3.1977	3.2078	0
06/02/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2033 On 08-May-25			Bond Future	129.0080	129.2061	129.0080	129.2061	9,729
06/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1611.9800	1413.9000	1.6120	1.4139	0
06/02/2025	2033 On 07-August-25			Bond Future	131.5704	131.7720	131.5704	131.7720	0
06/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2920.3700	3121.9900	2.9204	3.1220	0
06/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2033 On 06-November-25			Bond Future	132.6207	132.8259	132.6207	132.8259	0
06/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	519.3500	314.1400	0.5194	0.3141	0
06/02/2025	2033 On 05-February-26			Bond Future	135.1631	135.3718	135.1631	135.3718	0
06/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2283.0700	2491.7600	2.2831	2.4918	0
06/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2037 On 06-February-25			Bond Future	10.9000	10.8412	84.4147	84.7596	0
06/02/2025	2037 On 06-February-25	12.76	Call	Bond Future	9953.9800	10298.9500	9.9540	10.2990	0
06/02/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2037 On 08-May-25			Bond Future	10.9596	10.9452	86.3524	86.4355	61,744
06/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	759.6200	791.7200	0.7596	0.7917	300
06/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3469.4700	3418.4200	3.4695	3.4184	0
06/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	2010.4000	2065.1400	2.0104	2.0651	300
06/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1778.0000	1749.5900	1.7780	1.7496	0
06/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3691.9500	3761.6000	3.6920	3.7616	0
06/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	874.6600	861.1600	0.8747	0.8612	300

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06/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	7224.4700	7305.1900	7.2245	7.3052	0
06/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	223.8600	221.4300	0.2239	0.2214	0
06/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8620.8900	8703.0600	8.6209	8.7031	15,000
06/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	111.7900	110.8100	0.1118	0.1108	0
06/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	12114.5800	12197.7300	12.1146	12.1977	7,500
06/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	14.8200	14.8200	0.0148	0.0148	0
06/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12343.0900	12426.2400	12.3431	12.4262	7,500
06/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	12.7700	12.7700	0.0128	0.0128	0
06/02/2025	2037 On 07-August-25			Bond Future	11.0730	11.0580	83.7858	83.8703	73,915
06/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	924.6800	952.2900	0.9247	0.9523	2,541
06/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5214.9500	5158.0000	5.2150	5.1580	0
06/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	1216.2200	1249.0900	1.2162	1.2491	300
06/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4544.3300	4492.6400	4.5443	4.4926	0
06/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1317.9800	1352.5100	1.3180	1.3525	2,341
06/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4348.4100	4298.3800	4.3484	4.2984	0
06/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1513.3800	1550.8900	1.5134	1.5509	200
06/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4011.5400	3964.4900	4.0115	3.9645	0
06/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2448.7500	2497.7400	2.4488	2.4977	300
06/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2862.6800	2827.1100	2.8627	2.8271	0
06/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2657.3700	2708.4400	2.6574	2.7084	0
06/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2674.2100	2640.7200	2.6742	2.6407	2,541
06/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3811.4600	3871.8300	3.8115	3.8718	0
06/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1881.7300	1857.5400	1.8817	1.8575	2,541
06/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	5314.5000	5383.1000	5.3145	5.3831	0
06/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1237.1100	1221.1500	1.2371	1.2212	2,541
06/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5354.1200	5422.8900	5.3541	5.4229	0
06/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1224.0600	1208.2700	1.2241	1.2083	300
06/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6740.5200	6814.3400	6.7405	6.8143	0
06/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	848.7100	837.9700	0.8487	0.8380	2,541
06/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	10268.1400	10349.4400	10.2681	10.3494	0
06/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	254.9200	251.6600	0.2549	0.2517	0
06/02/2025	2037 On 06-November-25			Bond Future	11.1880	11.1725	85.4075	85.4934	0
06/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1481.3300	1513.8400	1.4813	1.5138	300
06/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5420.3100	5366.9400	5.4203	5.3669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2664.3900	2710.3000	2.6644	2.7103	300
06/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3715.8900	3675.9200	3.7159	3.6759	0
06/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4640.9900	4701.2700	4.6410	4.7013	0
06/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2240.1600	2214.5600	2.2402	2.2146	0
06/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6592.0900	6661.2400	6.5921	6.6612	0
06/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1438.3600	1421.6300	1.4384	1.4216	300
06/02/2025	2037 On 05-February-26			Bond Future	11.3190	11.3029	82.7646	82.8518	0
06/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2818.6900	2861.3200	2.8187	2.8613	1,970
06/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5135.8800	5091.3700	5.1359	5.0914	0
06/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3610.9400	3659.8200	3.6109	3.6598	0
06/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4259.9800	4221.7200	4.2600	4.2217	0
06/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	7068.3700	7135.0400	7.0684	7.1350	0
06/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2124.9700	2104.5000	2.1250	2.1045	1,970
06/02/2025	2038 On 06-February-25			Bond Future	137.5859	137.4492	137.5859	137.4492	0
06/02/2025	2038 On 06-February-25	135.23	Call	Bond Future	2355.8800	2219.1500	2.3559	2.2192	0
06/02/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2038 On 08-May-25			Bond Future	140.4904	140.2010	140.4904	140.2010	2,940
06/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	810.4200	521.0300	0.8104	0.5210	0
06/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2038 On 07-August-25			Bond Future	141.1629	140.8675	141.1629	140.8675	0
06/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1602.9100	1307.4800	1.6029	1.3075	0
06/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2038 On 06-November-25			Bond Future	143.9304	143.6288	143.9304	143.6288	0
06/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	50.4300	0.0000	0.0504	0.0000	0
06/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	251.1700	0.0000	0.2512	0
06/02/2025	2038 On 05-February-26			Bond Future	144.5322	144.2245	144.5322	144.2245	0
06/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1332.2400	1024.5100	1.3322	1.0245	0
06/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2040 On 06-February-25			Bond Future	11.2400	11.1612	84.2151	84.7127	0
06/02/2025	2040 On 06-February-25	11.00	Call	Bond Future	0.0000	21.1400	0.0000	0.0211	0
06/02/2025	2040 On 06-February-25	11.00	Put	Bond Future	1529.7200	1053.2300	1.5297	1.0532	0
06/02/2025	2040 On 06-February-25	11.70	Call	Bond Future	2818.9600	3316.5900	2.8190	3.3166	0
06/02/2025	2040 On 06-February-25	11.70	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
06/02/2025	2040 On 06-February-25	12.20	Call	Bond Future	5723.2000	6220.8300	5.7232	6.2208	0
06/02/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2040 On 06-February-25	12.95	Call	Bond Future	9789.7100	10287.3400	9.7897	10.2873	0
06/02/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2040 On 08-May-25			Bond Future	11.3030	11.2679	86.1692	86.3877	31,668
06/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7906.5000	8112.0800	7.9065	8.1121	0
06/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	236.8400	223.9100	0.2368	0.2239	0
06/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8491.7900	8700.1700	8.4918	8.7002	15,000
06/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	181.8500	171.7200	0.1819	0.1717	0
06/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11819.8800	12036.3300	11.8199	12.0363	7,500
06/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	34.0700	32.0100	0.0341	0.0320	0
06/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12157.6400	12374.4400	12.1576	12.3744	7,500
06/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	28.1900	26.4800	0.0282	0.0265	0
06/02/2025	2040 On 07-August-25			Bond Future	11.4194	11.3830	83.3483	83.5709	33,389
06/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10654.0600	10861.9200	10.6541	10.8619	0
06/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	327.9900	313.2600	0.3280	0.3133	0
06/02/2025	2040 On 06-November-25			Bond Future	11.5367	11.4990	84.9614	85.1880	0
06/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4579.1200	4722.4000	4.5791	4.7224	0
06/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2791.2100	2707.9400	2.7912	2.7079	0
06/02/2025	2040 On 05-February-26			Bond Future	11.6689	11.6297	82.0594	82.2899	0
06/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3829.8400	3949.1200	3.8298	3.9491	0
06/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4890.8500	4779.6100	4.8909	4.7796	0
06/02/2025	2044 On 06-February-25			Bond Future	11.3900	11.3112	79.9153	80.4247	0
06/02/2025	2044 On 06-February-25	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2044 On 06-February-25	10.65	Put	Bond Future	4995.9700	4486.5500	4.9960	4.4866	0
06/02/2025	2044 On 06-February-25	11.15	Call	Bond Future	0.0000	22.7200	0.0000	0.0227	0
06/02/2025	2044 On 06-February-25	11.15	Put	Bond Future	1567.4100	1080.7100	1.5674	1.0807	0
06/02/2025	2044 On 06-February-25	11.50	Call	Bond Future	702.1700	1224.4300	0.7022	1.2244	0
06/02/2025	2044 On 06-February-25	11.50	Put	Bond Future	0.0000	12.8400	0.0000	0.0128	0
06/02/2025	2044 On 06-February-25	12.00	Call	Bond Future	3770.8900	4280.3100	3.7709	4.2803	0
06/02/2025	2044 On 06-February-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2044 On 06-February-25	12.50	Call	Bond Future	6649.2900	7158.7100	6.6493	7.1587	0
06/02/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2044 On 06-February-25	13.02	Call	Bond Future	9456.1700	9965.5900	9.4562	9.9656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2044 On 06-February-25	13.75	Call	Bond Future	13102.9600	13612.3800	13.1030	13.6124	0
06/02/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2044 On 08-May-25		Call	Bond Future	0.0700	0.0900	0.0001	0.0001	0
06/02/2025	2044 On 08-May-25			Bond Future	11.4496	11.4145	81.7911	82.0149	77,515
06/02/2025	2044 On 08-May-25		Put	Bond Future	18209.0200	17985.2100	18.2090	17.9852	0
06/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	739.6300	807.4700	0.7396	0.8075	2,490
06/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4229.5200	4073.5300	4.2295	4.0735	0
06/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2855.2600	3003.8000	2.8553	3.0038	0
06/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1595.8100	1520.5200	1.5958	1.5205	2,490
06/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6188.6800	6386.7500	6.1887	6.3868	0
06/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	491.6500	465.8900	0.4917	0.4659	2,490
06/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7755.8200	7964.3100	7.7558	7.9643	0
06/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	289.5900	274.2500	0.2896	0.2743	0
06/02/2025	2044 On 07-August-25			Bond Future	11.5618	11.5254	79.0096	79.2376	16
06/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10386.4100	10596.6500	10.3864	10.5967	0
06/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	414.8500	397.0200	0.4149	0.3970	0
06/02/2025	2044 On 06-November-25			Bond Future	11.6743	11.6367	80.5386	80.7708	0
06/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4352.9500	4494.6100	4.3530	4.4946	0
06/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3103.0600	3012.5200	3.1031	3.0125	0
06/02/2025	2044 On 05-February-26			Bond Future	11.8004	11.7614	77.6781	77.9144	0
06/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3768.8600	3888.4400	3.7689	3.8884	0
06/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5243.4700	5126.7500	5.2435	5.1268	0
06/02/2025	2046 On 06-February-25			Bond Future	120.0460	119.8782	120.0460	119.8782	0
06/02/2025	2046 On 06-February-25	114.01	Call	Bond Future	6036.0400	5868.2300	6.0360	5.8682	0
06/02/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2046 On 08-May-25			Bond Future	120.0596	120.0694	120.0596	120.0694	19,664
06/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1910.4100	1900.6400	1.9104	1.9006	0
06/02/2025	2046 On 07-August-25			Bond Future	122.4439	122.4535	122.4439	122.4535	0
06/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3753.8900	3763.4700	3.7539	3.7635	0
06/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2046 On 06-November-25			Bond Future	122.5963	122.6059	122.5963	122.6059	0
06/02/2025	2046 On 06-November-25	125.41	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
06/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	2813.7200	2804.0700	2.8137	2.8041	0
06/02/2025	2046 On 05-February-26			Bond Future	124.9454	124.9545	124.9454	124.9545	0
06/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	3295.4400	3304.5300	3.2954	3.3045	0
06/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2050 On 06-February-25			Bond Future	119.2643	118.8752	119.2643	118.8752	0
06/02/2025	2050 On 06-February-25	115.60	Call	Bond Future	3664.2700	3275.2200	3.6643	3.2752	0
06/02/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2050 On 08-May-25			Bond Future	121.6517	121.2554	121.6517	121.2554	16,345
06/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	491.6700	95.4300	0.4917	0.0954	0
06/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2050 On 07-August-25			Bond Future	121.7085	121.3041	121.7085	121.3041	0
06/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1818.5200	1414.1000	1.8185	1.4141	0
06/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2050 On 06-November-25			Bond Future	124.0946	123.6818	124.0946	123.6818	0
06/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	325.4200	738.2300	0.3254	0.7382	0
06/02/2025	2050 On 05-February-26			Bond Future	124.0688	123.6477	124.0688	123.6477	0
06/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	1248.7600	827.6800	1.2488	0.8277	0
06/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	AL37 On 06-February-25			Index Future	1074.0060	1075.2320	1074.0060	1,075.2320	0
06/02/2025	AL37 On 08-May-25			Index Future	1097.1320	1096.4920	1097.1320	1,096.4920	0
06/02/2025	AL37 On 07-August-25			Index Future	1118.6610	1118.0060	1118.6610	1,118.0060	0
06/02/2025	AL37 On 06-November-25			Index Future	1140.3450	1139.6740	1140.3450	1,139.6740	0
06/02/2025	AL37 On 05-February-26			Index Future	1161.9650	1161.2760	1161.9650	1,161.2760	0
06/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1289.3870	1285.8190	1,289.3870	0
06/02/2025	AL7T On 08-May-25			Index Future	1314.0830	1314.8820	1314.0830	1,314.8820	0
06/02/2025	AL7T On 07-August-25			Index Future	1339.8690	1340.6800	1339.8690	1,340.6800	0
06/02/2025	AL7T On 06-November-25			Index Future	1365.8410	1366.6640	1365.8410	1,366.6640	0

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06/02/2025	AL7T On 05-February-26			Index Future	1391.7360	1392.5690	1391.7360	1,392.5690	0
06/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1107.7300	1104.1670	1,107.7300	0
06/02/2025	ALBI On 08-May-25			Index Future	1128.6120	1129.6330	1128.6120	1,129.6330	94
06/02/2025	ALBI On 07-August-25			Index Future	1150.7590	1151.7970	1150.7590	1,151.7970	0
06/02/2025	ALBI On 06-November-25			Index Future	1173.0650	1174.1190	1173.0650	1,174.1190	0
06/02/2025	ALBI On 05-February-26			Index Future	1195.3050	1196.3750	1195.3050	1,196.3750	0
06/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	ES33 On 06-February-25			Bond Future	11.1300	11.0815	83.3227	83.5517	0
06/02/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9591.1300	9820.1400	9.5911	9.8201	0
06/02/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES33 On 08-May-25			Bond Future	11.2211	11.2069	81.3606	81.4259	0
06/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6588.5600	6653.9000	6.5886	6.6539	0
06/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES33 On 07-August-25			Bond Future	11.3561	11.3413	82.9763	83.0427	0
06/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9171.6600	9238.0500	9.1717	9.2381	0
06/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES33 On 06-November-25			Bond Future	11.5095	11.4942	80.8058	80.8733	0
06/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2155.6100	2223.0200	2.1556	2.2230	0
06/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES33 On 05-February-26			Bond Future	11.6867	11.6706	82.3521	82.4205	0
06/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	843.3900	774.9900	0.8434	0.7750	0
06/02/2025	ES42 On 06-February-25			Bond Future	11.7300	11.6563	78.8561	79.2958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10462.5700	10902.2900	10.4626	10.9023	0
06/02/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES42 On 08-May-25			Bond Future	11.8113	11.7711	76.3803	76.6166	0
06/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7749.4500	7985.7100	7.7495	7.9857	0
06/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES42 On 07-August-25			Bond Future	11.9308	11.8892	77.8965	78.1373	0
06/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9624.3300	9865.0900	9.6243	9.8651	0
06/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES42 On 06-November-25			Bond Future	12.0616	12.0184	75.1573	75.4024	0
06/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1823.4100	2068.5500	1.8234	2.0686	0
06/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES42 On 05-February-26			Bond Future	12.2039	12.1591	76.5933	76.8429	0
06/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2006.4200	1756.8600	2.0064	1.7569	0
06/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1090.9140	1087.4840	1,090.9140	0
06/02/2025	GOVI On 06-February-25	972.00	Call	GOVI	1154840.0000	1189140.0000	115.4840	118.9140	0
06/02/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	GOVI On 08-May-25			GOVI	1111.5270	1112.4840	1111.5270	1,112.4840	632
06/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	895270.0000	904840.0000	89.5270	90.4840	0
06/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	GOVI On 07-August-25			GOVI	1133.3390	1134.3110	1133.3390	1,134.3110	0
06/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1223390.0000	1233110.0000	122.3390	123.3110	0
06/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	GOVI On 06-November-25			GOVI	1155.3070	1156.2950	1155.3070	1,156.2950	0
06/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	433070.0000	442950.0000	43.3070	44.2950	0
06/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	GOVI On 05-February-26			GOVI	1177.2100	1178.2130	1177.2100	1,178.2130	0
06/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	272100.0000	282130.0000	27.2100	28.2130	0
06/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.1520	371.4580	371.1520	0
06/02/2025	IGOV On 08-May-25			Index Future	378.6590	378.5830	378.6590	378.5830	886
06/02/2025	IGOV On 07-August-25			Index Future	386.1810	386.1010	386.1810	386.1010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	IGOV On 06-November-25			Index Future	393.7550	393.6730	393.7550	393.6730	0
06/02/2025	IGOV On 05-February-26			Index Future	401.3080	401.2230	401.3080	401.2230	0
06/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/02/2025	R033 On 06-February-25			Bond Future	9.9650	9.9511	103.8496	103.9261	0
06/02/2025	R033 On 06-February-25	10.33	Call	Bond Future	1979.0500	2055.5500	1.9791	2.0556	0
06/02/2025	R033 On 06-February-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R033 On 08-May-25			Bond Future	10.0400	10.0410	100.9389	100.9331	9,365
06/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2522.4000	2527.0400	2.5224	2.5270	0
06/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	985.4300	995.8000	0.9854	0.9958	0
06/02/2025	R033 On 07-August-25			Bond Future	10.1373	10.1385	102.9189	102.9128	0
06/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2827.1100	2829.7800	2.8271	2.8298	0
06/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1830.8200	1839.5800	1.8308	1.8396	0
06/02/2025	R033 On 06-November-25			Bond Future	10.2483	10.2496	99.8670	99.8604	0
06/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2914.2900	2915.7000	2.9143	2.9157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2502.7300	2510.7000	2.5027	2.5107	0
06/02/2025	R033 On 05-February-26			Bond Future	10.3782	10.3797	101.7550	101.7479	0
06/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3559.0400	3559.6800	3.5590	3.5597	0
06/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3013.7700	3021.5100	3.0138	3.0215	0
06/02/2025	R035 On 06-February-25			Bond Future	10.4550	10.4012	94.3270	94.6358	0
06/02/2025	R035 On 06-February-25	10.10	Call	Bond Future	0.0000	0.7900	0.0000	0.0008	0
06/02/2025	R035 On 06-February-25	10.10	Put	Bond Future	2062.5900	1754.5900	2.0626	1.7546	0
06/02/2025	R035 On 06-February-25	10.26	Call	Bond Future	0.0000	33.4200	0.0000	0.0334	0
06/02/2025	R035 On 06-February-25	10.26	Put	Bond Future	1125.1900	849.8200	1.1252	0.8498	0
06/02/2025	R035 On 06-February-25	10.34	Call	Bond Future	0.0000	121.5200	0.0000	0.1215	0
06/02/2025	R035 On 06-February-25	10.34	Put	Bond Future	661.3000	474.0300	0.6613	0.4740	0
06/02/2025	R035 On 06-February-25	10.65	Call	Bond Future	1106.5300	1418.6100	1.1065	1.4186	0
06/02/2025	R035 On 06-February-25	10.65	Put	Bond Future	0.0000	3.2900	0.0000	0.0033	0
06/02/2025	R035 On 06-February-25	11.10	Call	Bond Future	3590.8300	3899.6200	3.5908	3.8996	0
06/02/2025	R035 On 06-February-25	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R035 On 06-February-25	11.30	Call	Bond Future	4664.7700	4973.5600	4.6648	4.9736	0
06/02/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R035 On 06-February-25	12.41	Call	Bond Future	10305.9000	10614.6900	10.3059	10.6147	0
06/02/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R035 On 08-May-25			Bond Future	10.5075	10.4930	91.9167	91.9981	74,366
06/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	698.2500	729.2100	0.6983	0.7292	300
06/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3146.2200	3095.7500	3.1462	3.0958	0
06/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1516.4200	1564.6000	1.5164	1.5646	150
06/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1896.9700	1863.7200	1.8970	1.8637	0
06/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1935.7700	1990.0000	1.9358	1.9900	300
06/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1529.0800	1501.8800	1.5291	1.5019	0
06/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	3272.9400	3339.8100	3.2729	3.3398	0
06/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	829.6200	815.0600	0.8296	0.8151	150
06/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3515.4000	3583.8500	3.5154	3.5839	0
06/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	747.7100	734.7300	0.7477	0.7347	300
06/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5481.2500	5557.6700	5.4813	5.5577	400
06/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	331.8900	326.8800	0.3319	0.3269	0
06/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6593.8300	6672.4700	6.5938	6.6725	0
06/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	210.2200	207.4300	0.2102	0.2074	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6969.6900	7048.8600	6.9697	7.0489	0
06/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	180.0900	177.8300	0.1801	0.1778	0
06/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	11295.9200	11377.3000	11.2959	11.3773	0
06/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	25.1800	25.1300	0.0252	0.0251	400
06/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	14242.4200	14323.8800	14.2424	14.3239	0
06/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.4800	3.5100	0.0035	0.0035	400
06/02/2025	R035 On 07-August-25			Bond Future	10.6077	10.5927	93.7202	93.8030	0
06/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	1143.8800	1175.9800	1.1439	1.1760	300
06/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4111.2500	4060.6100	4.1113	4.0606	0
06/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2356.5000	2405.0200	2.3565	2.4050	300
06/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2509.2300	2475.0100	2.5092	2.4750	0
06/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4853.6900	4920.0600	4.8537	4.9201	0
06/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1151.3300	1134.9600	1.1513	1.1350	8,500
06/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	5010.7800	5077.8800	5.0108	5.0779	0
06/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1100.8400	1085.2000	1.1008	1.0852	300
06/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10577.4400	10657.3400	10.5774	10.6573	0
06/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	228.9500	226.1100	0.2290	0.2261	0
06/02/2025	R035 On 06-November-25			Bond Future	10.7226	10.7069	91.0290	91.1130	0
06/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	1170.1100	1198.0900	1.1701	1.1981	2,000
06/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5684.4400	5628.4000	5.6844	5.6284	0
06/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1469.4000	1501.8200	1.4694	1.5018	300
06/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5014.5600	4962.9600	5.0146	4.9630	0
06/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	2190.0700	2231.2800	2.1901	2.2313	2,000
06/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3891.5500	3848.7400	3.8916	3.8487	0
06/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2628.0200	2673.6300	2.6280	2.6736	300
06/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3398.7300	3360.3200	3.3987	3.3603	0
06/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3721.9000	3776.2900	3.7219	3.7763	250
06/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2510.3200	2480.6900	2.5103	2.4807	0
06/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4554.2300	4613.7700	4.5542	4.6138	0
06/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2036.2300	2011.7500	2.0362	2.0118	0
06/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	5372.3000	5435.9700	5.3723	5.4360	0
06/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1675.2600	1654.9100	1.6753	1.6549	2,000
06/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5445.2000	5509.2100	5.4452	5.5092	0
06/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1646.6600	1626.6500	1.6467	1.6267	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	6267.4100	6334.8000	6.2674	6.3348	0
06/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1362.9500	1346.3200	1.3630	1.3463	300
06/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	7353.9700	7424.9500	7.3540	7.4250	0
06/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1069.7200	1056.6800	1.0697	1.0567	250
06/02/2025	R035 On 05-February-26			Bond Future	10.8554	10.8391	92.7511	92.8363	0
06/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3450.7300	3498.8600	3.4507	3.4989	0
06/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3794.1900	3757.0600	3.7942	3.7571	0
06/02/2025	R038 On 06-February-25			Bond Future	10.9700	10.9212	103.3222	103.6567	0
06/02/2025	R038 On 06-February-25	11.24	Call	Bond Future	1822.6000	2157.6900	1.8226	2.1577	0
06/02/2025	R038 On 06-February-25	11.24	Put	Bond Future	0.0000	0.6000	0.0000	0.0006	0
06/02/2025	R038 On 08-May-25			Bond Future	11.0313	11.0273	100.1900	100.2167	9,099
06/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2897.7100	2925.3700	2.8977	2.9254	0
06/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1505.2900	1506.2500	1.5053	1.5063	0
06/02/2025	R038 On 07-August-25			Bond Future	11.1435	11.1394	102.1553	102.1822	0
06/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3341.8600	3364.8600	3.3419	3.3649	0
06/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2707.1800	2703.2800	2.7072	2.7033	0
06/02/2025	R038 On 06-November-25			Bond Future	11.2666	11.2624	98.6470	98.6741	0
06/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2697.2900	2715.4400	2.6973	2.7154	1,770
06/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4577.6500	4568.6900	4.5777	4.5687	0
06/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3530.8700	3551.3500	3.5309	3.5514	0
06/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3703.3200	3696.6900	3.7033	3.6967	0
06/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	8014.6100	8041.0400	8.0146	8.0410	0
06/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1474.6300	1473.9500	1.4746	1.4740	1,770
06/02/2025	R038 On 05-February-26			Bond Future	11.4042	11.3999	100.5114	100.5386	0
06/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4665.3300	4686.0200	4.6653	4.6860	0
06/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4439.1700	4432.6500	4.4392	4.4327	0
06/02/2025	R053 On 06-February-25			Bond Future	11.3100	11.2361	106.9074	107.5497	0
06/02/2025	R053 On 06-February-25	12.94	Call	Bond Future	12527.1200	13169.4400	12.5271	13.1694	0
06/02/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R053 On 08-May-25			Bond Future	11.3612	11.3313	103.5521	103.8095	22,674
06/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10318.0600	10560.1800	10.3181	10.5602	0
06/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	333.1400	317.9300	0.3331	0.3179	0
06/02/2025	R053 On 07-August-25			Bond Future	11.4617	11.4307	105.5834	105.8455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13423.2600	13662.4200	13.4233	13.6624	0
06/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	673.9900	651.0300	0.6740	0.6510	0
06/02/2025	R053 On 06-November-25			Bond Future	11.5704	11.5382	101.7629	102.0297	0
06/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5569.3800	5732.5200	5.5694	5.7325	0
06/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4020.7200	3917.0700	4.0207	3.9171	0
06/02/2025	R053 On 05-February-26			Bond Future	11.6898	11.6565	103.6861	103.9575	0
06/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4863.6800	5002.9100	4.8637	5.0029	0
06/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6511.4000	6379.1900	6.5114	6.3792	0
06/02/2025	R186 On 06-February-25			Bond Future	8.2400	8.2257	105.2979	105.3227	0
06/02/2025	R186 On 06-February-25	9.03	Call	Bond Future	1358.7900	1383.5700	1.3588	1.3836	0
06/02/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R186 On 08-May-25			Bond Future	8.2717	8.2664	107.3972	107.4052	156,264
06/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	500.3800	507.1900	0.5004	0.5072	0
06/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	201.2400	200.1000	0.2012	0.2001	0
06/02/2025	R186 On 07-August-25			Bond Future	8.3361	8.3300	104.1950	104.2028	0
06/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1286.8600	1294.1400	1.2869	1.2941	1,983
06/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	159.0500	158.5400	0.1591	0.1585	0
06/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1800.9800	1808.6500	1.8010	1.8087	0
06/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	93.1000	92.9800	0.0931	0.0930	0
06/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2469.5300	2477.3800	2.4695	2.4774	0
06/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	49.3000	49.3600	0.0493	0.0494	1,983
06/02/2025	R186 On 06-November-25			Bond Future	8.4495	8.4423	106.2125	106.2201	447
06/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	276.3900	280.0000	0.2764	0.2800	0
06/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	614.8100	610.8100	0.6148	0.6108	0
06/02/2025	R186 On 05-February-26			Bond Future	8.6939	8.6850	102.9147	102.9220	0
06/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	329.2100	332.9000	0.3292	0.3329	0
06/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	546.9400	543.2900	0.5469	0.5433	0
06/02/2025	R202 On 06-February-25			Bond Future	267.3780	267.4976	267.3780	267.4976	0
06/02/2025	R202 On 06-February-25	266.79	Call	Bond Future	588.0300	707.6200	0.5880	0.7076	0
06/02/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R202 On 08-May-25			Bond Future	272.0284	272.8534	272.0284	272.8534	1,084
06/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	543.4400	0.0000	0.5434	0
06/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	281.6200	0.0000	0.2816	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
06/02/2025	R202 On 07-August-25			Bond Future	272.2131	273.0538	272.2131	273.0538	0
06/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	613.0600	1453.7600	0.6131	1.4538	0
06/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R202 On 06-November-25			Bond Future	277.5504	278.4067	277.5504	278.4067	0
06/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	1910.3600	2766.7100	1.9104	2.7667	0
06/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R202 On 05-February-26			Bond Future	277.5519	278.4241	277.5519	278.4241	0
06/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	604.1400	0.0000	0.6041	0
06/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	268.0900	0.0000	0.2681	0.0000	0
06/02/2025	R209 On 06-February-25			Bond Future	10.6900	10.6411	73.7805	74.0322	0
06/02/2025	R209 On 06-February-25	12.44	Call	Bond Future	8272.5900	8524.2200	8.2726	8.5242	0
06/02/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R209 On 08-May-25			Bond Future	10.7471	10.7326	72.2684	72.3418	16,471
06/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5702.3800	5772.9400	5.7024	5.7729	0
06/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	213.8100	210.9500	0.2138	0.2110	0
06/02/2025	R209 On 07-August-25			Bond Future	10.8447	10.8297	73.6861	73.7607	0
06/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8697.0000	8768.1100	8.6970	8.7681	0
06/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	289.2100	285.6600	0.2892	0.2857	0
06/02/2025	R209 On 06-November-25			Bond Future	10.9522	10.9367	71.9601	72.0359	0
06/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3667.7200	3718.7500	3.6677	3.7188	0
06/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2136.8400	2112.0700	2.1368	2.1121	0
06/02/2025	R209 On 05-February-26			Bond Future	11.0733	11.0572	73.3210	73.3980	0
06/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	3036.4000	3078.8800	3.0364	3.0789	0
06/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3727.2200	3692.7400	3.7272	3.6927	0
06/02/2025	R210 On 06-February-25			Bond Future	242.7239	242.7096	242.7239	242.7096	0
06/02/2025	R210 On 06-February-25	239.61	Call	Bond Future	3113.9000	3099.6200	3.1139	3.0996	0
06/02/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R210 On 08-May-25			Bond Future	244.2703	244.2203	244.2703	244.2203	1,398
06/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3759.7500	3809.7300	3.7598	3.8097	0
06/02/2025	R210 On 07-August-25			Bond Future	249.1217	249.0700	249.1217	249.0700	0
06/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	681.6800	630.0100	0.6817	0.6300	0
06/02/2025	R210 On 07-August-25	248.44	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
06/02/2025	R210 On 06-November-25			Bond Future	250.5984	250.5450	250.5984	250.5450	0
06/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1541.6200	1594.9600	1.5416	1.5950	0
06/02/2025	R210 On 05-February-26			Bond Future	255.4013	255.3459	255.4013	255.3459	0
06/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2301.2500	2245.9400	2.3013	2.2459	0
06/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R213 On 06-February-25			Bond Future	9.4500	9.4260	92.0720	92.1733	0
06/02/2025	R213 On 06-February-25	11.35	Call	Bond Future	7575.4200	7676.6400	7.5754	7.6766	0
06/02/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R213 On 08-May-25			Bond Future	9.4875	9.4990	90.4864	90.4395	101,769
06/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4261.8800	4223.1700	4.2619	4.2232	0
06/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	165.2700	173.4600	0.1653	0.1735	0
06/02/2025	R213 On 07-August-25			Bond Future	9.5691	9.5813	92.2619	92.2137	17
06/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7908.4500	7864.3700	7.9085	7.8644	0
06/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	113.6700	117.7100	0.1137	0.1177	0
06/02/2025	R213 On 06-November-25			Bond Future	9.6709	9.6839	90.4947	90.4454	0
06/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2849.2600	2822.4000	2.8493	2.8224	0
06/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1424.1500	1446.6300	1.4242	1.4466	0
06/02/2025	R213 On 05-February-26			Bond Future	9.7972	9.8111	92.2075	92.1568	0
06/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2431.0200	2407.0600	2.4310	2.4071	0
06/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2093.7600	2120.4500	2.0938	2.1205	0
06/02/2025	R214 On 06-February-25			Bond Future	11.1500	11.0761	68.5447	68.9473	0
06/02/2025	R214 On 06-February-25	11.75	Call	Bond Future	3137.1700	3539.7600	3.1372	3.5398	0
06/02/2025	R214 On 06-February-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R214 On 06-February-25	12.25	Call	Bond Future	5581.7200	5984.3100	5.5817	5.9843	0
06/02/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R214 On 06-February-25	12.71	Call	Bond Future	7704.1000	8106.6900	7.7041	8.1067	0
06/02/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R214 On 06-February-25	13.63	Call	Bond Future	11615.4200	12018.0100	11.6154	12.0180	0
06/02/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R214 On 08-May-25			Bond Future	11.2059	11.1656	66.7915	67.0083	16,424
06/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6205.9900	6407.1900	6.2060	6.4072	0
06/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	228.7900	213.1900	0.2288	0.2132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2025	R214 On 07-August-25			Bond Future	11.3024	11.2609	68.1020	68.3229	0
06/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8391.1700	8592.7800	8.3912	8.5928	0
06/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	376.1700	356.9100	0.3762	0.3569	0
06/02/2025	R214 On 06-November-25			Bond Future	11.4093	11.3663	66.1206	66.3454	0
06/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3615.8100	3754.1300	3.6158	3.7541	0
06/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2427.5900	2341.0300	2.4276	2.3410	0
06/02/2025	R214 On 05-February-26			Bond Future	11.5291	11.4846	67.3714	67.6003	0
06/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2988.8000	3101.5000	2.9888	3.1015	0
06/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4392.5000	4276.3200	4.3925	4.2763	0
06/02/2025	R248 On 06-February-25			Bond Future	11.3400	11.2612	82.9117	83.4400	0
06/02/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R248 On 06-February-25	10.30	Put	Bond Future	7481.1200	6952.8500	7.4811	6.9529	0
06/02/2025	R248 On 06-February-25	11.00	Call	Bond Future	0.0000	2.6200	0.0000	0.0026	0
06/02/2025	R248 On 06-February-25	11.00	Put	Bond Future	2321.5800	1795.9300	2.3216	1.7959	0
06/02/2025	R248 On 06-February-25	11.70	Call	Bond Future	2337.3700	2865.6500	2.3374	2.8657	0
06/02/2025	R248 On 06-February-25	11.70	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
06/02/2025	R248 On 06-February-25	12.71	Call	Bond Future	8295.3200	8823.5900	8.2953	8.8236	0
06/02/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2025	R248 On 08-May-25			Bond Future	11.3840	11.3541	80.4463	80.6444	269,320
06/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7671.6000	7856.8000	7.6716	7.8568	0
06/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	281.8100	268.9100	0.2818	0.2689	0
06/02/2025	R248 On 07-August-25			Bond Future	11.4839	11.4529	82.0247	82.2265	0
06/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10492.2000	10676.8500	10.4922	10.6769	0
06/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	501.4700	484.3800	0.5015	0.4844	0
06/02/2025	R248 On 06-November-25			Bond Future	11.5936	11.5616	79.1703	79.3757	0
06/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	4140.3700	4263.6100	4.1404	4.2636	0
06/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3212.2800	3130.1400	3.2123	3.1301	0
06/02/2025	R248 On 05-February-26			Bond Future	11.7163	11.6831	80.6676	80.8765	0
06/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3617.0000	3721.4500	3.6170	3.7215	0
06/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5256.9000	5152.4300	5.2569	5.1524	0
06/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	X210 On 31-March-28			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
06/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0