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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	2029 On 08-May-25			Bond Future	136.2240	136.4793	136.2240	136.4793	5,933
07/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1626.0100	1370.6600	1.6260	1.3707	0
07/04/2025	2029 On 07-August-25			Bond Future	138.9195	139.1799	138.9195	139.1799	0
07/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1509.5100	1769.8700	1.5095	1.7699	0
07/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2029 On 06-November-25			Bond Future	140.1978	140.4624	140.1978	140.4624	68
07/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	407.7900	672.4300	0.4078	0.6724	0
07/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2029 On 05-February-26			Bond Future	142.9305	143.1999	142.9305	143.1999	0
07/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2820.4600	3089.9000	2.8205	3.0899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2029 On 07-May-26			Bond Future	144.2213	144.4944	144.2213	144.4944	0
07/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2401.3100	2674.3700	2.4013	2.6744	0
07/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2030 On 08-May-25			Bond Future	9.3411	9.4139	97.2071	96.9431	68,269
07/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	12.4200	9.5200	0.0124	0.0095	800
07/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2451.0400	2712.1500	2.4510	2.7122	0
07/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	17.4900	13.4100	0.0175	0.0134	300
07/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2306.3800	2566.3100	2.3064	2.5663	0
07/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	91.8900	71.7800	0.0919	0.0718	1,320
07/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1525.3200	1769.2200	1.5253	1.7692	0
07/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	301.1100	242.7700	0.3011	0.2428	800
07/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	888.3100	1093.9800	0.8883	1.0940	0
07/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	356.1700	288.9300	0.3562	0.2889	300
07/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	797.1300	993.9000	0.7971	0.9939	0
07/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	788.4900	663.2500	0.7885	0.6633	680
07/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	393.8900	532.6600	0.3939	0.5327	0
07/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1007.0800	858.8400	1.0071	0.8588	0
07/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	287.9800	403.7500	0.2880	0.4038	300
07/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2169.0200	1945.2000	2.1690	1.9452	0
07/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	59.4500	99.6400	0.0595	0.0996	0
07/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2366.6000	2135.5600	2.3666	2.1356	0
07/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	45.3600	78.3300	0.0454	0.0783	800
07/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3449.8000	3195.8500	3.4498	3.1959	1,640
07/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	9.6400	19.7000	0.0096	0.0197	0
07/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4748.6300	4486.5900	4.7486	4.4866	2,280
07/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	1.2900	3.2600	0.0013	0.0033	0
07/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8629.8900	8365.8800	8.6299	8.3659	0
07/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
07/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	9973.0400	9709.0300	9.9730	9.7090	0
07/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
07/04/2025	2030 On 07-August-25			Bond Future	9.4421	9.5200	95.0964	94.8272	79,434
07/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	178.7200	148.2600	0.1787	0.1483	300
07/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2720.3700	2959.1100	2.7204	2.9591	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	665.3400	578.5500	0.6653	0.5786	300
07/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1438.2700	1620.6800	1.4383	1.6207	0
07/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1824.2600	1656.8700	1.8243	1.6569	0
07/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	560.5800	662.3900	0.5606	0.6624	300
07/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3673.3200	3444.0400	3.6733	3.4440	1,054
07/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	161.2300	201.1500	0.1612	0.2012	0
07/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5601.4000	5344.0500	5.6014	5.3441	0
07/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	35.6000	47.4500	0.0356	0.0475	0
07/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8741.7900	8473.2300	8.7418	8.4732	0
07/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.1600	1.8000	0.0012	0.0018	1,054
07/04/2025	2030 On 06-November-25			Bond Future	9.5503	9.6338	96.9331	96.6584	0
07/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	307.6700	264.7600	0.3077	0.2648	300
07/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	3095.3000	3327.0800	3.0953	3.3271	0
07/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	826.0800	735.8800	0.8261	0.7359	300
07/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1923.1900	2107.6800	1.9232	2.1077	0
07/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1336.2000	1211.9100	1.3362	1.2119	0
07/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1370.2400	1520.6400	1.3702	1.5206	0
07/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2465.9800	2289.3400	2.4660	2.2893	0
07/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	738.7400	836.7900	0.7387	0.8368	300
07/04/2025	2030 On 05-February-26			Bond Future	9.6774	9.7672	94.7910	94.5108	0
07/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1270.8100	1156.7500	1.2708	1.1568	0
07/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1858.6800	2024.8300	1.8587	2.0248	0
07/04/2025	2030 On 07-May-26			Bond Future	9.8376	9.9347	96.5960	96.3101	0
07/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1036.8200	937.9500	1.0368	0.9380	0
07/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2368.3700	2555.3400	2.3684	2.5553	0
07/04/2025	2032 On 08-May-25			Bond Future	10.2050	10.2470	91.4503	91.2591	125,144
07/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	12.4900	12.7500	0.0125	0.0128	300
07/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3781.8100	3973.2600	3.7818	3.9733	0
07/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	15.0900	15.3200	0.0151	0.0153	800
07/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3688.3900	3879.8100	3.6884	3.8798	0
07/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	315.7700	299.7200	0.3158	0.2997	300
07/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1721.1100	1896.2500	1.7211	1.8963	0
07/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	343.2700	325.5200	0.3433	0.3255	800
07/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1655.6200	1829.0600	1.6556	1.8291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1094.9300	1033.2900	1.0949	1.0333	0
07/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	753.5900	883.1400	0.7536	0.8831	300
07/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3279.5300	3135.3400	3.2795	3.1353	0
07/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	134.0500	181.0500	0.1341	0.1811	0
07/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3518.7500	3369.1500	3.5188	3.3692	0
07/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	112.0200	153.6100	0.1120	0.1536	800
07/04/2025	2032 On 07-August-25			Bond Future	10.3186	10.3627	93.2374	93.0424	27,670
07/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	164.0800	151.1200	0.1641	0.1511	300
07/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	4346.0400	4528.0500	4.3460	4.5281	0
07/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	646.8700	604.2500	0.6469	0.6043	300
07/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2522.9800	2675.3300	2.5230	2.6753	0
07/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2165.9700	2062.2400	2.1660	2.0622	0
07/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	975.2500	1066.4900	0.9753	1.0665	300
07/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7171.0000	6988.4700	7.1710	6.9885	0
07/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	64.9600	77.4000	0.0650	0.0774	0
07/04/2025	2032 On 06-November-25			Bond Future	10.4478	10.4943	90.8770	90.6780	0
07/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	314.3500	292.5700	0.3144	0.2926	300
07/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4944.1300	5121.3600	4.9441	5.1214	0
07/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	857.9400	809.0000	0.8579	0.8090	300
07/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	3241.9300	3392.0000	3.2419	3.3920	0
07/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	1842.8900	1758.2300	1.8429	1.7582	0
07/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1961.8300	2076.1800	1.9618	2.0762	0
07/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3062.1800	2946.2200	3.0622	2.9462	0
07/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1193.7400	1276.7900	1.1937	1.2768	300
07/04/2025	2032 On 05-February-26			Bond Future	10.5908	10.6400	92.6262	92.4231	0
07/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1381.1200	1315.2000	1.3811	1.3152	0
07/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	3185.3500	3322.4900	3.1854	3.3225	0
07/04/2025	2032 On 07-May-26			Bond Future	10.7500	10.8020	90.2295	90.0223	0
07/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1304.3400	1241.5400	1.3043	1.2415	0
07/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3778.3900	3922.7900	3.7784	3.9228	0
07/04/2025	2033 On 08-May-25			Bond Future	128.0288	128.2991	128.0288	128.2991	9,939
07/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2591.2100	2320.9000	2.5912	2.3209	0
07/04/2025	2033 On 07-August-25			Bond Future	130.5622	130.8378	130.5622	130.8378	0

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07/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1912.1600	2187.7600	1.9122	2.1878	0
07/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2033 On 06-November-25			Bond Future	131.5772	131.8574	131.5772	131.8574	0
07/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1562.7600	1282.5600	1.5628	1.2826	0
07/04/2025	2033 On 05-February-26			Bond Future	134.1419	134.4273	134.1419	134.4273	0
07/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1261.9100	1547.2900	1.2619	1.5473	0
07/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2033 On 07-May-26			Bond Future	135.1602	135.4496	135.1602	135.4496	0
07/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.2000	289.6200	0.0002	0.2896	0
07/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2037 On 08-May-25			Bond Future	11.6510	11.6474	82.4950	82.5140	61,510
07/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.4200	0.7600	0.0004	0.0008	300
07/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	6567.6600	6549.0000	6.5677	6.5490	0
07/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	45.7600	58.2700	0.0458	0.0583	300
07/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	3670.7500	3664.2600	3.6708	3.6643	0
07/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	503.0100	549.6000	0.5030	0.5496	0
07/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	1543.1100	1570.7000	1.5431	1.5707	300
07/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3278.5300	3318.7900	3.2785	3.3188	0
07/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	135.3100	156.5700	0.1353	0.1566	0
07/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	4692.7400	4722.1300	4.6927	4.7221	15,000
07/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	41.0300	51.4200	0.0410	0.0514	0
07/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8243.3100	8262.9300	8.2433	8.2629	7,500
07/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.9400	1.5600	0.0009	0.0016	0
07/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	8473.6100	8493.0800	8.4736	8.4931	7,500
07/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.6800	1.1500	0.0007	0.0012	0
07/04/2025	2037 On 07-August-25			Bond Future	11.7939	11.7902	79.8461	79.8655	88,246
07/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	34.2100	37.4400	0.0342	0.0374	2,541
07/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	8264.1200	8248.0200	8.2641	8.2480	0
07/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	67.1600	72.4800	0.0672	0.0725	300
07/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	7334.9100	7320.9000	7.3349	7.3209	0
07/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	82.3200	88.4700	0.0823	0.0885	2,341
07/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	7052.3900	7039.2100	7.0524	7.0392	0
07/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	116.4300	124.2800	0.1164	0.1243	200

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07/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	6554.2300	6542.7500	6.5542	6.5428	0
07/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	372.6300	389.1300	0.3726	0.3891	300
07/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4726.2000	4723.3700	4.7262	4.7234	0
07/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	450.9900	469.3700	0.4510	0.4694	0
07/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	4407.4700	4406.5200	4.4075	4.4065	2,541
07/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1009.0900	1036.2600	1.0091	1.0363	0
07/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	3019.0000	3026.8400	3.0190	3.0268	2,541
07/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1070.3700	1098.1800	1.0704	1.0982	7,500
07/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2916.3900	2924.8700	2.9164	2.9249	7,500
07/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	1996.4200	2030.0800	1.9964	2.0301	0
07/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1858.6700	1873.0000	1.8587	1.8730	2,541
07/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2025.5900	2059.3500	2.0256	2.0594	0
07/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1835.1700	1849.6000	1.8352	1.8496	300
07/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3122.6500	3158.0800	3.1227	3.1581	0
07/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	1170.4800	1186.5800	1.1705	1.1866	2,541
07/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	6423.6200	6454.5400	6.4236	6.4545	0
07/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	350.0400	361.6300	0.3500	0.3616	0
07/04/2025	2037 On 06-November-25			Bond Future	11.9385	11.9347	81.3880	81.4075	0
07/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	182.4700	189.5000	0.1825	0.1895	300
07/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	8141.0100	8128.5400	8.1410	8.1285	0
07/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	585.9100	600.5800	0.5859	0.6006	300
07/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5656.9700	5652.1400	5.6570	5.6521	0
07/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	1696.0200	1720.4100	1.6960	1.7204	0
07/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	3314.7500	3319.6400	3.3148	3.3196	0
07/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3152.0800	3181.0800	3.1521	3.1811	0
07/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	2017.9100	2027.4100	2.0179	2.0274	300
07/04/2025	2037 On 05-February-26			Bond Future	12.0957	12.0918	78.6958	78.7154	0
07/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	423.0800	432.6500	0.4231	0.4327	1,930
07/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	8234.7000	8224.6500	8.2347	8.2247	0
07/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	657.6200	670.1600	0.6576	0.6702	1,970
07/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	7043.6800	7036.6000	7.0437	7.0366	0
07/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1054.6900	1070.9500	1.0547	1.0710	0
07/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5772.6000	5769.2400	5.7726	5.7692	0
07/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1321.0500	1339.2400	1.3211	1.3392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	5167.7800	5166.3500	5.1678	5.1664	1,930
07/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2390.8200	2414.0800	2.3908	2.4141	0
07/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3595.3900	3599.0300	3.5954	3.5990	1,930
07/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3505.5200	3531.5100	3.5055	3.5315	0
07/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2630.9900	2637.3600	2.6310	2.6374	1,970
07/04/2025	2037 On 07-May-26			Bond Future	12.2686	12.2646	80.1932	80.2130	0
07/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1321.4400	1337.1600	1.3214	1.3372	0
07/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	6210.1500	6206.0600	6.2102	6.2061	0
07/04/2025	2038 On 08-May-25			Bond Future	139.4598	139.4564	139.4598	139.4564	2,918
07/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	220.2200	223.5700	0.2202	0.2236	0
07/04/2025	2038 On 07-August-25			Bond Future	140.0872	140.0835	140.0872	140.0835	0
07/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	527.2300	523.4500	0.5272	0.5235	0
07/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2038 On 06-November-25			Bond Future	142.8272	142.8229	142.8272	142.8229	0
07/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1052.8500	1057.1300	1.0529	1.0571	0
07/04/2025	2038 On 05-February-26			Bond Future	143.4369	143.4306	143.4369	143.4306	0
07/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	236.9300	230.6400	0.2369	0.2306	0
07/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2038 On 07-May-26			Bond Future	146.2038	146.1971	146.2038	146.1971	0
07/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	1673.8200	1667.1100	1.6738	1.6671	0
07/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2040 On 08-May-25			Bond Future	12.0627	12.0440	81.6425	81.7494	31,989
07/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	3324.9400	3446.3300	3.3249	3.4463	0
07/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	182.0100	196.5100	0.1820	0.1965	0
07/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	3901.3700	4020.8100	3.9014	4.0208	15,000
07/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	118.1600	130.7100	0.1182	0.1307	0
07/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	7265.5500	7374.5800	7.2656	7.3746	7,500
07/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	6.4700	8.6100	0.0065	0.0086	0
07/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	7607.1200	7715.6100	7.6071	7.7156	7,500
07/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	4.4000	6.0000	0.0044	0.0060	0
07/04/2025	2040 On 07-August-25			Bond Future	12.2104	12.1909	78.7263	78.8352	43,292

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	43.6900	50.3200	0.0437	0.0503	400
07/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	8575.8800	8473.6200	8.5759	8.4736	0
07/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	98.3100	110.6700	0.0983	0.1107	250
07/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	7338.5800	7242.0500	7.3386	7.2421	0
07/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	376.6000	408.5100	0.3766	0.4085	400
07/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	5117.1500	5040.1700	5.1172	5.0402	0
07/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	803.0300	853.9900	0.8030	0.8540	250
07/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	3739.6000	3681.6700	3.7396	3.6817	0
07/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1452.9700	1522.7500	1.4530	1.5228	0
07/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	2643.7300	2604.6200	2.6437	2.6046	400
07/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	2647.6600	2737.4700	2.6477	2.7375	0
07/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1597.3800	1578.3000	1.5974	1.5783	250
07/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	6168.3400	6277.7400	6.1683	6.2777	0
07/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	464.3000	464.8100	0.4643	0.4648	0
07/04/2025	2040 On 06-November-25			Bond Future	12.3589	12.3388	80.2464	80.3572	292
07/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1405.1600	1460.1400	1.4052	1.4601	0
07/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	4332.3100	4276.4700	4.3323	4.2765	0
07/04/2025	2040 On 05-February-26			Bond Future	12.5196	12.4986	77.2816	77.3943	0
07/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	926.7100	963.9900	0.9267	0.9640	0
07/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	6765.5400	6690.0800	6.7655	6.6901	0
07/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1487.1200	1537.0200	1.4871	1.5370	475
07/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	5384.4700	5321.6300	5.3845	5.3216	0
07/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	5534.4400	5627.3100	5.5344	5.6273	0
07/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1859.5800	1839.7100	1.8596	1.8397	475
07/04/2025	2040 On 07-May-26			Bond Future	12.6943	12.6724	78.7517	78.8664	0
07/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1362.2600	1404.9900	1.3623	1.4050	0
07/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	7036.6600	6964.7200	7.0367	6.9647	0
07/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2044 On 08-May-25			Bond Future	12.2667	12.2277	76.8521	77.0764	85,149
07/04/2025	2044 On 08-May-25		Put	Bond Future	23147.8900	22923.6400	23.1479	22.9236	0
07/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0200	0.0700	0.0000	0.0001	9,000
07/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	8908.4100	8684.2100	8.9084	8.6842	0
07/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0500	0.1700	0.0001	0.0002	2,490
07/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	8428.8800	8204.7500	8.4289	8.2048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	7.6100	14.1600	0.0076	0.0142	9,000
07/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	5584.7100	5367.0100	5.5847	5.3670	0
07/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	74.0200	109.6000	0.0740	0.1096	0
07/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	3753.5100	3564.8400	3.7535	3.5648	2,490
07/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	140.8800	195.8800	0.1409	0.1959	0
07/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	3142.7200	2973.4700	3.1427	2.9735	9,000
07/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	1497.9700	1687.7700	1.4980	1.6878	0
07/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	739.8800	705.4300	0.7399	0.7054	2,490
07/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	2804.2600	3024.0700	2.8043	3.0241	0
07/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	276.9700	272.5300	0.2770	0.2725	0
07/04/2025	2044 On 07-August-25			Bond Future	12.4117	12.3711	73.9676	74.1963	470
07/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	7.4900	9.9100	0.0075	0.0099	9,000
07/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	11244.4400	11018.1800	11.2444	11.0182	0
07/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	144.3200	170.7000	0.1443	0.1707	9,000
07/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	6852.1900	6649.8900	6.8522	6.6499	0
07/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	724.6100	805.5200	0.7246	0.8055	0
07/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	3995.6500	3847.8800	3.9957	3.8479	9,000
07/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	5523.2300	5730.0200	5.5232	5.7300	0
07/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	593.6200	571.7300	0.5936	0.5717	0
07/04/2025	2044 On 06-November-25			Bond Future	12.5568	12.5147	75.3959	75.6287	0
07/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1108.1500	1192.7700	1.1082	1.1928	0
07/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	5001.0500	4852.8300	5.0011	4.8528	0
07/04/2025	2044 On 05-February-26			Bond Future	12.7132	12.6694	72.4629	72.7000	0
07/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	772.3100	831.3400	0.7723	0.8313	0
07/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	7462.1300	7284.0300	7.4621	7.2840	0
07/04/2025	2044 On 07-May-26			Bond Future	12.8823	12.8367	73.8411	74.0825	0
07/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1289.2200	1364.8500	1.2892	1.3649	0
07/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	7399.8700	7234.0600	7.3999	7.2341	0
07/04/2025	2046 On 08-May-25			Bond Future	119.3182	119.4929	119.3182	119.4929	19,602
07/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	2651.7700	2477.1300	2.6518	2.4771	0
07/04/2025	2046 On 07-August-25			Bond Future	121.6793	121.8574	121.6793	121.8574	0
07/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2989.2500	3167.4000	2.9893	3.1674	0
07/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	2046 On 06-November-25			Bond Future	121.7980	121.9785	121.7980	121.9785	0
07/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3612.0200	3431.5200	3.6120	3.4315	0
07/04/2025	2046 On 05-February-26			Bond Future	124.1715	124.3552	124.1715	124.3552	0
07/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2521.5400	2705.2400	2.5215	2.7052	0
07/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2046 On 07-May-26			Bond Future	124.2608	124.4461	124.2608	124.4461	0
07/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	689.1700	503.9300	0.6892	0.5039	0
07/04/2025	2050 On 08-May-25			Bond Future	120.3721	120.8677	120.3721	120.8677	16,080
07/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	787.9400	292.2900	0.7879	0.2923	0
07/04/2025	2050 On 07-August-25			Bond Future	120.3779	120.8834	120.3779	120.8834	0
07/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	487.9400	993.3500	0.4879	0.9934	0
07/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2050 On 06-November-25			Bond Future	122.7324	123.2473	122.7324	123.2473	0
07/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1687.5800	1172.7200	1.6876	1.1727	0
07/04/2025	2050 On 05-February-26			Bond Future	122.7025	123.2259	122.7025	123.2259	0
07/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	405.8600	0.0000	0.4059	0
07/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	117.5400	0.0000	0.1175	0.0000	0
07/04/2025	2050 On 07-May-26			Bond Future	125.0692	125.6022	125.0692	125.6022	0
07/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	999.2000	1532.2400	0.9992	1.5322	0
07/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	AL37 On 08-May-25			Index Future	1083.6580	1080.9080	1083.6580	1,080.9080	0
07/04/2025	AL37 On 07-August-25			Index Future	1104.8350	1102.0300	1104.8350	1,102.0300	0
07/04/2025	AL37 On 06-November-25			Index Future	1126.1940	1123.3260	1126.1940	1,123.3260	0
07/04/2025	AL37 On 05-February-26			Index Future	1147.9000	1144.9680	1147.9000	1,144.9680	0
07/04/2025	AL37 On 07-May-26			Index Future	1169.8190	1166.8220	1169.8190	1,166.8220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	AL7T On 08-May-25			Index Future	1263.9470	1263.7620	1263.9470	1,263.7620	0
07/04/2025	AL7T On 07-August-25			Index Future	1288.6480	1288.4570	1288.6480	1,288.4570	0
07/04/2025	AL7T On 06-November-25			Index Future	1313.5600	1313.3560	1313.5600	1,313.3560	0
07/04/2025	AL7T On 05-February-26			Index Future	1338.8780	1338.6590	1338.8780	1,338.6590	0
07/04/2025	AL7T On 07-May-26			Index Future	1364.4430	1364.2100	1364.4430	1,364.2100	0
07/04/2025	ALBI On 08-May-25			Index Future	1090.6890	1090.4330	1090.6890	1,090.4330	92
07/04/2025	ALBI On 07-August-25			Index Future	1112.0030	1111.7410	1112.0030	1,111.7410	0
07/04/2025	ALBI On 06-November-25			Index Future	1133.5010	1133.2250	1133.5010	1,133.2250	0
07/04/2025	ALBI On 05-February-26			Index Future	1155.3480	1155.0580	1155.3480	1,155.0580	0
07/04/2025	ALBI On 07-May-26			Index Future	1177.4090	1177.1050	1177.4090	1,177.1050	0
07/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	ES33 On 08-May-25			Bond Future	11.8172	11.8190	78.6690	78.6613	0
07/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	3897.0500	3889.3200	3.8971	3.8893	0
07/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES33 On 07-August-25			Bond Future	11.9810	11.9829	80.2257	80.2178	0
07/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	6421.1100	6413.1900	6.4211	6.4132	0
07/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES33 On 06-November-25			Bond Future	12.1649	12.1669	77.9984	77.9901	0
07/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	651.8400	660.1600	0.6518	0.6602	0
07/04/2025	ES33 On 05-February-26			Bond Future	12.3680	12.3701	79.5175	79.5088	0
07/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3677.9700	3686.6700	3.6780	3.6867	0
07/04/2025	ES33 On 07-May-26			Bond Future	12.5826	12.5849	77.2528	77.2437	0
07/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3627.7300	3636.8000	3.6277	3.6368	0
07/04/2025	ES42 On 08-May-25			Bond Future	12.5340	12.5052	72.3217	72.4764	0
07/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	3690.7700	3845.4900	3.6908	3.8455	0
07/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES42 On 07-August-25			Bond Future	12.6821	12.6523	73.7527	73.9104	0
07/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	5480.4800	5638.2300	5.4805	5.6382	0
07/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES42 On 06-November-25			Bond Future	12.8434	12.8124	70.9295	71.0901	0
07/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	2404.3900	2243.7800	2.4044	2.2438	0
07/04/2025	ES42 On 05-February-26			Bond Future	13.0122	12.9799	72.3100	72.4735	0
07/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	6289.7500	6126.2400	6.2898	6.1262	0
07/04/2025	ES42 On 07-May-26			Bond Future	13.1945	13.1609	69.4375	69.6040	0
07/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	5203.9400	5037.4600	5.2039	5.0375	0
07/04/2025	GOVI On 08-May-25			GOVI	1075.4110	1075.0400	1075.4110	1,075.0400	633
07/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	534110.0000	530400.0000	53.4110	53.0400	0
07/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	GOVI On 07-August-25			GOVI	1096.4270	1096.0480	1096.4270	1,096.0480	0
07/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	854270.0000	850480.0000	85.4270	85.0480	0
07/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	GOVI On 06-November-25			GOVI	1117.6230	1117.2280	1117.6230	1,117.2280	0
07/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	56230.0000	52280.0000	5.6230	5.2280	0
07/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	GOVI On 05-February-26			GOVI	1139.1640	1138.7530	1139.1640	1,138.7530	0
07/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	108360.0000	112470.0000	10.8360	11.2470	0
07/04/2025	GOVI On 07-May-26			GOVI	1160.9160	1160.4890	1160.9160	1,160.4890	0
07/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	160840.0000	165110.0000	16.0840	16.5110	0
07/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	IGOV On 08-May-25			Index Future	376.8120	377.6920	376.8120	377.6920	889
07/04/2025	IGOV On 07-August-25			Index Future	384.2690	385.1650	384.2690	385.1650	0
07/04/2025	IGOV On 06-November-25			Index Future	391.7890	392.6990	391.7890	392.6990	0
07/04/2025	IGOV On 05-February-26			Index Future	399.4290	400.3540	399.4290	400.3540	0
07/04/2025	IGOV On 07-May-26			Index Future	407.1430	408.0830	407.1430	408.0830	0
07/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
07/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/04/2025	R033 On 08-May-25			Bond Future	10.2739	10.3158	99.6966	99.4763	9,501
07/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	993.6300	914.4100	0.9936	0.9144	0
07/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	698.9500	839.9900	0.6990	0.8400	0
07/04/2025	R033 On 07-August-25			Bond Future	10.3842	10.4281	101.6448	101.4202	0
07/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1483.2200	1397.3400	1.4832	1.3973	0
07/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1761.0000	1899.7300	1.7610	1.8997	0
07/04/2025	R033 On 06-November-25			Bond Future	10.5085	10.5547	98.5639	98.3347	0
07/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1709.9900	1624.7100	1.7100	1.6247	0
07/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2601.5300	2745.4500	2.6015	2.7455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R033 On 05-February-26			Bond Future	10.6448	10.6935	100.4609	100.2270	0
07/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2118.7000	2023.8900	2.1187	2.0239	0
07/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2867.5500	3006.6400	2.8676	3.0066	0
07/04/2025	R033 On 07-May-26			Bond Future	10.7953	10.8467	97.3292	97.0905	0
07/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	1832.3000	1748.3200	1.8323	1.7483	0
07/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3791.3800	3946.0500	3.7914	3.9461	0
07/04/2025	R035 On 08-May-25			Bond Future	11.1252	11.1266	88.5309	88.5235	74,421
07/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1.3900	2.2100	0.0014	0.0022	300
07/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5835.1800	5843.4200	5.8352	5.8434	0
07/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	38.5500	48.3100	0.0386	0.0483	150
07/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3804.9200	3822.1000	3.8049	3.8221	0
07/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	96.7200	114.2500	0.0967	0.1143	300
07/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	3075.8500	3100.8000	3.0759	3.1008	0
07/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	551.1400	590.1000	0.5511	0.5901	0
07/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	1493.6400	1540.0200	1.4936	1.5400	150
07/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	679.5700	720.3700	0.6796	0.7204	0
07/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	1297.7000	1345.9200	1.2977	1.3459	300
07/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2131.0500	2163.6100	2.1311	2.1636	400
07/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	367.5100	407.4900	0.3675	0.4075	0
07/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3161.3600	3181.2600	3.1614	3.1813	0
07/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	163.5700	190.8900	0.1636	0.1909	150
07/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	3526.4800	3542.3400	3.5265	3.5423	0
07/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	122.7000	145.9800	0.1227	0.1460	0
07/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	7886.5200	7880.1100	7.8865	7.8801	0
07/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.6000	2.6100	0.0016	0.0026	400
07/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	10853.1400	10845.7400	10.8531	10.8457	0
07/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	400
07/04/2025	R035 On 07-August-25			Bond Future	11.2533	11.2548	90.2609	90.2534	24,120
07/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	90.2000	95.1600	0.0902	0.0952	300
07/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	6516.8700	6529.4000	6.5169	6.5294	0
07/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	459.6100	472.3900	0.4596	0.4724	300
07/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	4071.6400	4091.9900	4.0716	4.0920	0
07/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	1955.9300	1974.2600	1.9559	1.9743	0
07/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1712.8700	1738.7700	1.7129	1.7388	8,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2074.1900	2092.4200	2.0742	2.0924	0
07/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1623.5500	1649.3500	1.6236	1.6494	300
07/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7103.2400	7106.6300	7.1032	7.1066	0
07/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	214.0500	225.0100	0.2141	0.2250	0
07/04/2025	R035 On 06-November-25			Bond Future	11.3972	11.3988	87.4988	87.4908	0
07/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	148.8900	153.0500	0.1489	0.1531	2,000
07/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	8193.3900	8205.5400	8.1934	8.2055	0
07/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	233.2000	238.7100	0.2332	0.2387	300
07/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	7308.5300	7322.0300	7.3085	7.3220	0
07/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	505.3800	513.7900	0.5054	0.5138	2,000
07/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5737.0300	5753.4300	5.7370	5.7534	0
07/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	538.4000	547.0800	0.5384	0.5471	2,000
07/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	5604.8600	5621.5300	5.6049	5.6215	0
07/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	712.5600	722.4000	0.7126	0.7224	300
07/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	5013.4400	5031.2700	5.0134	5.0313	0
07/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1321.3400	1333.4600	1.3213	1.3335	2,000
07/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3692.7300	3712.8400	3.6927	3.7128	0
07/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1341.5700	1353.7400	1.3416	1.3537	250
07/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3660.1600	3680.3200	3.6602	3.6803	0
07/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	1904.9800	1917.8500	1.9050	1.9179	0
07/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2917.1500	2938.0100	2.9172	2.9380	0
07/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2514.0000	2526.8500	2.5140	2.5269	0
07/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	2347.1300	2367.9700	2.3471	2.3680	2,000
07/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2570.6300	2583.4500	2.5706	2.5835	0
07/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	2302.2600	2323.0700	2.3023	2.3231	250
07/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3230.3100	3242.5100	3.2303	3.2425	0
07/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1856.0200	1876.2100	1.8560	1.8762	300
07/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4154.4700	4165.3100	4.1545	4.1653	0
07/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1400.3900	1419.2200	1.4004	1.4192	250
07/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4293.1300	4303.7300	4.2931	4.3037	0
07/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1344.4300	1363.0200	1.3444	1.3630	2,000
07/04/2025	R035 On 05-February-26			Bond Future	11.5551	11.5567	89.1832	89.1748	0
07/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	651.5800	658.4300	0.6516	0.6584	2,000
07/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	6432.2500	6447.4400	6.4323	6.4474	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1134.1600	1142.6600	1.1342	1.1427	0
07/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	5045.5000	5062.3400	5.0455	5.0623	0
07/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1396.9800	1406.0000	1.3970	1.4060	2,000
07/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	4522.8200	4540.1800	4.5228	4.5402	0
07/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	5603.5000	5610.1500	5.6035	5.6102	0
07/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1361.2300	1376.2200	1.3612	1.3762	2,000
07/04/2025	R035 On 07-May-26			Bond Future	11.7176	11.7194	86.3754	86.3666	0
07/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1351.0500	1358.1800	1.3511	1.3582	0
07/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5635.9600	5651.8400	5.6360	5.6518	0
07/04/2025	R038 On 08-May-25			Bond Future	11.6894	11.6909	95.8952	95.8856	9,260
07/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	150.8800	174.2500	0.1509	0.1743	0
07/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	3053.2600	3086.1600	3.0533	3.0862	0
07/04/2025	R038 On 07-August-25			Bond Future	11.8298	11.8314	97.7691	97.7594	0
07/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	654.7700	670.9000	0.6548	0.6709	0
07/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	4406.2800	4432.1700	4.4063	4.4322	0
07/04/2025	R038 On 06-November-25			Bond Future	11.9824	11.9841	94.1719	94.1616	0
07/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	550.0100	559.3600	0.5500	0.5594	1,770
07/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6905.4900	6925.1100	6.9055	6.9251	0
07/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	916.9100	928.5700	0.9169	0.9286	0
07/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	5564.4800	5586.4100	5.5645	5.5864	0
07/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4039.1900	4052.2300	4.0392	4.0522	0
07/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1974.3300	1997.6400	1.9743	1.9976	1,770
07/04/2025	R038 On 05-February-26			Bond Future	12.1453	12.1471	95.9840	95.9734	0
07/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1522.5000	1532.9700	1.5225	1.5330	0
07/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5823.7900	5844.8800	5.8238	5.8449	0
07/04/2025	R038 On 07-May-26			Bond Future	12.3196	12.3216	92.3249	92.3138	0
07/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1544.4000	1552.7300	1.5444	1.5527	0
07/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	7068.6800	7088.1800	7.0687	7.0882	0
07/04/2025	R053 On 08-May-25			Bond Future	12.1566	12.1225	97.1253	97.3856	2,588
07/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	3909.6800	4172.2400	3.9097	4.1722	0
07/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	351.6000	353.8700	0.3516	0.3539	0
07/04/2025	R053 On 07-August-25			Bond Future	12.2884	12.2530	99.0233	99.2886	20,000
07/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	7146.5400	7386.5700	7.1465	7.3866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	957.3300	932.0200	0.9573	0.9320	0
07/04/2025	R053 On 06-November-25			Bond Future	12.4301	12.3932	95.0718	95.3420	0
07/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	1527.8000	1630.2900	1.5278	1.6303	0
07/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	6670.2800	6502.5900	6.6703	6.5026	0
07/04/2025	R053 On 05-February-26			Bond Future	12.5796	12.5412	96.9012	97.1763	0
07/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1238.8300	1317.0300	1.2388	1.3170	0
07/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	9671.4500	9474.5100	9.6715	9.4745	0
07/04/2025	R053 On 07-May-26			Bond Future	12.7378	12.6978	92.8822	93.1623	0
07/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	1810.8400	1903.4200	1.8108	1.9034	0
07/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	9703.8200	9516.3100	9.7038	9.5163	0
07/04/2025	R186 On 08-May-25			Bond Future	8.2774	8.3634	107.3885	107.2587	163,597
07/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	336.5200	248.4000	0.3365	0.2484	0
07/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	46.0400	87.7800	0.0460	0.0878	0
07/04/2025	R186 On 07-August-25			Bond Future	8.3490	8.4521	104.1784	104.0460	19,834
07/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1150.1400	1034.4700	1.1501	1.0345	1,983
07/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	38.9400	55.7000	0.0389	0.0557	0
07/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1706.8600	1581.8100	1.7069	1.5818	0
07/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	15.5900	22.9700	0.0156	0.0230	0
07/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2408.8100	2279.0700	2.4088	2.2791	0
07/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	5.1900	7.8800	0.0052	0.0079	1,983
07/04/2025	R186 On 06-November-25			Bond Future	8.4700	8.5982	106.1908	106.0555	447
07/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	138.3700	102.8000	0.1384	0.1028	0
07/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	498.4500	598.1800	0.4985	0.5982	0
07/04/2025	R186 On 05-February-26			Bond Future	8.6780	8.8459	102.9277	102.7895	0
07/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	214.5800	165.9100	0.2146	0.1659	0
07/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	419.2500	508.7600	0.4193	0.5088	0
07/04/2025	R186 On 07-May-26			Bond Future	9.1018	9.3425	104.8878	104.7466	0
07/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	163.7300	119.1700	0.1637	0.1192	0
07/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	405.9500	502.5100	0.4060	0.5025	0
07/04/2025	R202 On 08-May-25			Bond Future	269.5915	270.9484	269.5915	270.9484	2,157
07/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	2718.5000	1361.6400	2.7185	1.3616	0
07/04/2025	R202 On 07-August-25			Bond Future	269.6719	271.0554	269.6719	271.0554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	1928.1300	544.6200	1.9281	0.5446	0
07/04/2025	R202 On 06-November-25			Bond Future	274.9466	276.3565	274.9466	276.3565	0
07/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	716.4500	0.0000	0.7165	0
07/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	693.3800	0.0000	0.6934	0.0000	0
07/04/2025	R202 On 05-February-26			Bond Future	274.9505	276.3846	274.9505	276.3846	0
07/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	2869.5200	1435.3900	2.8695	1.4354	0
07/04/2025	R202 On 07-May-26			Bond Future	280.2548	281.7157	280.2548	281.7157	0
07/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	2704.7600	4165.6600	2.7048	4.1657	0
07/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R209 On 08-May-25			Bond Future	11.3835	11.3848	69.1400	69.1336	22,597
07/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	2529.9700	2549.6100	2.5300	2.5496	0
07/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	169.8000	195.7800	0.1698	0.1958	0
07/04/2025	R209 On 07-August-25			Bond Future	11.5063	11.5077	70.4911	70.4846	0
07/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	5520.0200	5526.5500	5.5200	5.5266	0
07/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	307.1800	320.2200	0.3072	0.3202	0
07/04/2025	R209 On 06-November-25			Bond Future	11.6403	11.6417	68.7001	68.6933	0
07/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1373.3500	1384.8700	1.3734	1.3849	0
07/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	3102.5000	3120.8200	3.1025	3.1208	0
07/04/2025	R209 On 05-February-26			Bond Future	11.7834	11.7850	70.0225	70.0154	0
07/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	979.8800	987.8600	0.9799	0.9879	0
07/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4969.2100	4984.3000	4.9692	4.9843	0
07/04/2025	R209 On 07-May-26			Bond Future	11.9368	11.9385	68.2039	68.1965	0
07/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1251.9900	1258.7700	1.2520	1.2588	0
07/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	5217.9400	5232.1700	5.2179	5.2322	0
07/04/2025	R210 On 08-May-25			Bond Future	246.0851	246.7102	246.0851	246.7102	4,096
07/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1944.9300	1319.8400	1.9449	1.3198	0
07/04/2025	R210 On 07-August-25			Bond Future	250.9545	251.5918	250.9545	251.5918	0
07/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2514.4800	3151.8200	2.5145	3.1518	0
07/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R210 On 06-November-25			Bond Future	252.4352	253.0833	252.4352	253.0833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	295.2200	943.3100	0.2952	0.9433	0
07/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R210 On 05-February-26			Bond Future	257.3552	258.0153	257.3552	258.0153	0
07/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4255.2000	4915.2800	4.2552	4.9153	0
07/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R210 On 07-May-26			Bond Future	258.8253	259.4947	258.8253	259.4947	0
07/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3425.3200	4094.6500	3.4253	4.0947	0
07/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2025	R213 On 08-May-25			Bond Future	9.8211	9.8732	89.1367	88.9281	92,938
07/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	2840.3900	2672.6000	2.8404	2.6726	0
07/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	93.4900	134.2800	0.0935	0.1343	0
07/04/2025	R213 On 07-August-25			Bond Future	9.9234	9.9785	90.8785	90.6659	17
07/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6456.1000	6254.0800	6.4561	6.2541	0
07/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	44.6500	55.2900	0.0447	0.0553	0
07/04/2025	R213 On 06-November-25			Bond Future	10.0471	10.1055	89.0805	88.8635	0
07/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1600.4100	1503.2400	1.6004	1.5032	0
07/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1589.5800	1709.4100	1.5896	1.7094	0
07/04/2025	R213 On 05-February-26			Bond Future	10.1886	10.2507	90.7957	90.5742	0
07/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1320.4200	1238.9700	1.3204	1.2390	0
07/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2394.9600	2534.9400	2.3950	2.5349	0
07/04/2025	R213 On 07-May-26			Bond Future	10.3402	10.4063	88.9715	88.7456	0
07/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1180.9100	1107.6700	1.1809	1.1077	0
07/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	3054.1600	3206.8300	3.0542	3.2068	0
07/04/2025	R214 On 08-May-25			Bond Future	11.9438	11.9148	62.9970	63.1400	20,160
07/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	2393.5400	2540.5100	2.3935	2.5405	0
07/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	210.9100	214.8100	0.2109	0.2148	0
07/04/2025	R214 On 07-August-25			Bond Future	12.0674	12.0373	64.2280	64.3738	0
07/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	4656.5300	4791.9400	4.6565	4.7919	0
07/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	515.5800	505.1500	0.5156	0.5052	0
07/04/2025	R214 On 06-November-25			Bond Future	12.2022	12.1710	62.1688	62.3172	0
07/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1062.1500	1124.1300	1.0622	1.1241	0
07/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3825.7300	3739.2300	3.8257	3.7392	0
07/04/2025	R214 On 05-February-26			Bond Future	12.3471	12.3148	63.3655	63.5167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	714.3400	756.2000	0.7143	0.7562	0
07/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	6123.9900	6014.6600	6.1240	6.0147	0
07/04/2025	R214 On 07-May-26			Bond Future	12.4936	12.4601	61.2718	61.4257	0
07/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1180.5200	1233.9000	1.1805	1.2339	0
07/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5852.1900	5751.6800	5.8522	5.7517	0
07/04/2025	R248 On 08-May-25			Bond Future	12.2065	12.1674	75.3120	75.5431	276,840
07/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	2592.7100	2815.4300	2.5927	2.8154	0
07/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	337.2500	328.9000	0.3373	0.3289	0
07/04/2025	R248 On 07-August-25			Bond Future	12.3382	12.2975	76.7837	77.0193	166,125
07/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	5450.2800	5660.4700	5.4503	5.6605	0
07/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	700.5700	675.1800	0.7006	0.6752	0
07/04/2025	R248 On 06-November-25			Bond Future	12.4809	12.4387	73.8246	74.0646	0
07/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1059.2700	1142.0500	1.0593	1.1421	0
07/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	5476.9200	5319.7200	5.4769	5.3197	0
07/04/2025	R248 On 05-February-26			Bond Future	12.6346	12.5906	75.2455	75.4899	0
07/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	790.4900	850.6300	0.7905	0.8506	0
07/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	7852.5000	7668.2700	7.8525	7.6683	0
07/04/2025	R248 On 07-May-26			Bond Future	12.7896	12.7439	72.2352	72.4840	0
07/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1372.0300	1451.5300	1.3720	1.4515	0
07/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	7617.1800	7447.8600	7.6172	7.4479	0
07/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0