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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
09/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	2029 On 08-May-25			Bond Future	135.8200	136.2248	135.8200	136.2248	5,933
09/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	2030.0500	1625.1700	2.0301	1.6252	0
09/04/2025	2029 On 07-August-25			Bond Future	138.5078	138.9205	138.5078	138.9205	0
09/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1097.7700	1510.4500	1.0978	1.5105	0
09/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2029 On 06-November-25			Bond Future	139.7800	140.1993	139.7800	140.1993	68
09/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	409.3200	0.0000	0.4093	0
09/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	9.9800	0.0000	0.0100	0.0000	0
09/04/2025	2029 On 05-February-26			Bond Future	142.5060	142.9324	142.5060	142.9324	0
09/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2395.9900	2822.4100	2.3960	2.8224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2029 On 07-May-26			Bond Future	143.7912	144.2241	143.7912	144.2241	0
09/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	1971.1600	2404.0500	1.9712	2.4041	0
09/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2030 On 08-May-25			Bond Future	9.3111	9.2223	97.3160	97.6396	65,097
09/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	12.8300	27.3900	0.0128	0.0274	800
09/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2342.5600	2033.5200	2.3426	2.0335	0
09/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	18.1900	37.2800	0.0182	0.0373	300
09/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2198.1900	1893.6800	2.1982	1.8937	0
09/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	97.9100	163.5100	0.0979	0.1635	1,320
09/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1422.4500	1164.4500	1.4225	1.1645	0
09/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	322.5300	463.6400	0.3225	0.4636	800
09/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	800.8400	618.3500	0.8008	0.6184	0
09/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	381.4000	536.7400	0.3814	0.5367	300
09/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	713.4700	545.2100	0.7135	0.5452	0
09/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	839.1400	1069.3400	0.8391	1.0693	680
09/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	335.6500	242.2500	0.3357	0.2423	0
09/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1067.9300	1321.2500	1.0679	1.3213	0
09/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	239.9400	169.6600	0.2399	0.1697	300
09/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2262.5800	2571.0800	2.2626	2.5711	0
09/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	44.1200	29.0200	0.0441	0.0290	0
09/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2463.1200	2775.2500	2.4631	2.7753	0
09/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	32.9900	21.5200	0.0330	0.0215	800
09/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3555.3000	3876.6000	3.5553	3.8766	1,640
09/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	6.2500	3.9500	0.0063	0.0040	0
09/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4856.9500	5180.2800	4.8570	5.1803	2,280
09/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.7200	0.4500	0.0007	0.0005	0
09/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8738.7800	9062.3800	8.7388	9.0624	0
09/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
09/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10081.9300	10405.5300	10.0819	10.4055	0
09/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
09/04/2025	2030 On 07-August-25			Bond Future	9.4100	9.3151	95.2075	95.5373	79,434
09/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	191.0500	251.2500	0.1911	0.2513	300
09/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2621.5300	2351.9400	2.6215	2.3519	0

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09/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	701.0300	845.7900	0.7010	0.8458	300
09/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1362.7900	1177.7600	1.3628	1.1778	0
09/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1893.4700	2135.1600	1.8935	2.1352	0
09/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	518.6200	430.5200	0.5186	0.4305	300
09/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3768.1700	4069.3100	3.7682	4.0693	1,054
09/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	144.9100	116.2600	0.1449	0.1163	0
09/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5707.8400	6030.5900	5.7078	6.0306	0
09/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	30.8700	23.8300	0.0309	0.0238	0
09/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8852.7300	9182.2500	8.8527	9.1823	0
09/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.9300	0.6600	0.0009	0.0007	1,054
09/04/2025	2030 On 06-November-25			Bond Future	9.5157	9.4143	97.0475	97.3828	0
09/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	325.7000	399.0400	0.3257	0.3990	300
09/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2998.9400	2736.9100	2.9989	2.7369	0
09/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	863.8500	1003.5400	0.8639	1.0035	300
09/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1846.5700	1650.8900	1.8466	1.6509	0
09/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1388.1400	1571.1000	1.3881	1.5711	0
09/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1307.7900	1155.3800	1.3078	1.1554	0
09/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2539.6400	2783.2400	2.5396	2.7832	0
09/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	698.0100	606.2400	0.6980	0.6062	300
09/04/2025	2030 On 05-February-26			Bond Future	9.6398	9.5311	94.9086	95.2497	0
09/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1319.1200	1484.4600	1.3191	1.4845	0
09/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1789.3900	1613.6300	1.7894	1.6136	0
09/04/2025	2030 On 07-May-26			Bond Future	9.7966	9.6795	96.7169	97.0637	0
09/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1079.4400	1222.5600	1.0794	1.2226	0
09/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2290.0500	2086.4000	2.2901	2.0864	0
09/04/2025	2032 On 08-May-25			Bond Future	10.2052	10.0970	91.4495	91.9449	125,162
09/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	9.9300	23.7100	0.0099	0.0237	300
09/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3780.0200	3298.4100	3.7800	3.2984	0
09/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	12.1100	28.1800	0.0121	0.0282	800
09/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3686.1800	3206.8600	3.6862	3.2069	0
09/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	293.7900	449.3600	0.2938	0.4494	300
09/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1699.9000	1360.0800	1.6999	1.3601	0
09/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	320.4700	484.6300	0.3205	0.4846	800
09/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1633.5900	1302.3600	1.6336	1.3024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1064.8600	1380.6600	1.0649	1.3807	0
09/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	724.2900	544.7000	0.7243	0.5447	300
09/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3263.6000	3723.5700	3.2636	3.7236	0
09/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	118.8900	83.4700	0.1189	0.0835	0
09/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3504.3800	3970.1900	3.5044	3.9702	0
09/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	98.4200	68.8400	0.0984	0.0688	800
09/04/2025	2032 On 07-August-25			Bond Future	10.3187	10.2050	93.2367	93.7417	27,670
09/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	159.1200	222.7100	0.1591	0.2227	300
09/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	4341.7500	3900.3200	4.3418	3.9003	0
09/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	636.8000	806.6600	0.6368	0.8067	300
09/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2513.5800	2178.4200	2.5136	2.1784	0
09/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2153.8500	2491.7500	2.1539	2.4918	0
09/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	963.8000	796.6800	0.9638	0.7967	300
09/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7167.5300	7657.4200	7.1675	7.6574	0
09/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	62.1600	47.0300	0.0622	0.0470	0
09/04/2025	2032 On 06-November-25			Bond Future	10.4477	10.3281	90.8773	91.3913	0
09/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	309.8300	395.1300	0.3098	0.3951	300
09/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4939.3100	4510.6200	4.9393	4.5106	0
09/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	850.6500	1022.8800	0.8507	1.0229	300
09/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	3234.3400	2892.5800	3.2343	2.8926	0
09/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	1834.0900	2106.8600	1.8341	2.1069	0
09/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1952.7300	1711.5100	1.9527	1.7115	0
09/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3053.6500	3405.0000	3.0537	3.4050	0
09/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1184.9100	1022.2700	1.1849	1.0223	300
09/04/2025	2032 On 05-February-26			Bond Future	10.5905	10.4645	92.6275	93.1507	0
09/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1374.8700	1587.1800	1.3749	1.5872	0
09/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	3177.8200	2866.9100	3.1778	2.8669	0
09/04/2025	2032 On 07-May-26			Bond Future	10.7494	10.6164	90.2318	90.7642	0
09/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1299.7300	1496.9000	1.2997	1.4969	0
09/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3771.4700	3436.2300	3.7715	3.4362	0
09/04/2025	2033 On 08-May-25			Bond Future	127.2259	128.1223	127.2259	128.1223	9,939
09/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3394.1300	2497.7000	3.3941	2.4977	0
09/04/2025	2033 On 07-August-25			Bond Future	129.7435	130.6576	129.7435	130.6576	0

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09/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1093.5100	2007.6100	1.0935	2.0076	0
09/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2033 On 06-November-25			Bond Future	130.7445	131.6751	130.7445	131.6751	0
09/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2395.5500	1464.8700	2.3956	1.4649	0
09/04/2025	2033 On 05-February-26			Bond Future	133.2943	134.2420	133.2943	134.2420	0
09/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	414.3200	1361.9900	0.4143	1.3620	0
09/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2033 On 07-May-26			Bond Future	134.2989	135.2632	134.2989	135.2632	0
09/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	103.2200	0.0000	0.1032	0
09/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	861.1500	0.0000	0.8612	0.0000	0
09/04/2025	2037 On 08-May-25			Bond Future	11.6498	11.5125	82.5012	83.2474	62,241
09/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.2700	1.3200	0.0003	0.0013	300
09/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	6561.3000	5816.2100	6.5613	5.8162	0
09/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	38.9500	94.7400	0.0390	0.0947	300
09/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	3657.7300	2967.3800	3.6577	2.9674	0
09/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	477.4600	784.4800	0.4775	0.7845	0
09/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	1511.3500	1072.2300	1.5114	1.0722	300
09/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3268.7900	3963.0500	3.2688	3.9631	0
09/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	119.3600	67.4800	0.1194	0.0675	0
09/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	4691.8600	5422.0900	4.6919	5.4221	15,000
09/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	33.9400	18.0300	0.0339	0.0180	0
09/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8249.2000	8995.0100	8.2492	8.9950	7,500
09/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.6200	0.2900	0.0006	0.0003	0
09/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	8479.5800	9225.4800	8.4796	9.2255	7,500
09/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.4400	0.2000	0.0004	0.0002	0
09/04/2025	2037 On 07-August-25			Bond Future	11.7927	11.6496	79.8526	80.6132	88,246
09/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	32.5900	55.9200	0.0326	0.0559	2,541
09/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	8256.0000	7518.7300	8.2560	7.5187	0
09/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	64.5200	104.9900	0.0645	0.1050	300
09/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	7325.7700	6605.6400	7.3258	6.6056	0
09/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	79.2700	126.8600	0.0793	0.1269	2,341
09/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	7042.8400	6329.8300	7.0428	6.3298	0
09/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	112.5700	175.0500	0.1126	0.1751	200

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09/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	6543.8700	5845.7500	6.5439	5.8458	0
09/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	364.9100	514.1500	0.3649	0.5142	300
09/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4711.9800	4100.6200	4.7120	4.1006	0
09/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	442.5000	613.2100	0.4425	0.6132	0
09/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	4392.4800	3802.5900	4.3925	3.8026	2,541
09/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	997.5300	1288.3200	0.9975	1.2883	0
09/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	3000.9400	2531.1300	3.0009	2.5311	2,541
09/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1058.6400	1360.1900	1.0586	1.3602	7,500
09/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2898.1600	2439.1100	2.8982	2.4391	7,500
09/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	1983.9800	2414.1700	1.9840	2.4142	0
09/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1839.7300	1509.3200	1.8397	1.5093	2,541
09/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2013.1600	2446.6100	2.0132	2.4466	0
09/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1816.2400	1489.0900	1.8162	1.4891	300
09/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3111.7600	3645.0700	3.1118	3.6451	0
09/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	1153.0900	925.8000	1.1531	0.9258	2,541
09/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	6420.0200	7102.8000	6.4200	7.1028	0
09/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	339.9400	262.1200	0.3399	0.2621	0
09/04/2025	2037 On 06-November-25			Bond Future	11.9371	11.7884	81.3955	82.1701	0
09/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	179.4400	251.0300	0.1794	0.2510	300
09/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	8130.4300	7427.4300	8.1304	7.4274	0
09/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	580.1700	751.4300	0.5802	0.7514	300
09/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5643.6800	5040.3500	5.6437	5.0404	0
09/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	1688.1300	2030.2100	1.6881	2.0302	0
09/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	3299.3100	2866.8000	3.2993	2.8668	0
09/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3144.7300	3622.9700	3.1447	3.6230	0
09/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	2003.0100	1706.6600	2.0030	1.7067	300
09/04/2025	2037 On 05-February-26			Bond Future	12.0940	11.9391	78.7043	79.4932	0
09/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	419.6000	538.3600	0.4196	0.5384	1,930
09/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	8222.7200	7552.5400	8.2227	7.5525	0
09/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	653.3400	817.6900	0.6533	0.8177	1,970
09/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	7030.9000	6406.3100	7.0309	6.4063	0
09/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1049.5700	1277.7400	1.0496	1.2777	0
09/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5758.9800	5198.2100	5.7590	5.1982	0
09/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1315.6000	1580.2700	1.3156	1.5803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	5153.8300	4629.5600	5.1538	4.6296	1,930
09/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1387.9900	1661.9100	1.3880	1.6619	1,030
09/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	5010.4000	4495.3800	5.0104	4.4954	0
09/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2385.0800	2765.0200	2.3851	2.7650	0
09/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3581.1500	3172.1500	3.5812	3.1722	1,930
09/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3500.3600	3967.1500	3.5004	3.9672	0
09/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2617.3300	2295.1800	2.6173	2.2952	1,970
09/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	4948.4800	5497.7000	4.9485	5.4977	0
09/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1822.3200	1582.6000	1.8223	1.5826	1,030
09/04/2025	2037 On 07-May-26			Bond Future	12.2666	12.1052	80.2028	81.0060	0
09/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1317.4900	1565.5700	1.3175	1.5656	0
09/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	6196.6200	5641.4100	6.1966	5.6414	0
09/04/2025	2038 On 08-May-25			Bond Future	138.5955	139.4633	138.5955	139.4633	2,918
09/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1084.5500	216.7300	1.0846	0.2167	0
09/04/2025	2038 On 07-August-25			Bond Future	139.2064	140.0910	139.2064	140.0910	0
09/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	531.0400	0.0000	0.5310	0
09/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	353.5900	0.0000	0.3536	0.0000	0
09/04/2025	2038 On 06-November-25			Bond Future	141.9307	142.8314	141.9307	142.8314	0
09/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1949.3500	1048.5600	1.9494	1.0486	0
09/04/2025	2038 On 05-February-26			Bond Future	142.5258	143.4423	142.5258	143.4423	0
09/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	242.2800	0.0000	0.2423	0
09/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	674.2100	0.0000	0.6742	0.0000	0
09/04/2025	2038 On 07-May-26			Bond Future	145.2767	146.2097	145.2767	146.2097	0
09/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	746.6600	1679.6800	0.7467	1.6797	0
09/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2040 On 08-May-25			Bond Future	12.0157	11.9140	81.9113	82.4985	28,004
09/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	3545.3300	4089.9000	3.5453	4.0899	0
09/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	133.5900	90.9000	0.1336	0.0909	0
09/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	4135.7800	4695.4200	4.1358	4.6954	15,000
09/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	83.7600	56.1400	0.0838	0.0561	0
09/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	7531.5200	8117.4300	7.5315	8.1174	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	3.6300	2.2800	0.0036	0.0023	0
09/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	7873.9200	8460.2800	7.8739	8.4603	7,500
09/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.3900	1.4900	0.0024	0.0015	0
09/04/2025	2040 On 07-August-25			Bond Future	12.1615	12.0557	79.0005	79.5991	43,292
09/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	49.4600	73.0000	0.0495	0.0730	400
09/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	8307.4600	7732.4000	8.3075	7.7324	0
09/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	110.1900	154.9900	0.1102	0.1550	250
09/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	7076.2700	6522.4700	7.0763	6.5225	0
09/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	413.3300	534.0800	0.4133	0.5341	180
09/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	4879.6900	4401.8400	4.8797	4.4018	0
09/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	869.3200	1069.4400	0.8693	1.0694	250
09/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	3531.7000	3133.2200	3.5317	3.1332	0
09/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1554.4100	1839.7900	1.5544	1.8398	220
09/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	2470.9800	2157.7600	2.4710	2.1578	400
09/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	2796.3600	3184.6400	2.7964	3.1846	0
09/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1471.8900	1261.5700	1.4719	1.2616	250
09/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	3528.5100	3959.3000	3.5285	3.9593	0
09/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	1119.2900	951.4800	1.1193	0.9515	220
09/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	6392.7900	6921.3600	6.3928	6.9214	0
09/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	414.5600	344.5300	0.4146	0.3445	0
09/04/2025	2040 On 06-November-25			Bond Future	12.3080	12.1981	80.5268	81.1363	292
09/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1491.9900	1726.5900	1.4920	1.7266	0
09/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	4138.7200	3763.8200	4.1387	3.7638	0
09/04/2025	2040 On 05-February-26			Bond Future	12.4663	12.3520	77.5682	78.1888	0
09/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	987.2700	1150.3300	0.9873	1.1503	0
09/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	6539.4700	6081.8800	6.5395	6.0819	0
09/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1572.4500	1794.7800	1.5725	1.7948	475
09/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	5183.1700	4784.8500	5.1832	4.7849	0
09/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	5723.2000	6169.8900	5.7232	6.1699	0
09/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1761.7100	1587.7500	1.7617	1.5878	475
09/04/2025	2040 On 07-May-26			Bond Future	12.6386	12.5197	79.0447	79.6765	0
09/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1437.5200	1630.9000	1.4375	1.6309	0
09/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	6818.8900	6380.5000	6.8189	6.3805	0
09/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2044 On 08-May-25			Bond Future	12.1946	12.1080	77.2677	77.7715	86,309
09/04/2025	2044 On 08-May-25		Put	Bond Future	22732.3400	22228.4900	22.7323	22.2285	0
09/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0300	0.0900	0.0000	0.0001	9,000
09/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	8492.8700	7989.0800	8.4929	7.9891	0
09/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0700	0.2300	0.0001	0.0002	2,490
09/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	8013.3500	7509.6600	8.0134	7.5097	0
09/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	10.0900	21.0800	0.0101	0.0211	9,000
09/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	5171.6400	4678.7800	5.1716	4.6788	0
09/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	95.2300	158.1200	0.0952	0.1581	0
09/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	3359.1700	2918.2100	3.3592	2.9182	2,490
09/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	178.5500	277.3100	0.1786	0.2773	0
09/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	2764.8400	2359.7500	2.7648	2.3598	9,000
09/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	1734.3100	2107.8100	1.7343	2.1078	0
09/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	560.6700	430.3200	0.5607	0.4303	2,490
09/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	3132.9200	3586.7000	3.1329	3.5867	0
09/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	190.0800	140.0100	0.1901	0.1400	0
09/04/2025	2044 On 07-August-25			Bond Future	12.3366	12.2466	74.3914	74.9051	470
09/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	9.6300	14.5800	0.0096	0.0146	9,000
09/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	10822.7900	10314.0700	10.8228	10.3141	0
09/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	173.4300	227.1800	0.1734	0.2272	9,000
09/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	6457.5100	5997.5900	6.4575	5.9976	0
09/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	827.8200	992.8200	0.8278	0.9928	0
09/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	3675.0700	3326.4000	3.6751	3.3264	9,000
09/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	5862.6500	6304.7800	5.8627	6.3048	0
09/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	509.2500	437.7100	0.5093	0.4377	0
09/04/2025	2044 On 06-November-25			Bond Future	12.4787	12.3853	75.8287	76.3516	0
09/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1228.0200	1404.7000	1.2280	1.4047	0
09/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	4688.1100	4341.8500	4.6881	4.3419	0
09/04/2025	2044 On 05-February-26			Bond Future	12.6318	12.5347	72.9048	73.4372	0
09/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	857.9200	983.4200	0.8579	0.9834	0
09/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	7105.8000	6698.8800	7.1058	6.6989	0
09/04/2025	2044 On 07-May-26			Bond Future	12.7973	12.6963	74.2924	74.8343	0
09/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1404.9300	1566.8100	1.4049	1.5668	0
09/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	7064.3000	6684.2200	7.0643	6.6842	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2046 On 08-May-25			Bond Future	118.0973	118.9673	118.0973	118.9673	19,602
09/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3872.7100	3002.7100	3.8727	3.0027	0
09/04/2025	2046 On 07-August-25			Bond Future	120.4344	121.3214	120.4344	121.3214	0
09/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1744.3500	2631.3500	1.7444	2.6314	0
09/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2046 On 06-November-25			Bond Future	120.5306	121.4337	120.5306	121.4337	0
09/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4879.3900	3976.3300	4.8794	3.9763	0
09/04/2025	2046 On 05-February-26			Bond Future	122.8807	123.8004	122.8807	123.8004	0
09/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1230.7400	2150.3700	1.2307	2.1504	0
09/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2046 On 07-May-26			Bond Future	122.9482	123.8836	122.9482	123.8836	0
09/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	2001.8100	1066.4400	2.0018	1.0664	0
09/04/2025	2050 On 08-May-25			Bond Future	119.1011	120.2757	119.1011	120.2757	16,080
09/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	2058.9400	884.3400	2.0589	0.8843	0
09/04/2025	2050 On 07-August-25			Bond Future	119.0823	120.2799	119.0823	120.2799	0
09/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	389.9000	0.0000	0.3899	0
09/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	807.7100	0.0000	0.8077	0.0000	0
09/04/2025	2050 On 06-November-25			Bond Future	121.4127	122.6326	121.4127	122.6326	0
09/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	3007.2700	1787.3800	3.0073	1.7874	0
09/04/2025	2050 On 05-February-26			Bond Future	121.3596	122.6018	121.3596	122.6018	0
09/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1460.3800	218.2500	1.4604	0.2183	0
09/04/2025	2050 On 07-May-26			Bond Future	123.7018	124.9669	123.7018	124.9669	0
09/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	896.9000	0.0000	0.8969	0
09/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	368.1800	0.0000	0.3682	0.0000	0
09/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	8608 On 21-December-26			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
09/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	AL37 On 08-May-25			Index Future	1084.2650	1089.2040	1084.2650	1,089.2040	0
09/04/2025	AL37 On 07-August-25			Index Future	1105.4550	1110.4900	1105.4550	1,110.4900	0
09/04/2025	AL37 On 06-November-25			Index Future	1126.8320	1131.9620	1126.8320	1,131.9620	0
09/04/2025	AL37 On 05-February-26			Index Future	1148.5560	1153.7820	1148.5560	1,153.7820	0
09/04/2025	AL37 On 07-May-26			Index Future	1170.4930	1175.8160	1170.4930	1,175.8160	0
09/04/2025	AL7T On 08-May-25			Index Future	1264.5840	1274.9210	1264.5840	1,274.9210	0
09/04/2025	AL7T On 07-August-25			Index Future	1289.2970	1299.8370	1289.2970	1,299.8370	0
09/04/2025	AL7T On 06-November-25			Index Future	1314.2300	1324.9690	1314.2300	1,324.9690	0
09/04/2025	AL7T On 05-February-26			Index Future	1339.5670	1350.5100	1339.5670	1,350.5100	0
09/04/2025	AL7T On 07-May-26			Index Future	1365.1520	1376.3010	1365.1520	1,376.3010	0
09/04/2025	ALBI On 08-May-25			Index Future	1092.5740	1098.7900	1092.5740	1,098.7900	92
09/04/2025	ALBI On 07-August-25			Index Future	1113.9260	1120.2640	1113.9260	1,120.2640	0
09/04/2025	ALBI On 06-November-25			Index Future	1135.4670	1141.9240	1135.4670	1,141.9240	0
09/04/2025	ALBI On 05-February-26			Index Future	1157.3570	1163.9370	1157.3570	1,163.9370	0
09/04/2025	ALBI On 07-May-26			Index Future	1179.4630	1186.1650	1179.4630	1,186.1650	0
09/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C186 On 21-December-26			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
09/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	ES33 On 08-May-25			Bond Future	11.8204	11.6885	78.6551	79.2400	0
09/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	3883.1400	4468.0200	3.8831	4.4680	0
09/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES33 On 07-August-25			Bond Future	11.9843	11.8463	80.2116	80.8080	0
09/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	6407.0400	7003.4000	6.4070	7.0034	0
09/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES33 On 06-November-25			Bond Future	12.1681	12.0237	77.9850	78.5923	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	665.2700	57.9400	0.6653	0.0579	0
09/04/2025	ES33 On 05-February-26			Bond Future	12.3711	12.2197	79.5046	80.1232	0
09/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3690.8500	3072.2900	3.6909	3.0723	0
09/04/2025	ES33 On 07-May-26			Bond Future	12.5857	12.4268	77.2406	77.8705	0
09/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3639.9100	3010.0800	3.6399	3.0101	0
09/04/2025	ES42 On 08-May-25			Bond Future	12.4765	12.3853	72.6316	73.1282	0
09/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	4000.7500	4497.3400	4.0008	4.4973	0
09/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES42 On 07-August-25			Bond Future	12.6224	12.5276	74.0690	74.5753	0
09/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	5796.8100	6303.1200	5.7968	6.3031	0
09/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES42 On 06-November-25			Bond Future	12.7810	12.6825	71.2529	71.7685	0
09/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	2081.0200	1565.4300	2.0810	1.5654	0
09/04/2025	ES42 On 05-February-26			Bond Future	12.9471	12.8446	72.6404	73.1654	0
09/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	5959.2800	5434.2900	5.9593	5.4343	0
09/04/2025	ES42 On 07-May-26			Bond Future	13.1265	13.0198	69.7752	70.3097	0
09/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	4866.2100	4331.7000	4.8662	4.3317	0
09/04/2025	GOVI On 08-May-25			GOVI	1077.1410	1083.1860	1077.1410	1,083.1860	636
09/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	551410.0000	611860.0000	55.1410	61.1860	0
09/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	GOVI On 07-August-25			GOVI	1098.1920	1104.3550	1098.1920	1,104.3550	0
09/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	871920.0000	933550.0000	87.1920	93.3550	0
09/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	GOVI On 06-November-25			GOVI	1119.4290	1125.7080	1119.4290	1,125.7080	0
09/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	74290.0000	137080.0000	7.4290	13.7080	0
09/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	GOVI On 05-February-26			GOVI	1141.0100	1147.4070	1141.0100	1,147.4070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	89900.0000	25930.0000	8.9900	2.5930	0
09/04/2025	GOVI On 07-May-26			GOVI	1162.8040	1169.3200	1162.8040	1,169.3200	0
09/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	141960.0000	76800.0000	14.1960	7.6800	0
09/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/04/2025	IGOV On 08-May-25			Index Future	374.3880	376.7920	374.3880	376.7920	889
09/04/2025	IGOV On 07-August-25			Index Future	381.7970	384.2480	381.7970	384.2480	0
09/04/2025	IGOV On 06-November-25			Index Future	389.2710	391.7690	389.2710	391.7690	0
09/04/2025	IGOV On 05-February-26			Index Future	396.8640	399.4100	396.8640	399.4100	0
09/04/2025	IGOV On 07-May-26			Index Future	404.5310	407.1250	404.5310	407.1250	0
09/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/04/2025	R033 On 08-May-25			Bond Future	10.2742	10.1609	99.6950	100.2940	10,439
09/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	965.5300	1348.3800	0.9655	1.3484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	672.4300	456.2800	0.6724	0.4563	0
09/04/2025	R033 On 07-August-25			Bond Future	10.3845	10.2657	101.6433	102.2539	0
09/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1469.2000	1787.5500	1.4692	1.7876	0
09/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1748.5100	1456.2400	1.7485	1.4562	0
09/04/2025	R033 On 06-November-25			Bond Future	10.5085	10.3839	98.5635	99.1851	0
09/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1699.9500	1995.3100	1.7000	1.9953	0
09/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2591.8900	2265.6600	2.5919	2.2657	0
09/04/2025	R033 On 05-February-26			Bond Future	10.6447	10.5138	100.4616	101.0943	0
09/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2110.8900	2421.5300	2.1109	2.4215	0
09/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2859.1100	2536.9800	2.8591	2.5370	0
09/04/2025	R033 On 07-May-26			Bond Future	10.7950	10.6572	97.3308	97.9749	0
09/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	1826.4100	2098.8700	1.8264	2.0989	0
09/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3783.8100	3412.2300	3.7838	3.4122	0
09/04/2025	R035 On 08-May-25			Bond Future	11.0994	10.9868	88.6687	89.2741	74,437
09/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1.2400	4.0200	0.0012	0.0040	300
09/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5697.1900	5094.6100	5.6972	5.0946	0
09/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	38.0600	80.4100	0.0381	0.0804	150
09/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3666.5900	3103.5800	3.6666	3.1036	0
09/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	97.6100	182.2400	0.0976	0.1822	300
09/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2938.9000	2418.1700	2.9389	2.4182	0
09/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	571.6500	841.0500	0.5717	0.8411	0
09/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	1376.3100	1040.3500	1.3763	1.0404	150
09/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	705.9700	1009.2700	0.7060	1.0093	0
09/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	1186.2600	884.2000	1.1863	0.8842	300
09/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2212.0500	2717.0100	2.2121	2.7170	400
09/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	310.6700	210.2700	0.3107	0.2103	0
09/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3266.6900	3826.1000	3.2667	3.8261	0
09/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	131.0600	85.1100	0.1311	0.0851	150
09/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	3638.0600	4208.8700	3.6381	4.2089	0
09/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	96.4400	61.8900	0.0964	0.0619	0
09/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8023.6800	8628.6400	8.0237	8.6286	0
09/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.9200	0.5200	0.0009	0.0005	400
09/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	10990.9700	11596.3200	10.9910	11.5963	0
09/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	400

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09/04/2025	R035 On 07-August-25			Bond Future	11.2264	11.1090	90.4016	91.0187	24,120
09/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	94.6100	139.4600	0.0946	0.1395	300
09/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	6380.6100	5808.3600	6.3806	5.8084	0
09/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	478.9100	628.0300	0.4789	0.6280	300
09/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3950.2700	3482.2900	3.9503	3.4823	0
09/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2016.4800	2375.7100	2.0165	2.3757	0
09/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1632.7500	1374.8800	1.6328	1.3749	8,500
09/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2137.2400	2507.2200	2.1372	2.5072	0
09/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1545.9300	1298.8100	1.5459	1.2988	300
09/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7225.6300	7801.4500	7.2256	7.8015	0
09/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	195.7700	154.4900	0.1958	0.1545	0
09/04/2025	R035 On 06-November-25			Bond Future	11.3689	11.2464	87.6432	88.2715	0
09/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	155.7500	207.9700	0.1558	0.2080	2,000
09/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	8055.8600	7479.8100	8.0559	7.4798	0
09/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	243.4000	317.2800	0.2434	0.3173	300
09/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	7174.3400	6619.9500	7.1743	6.6200	0
09/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	525.0100	655.2600	0.5250	0.6553	2,000
09/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5612.2700	5114.2500	5.6123	5.1143	0
09/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	559.0800	695.2600	0.5591	0.6953	2,000
09/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	5481.1500	4989.0600	5.4812	4.9891	0
09/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	738.4800	903.6400	0.7385	0.9036	300
09/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4894.9700	4431.8600	4.8950	4.4319	0
09/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1362.9400	1608.9000	1.3629	1.6089	2,000
09/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3589.9400	3207.6300	3.5899	3.2076	0
09/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1383.6400	1631.8900	1.3836	1.6319	250
09/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3557.8400	3177.8200	3.5578	3.1778	0
09/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	1958.9900	2263.8700	1.9590	2.2639	0
09/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2826.7700	2503.3800	2.8268	2.5034	0
09/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2579.0300	2933.1900	2.5790	2.9332	0
09/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	2267.7700	1993.6600	2.2678	1.9937	2,000
09/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2636.6100	2994.8700	2.6366	2.9949	0
09/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	2223.8500	1953.8400	2.2239	1.9538	250
09/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3306.4200	3707.4700	3.3064	3.7075	0
09/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1787.7400	1560.5200	1.7877	1.5605	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4242.5000	4691.1400	4.2425	4.6911	0
09/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1344.0300	1164.4000	1.3440	1.1644	250
09/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4382.7400	4837.5400	4.3827	4.8375	0
09/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1289.6500	1116.1800	1.2897	1.1162	2,000
09/04/2025	R035 On 05-February-26			Bond Future	11.5252	11.3972	89.3313	89.9710	0
09/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	675.0900	815.7800	0.6751	0.8158	2,000
09/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	6307.6600	5808.6300	6.3077	5.8086	0
09/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1170.2400	1375.2000	1.1702	1.3752	0
09/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4933.4800	4498.7200	4.9335	4.4987	0
09/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1439.0500	1673.2000	1.4391	1.6732	2,000
09/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	4416.7900	4011.2200	4.4168	4.0112	0
09/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	5703.2200	6185.2000	5.7032	6.1852	0
09/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1312.8500	1155.1100	1.3129	1.1551	2,000
09/04/2025	R035 On 07-May-26			Bond Future	11.6862	11.5525	86.5273	87.1784	0
09/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1390.6600	1604.4200	1.3907	1.6044	0
09/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5523.6500	5086.2600	5.5237	5.0863	0
09/04/2025	R038 On 08-May-25			Bond Future	11.6783	11.5510	95.9653	96.7753	9,260
09/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	143.0700	286.0300	0.1431	0.2860	0
09/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	2975.3100	2308.2900	2.9753	2.3083	0
09/04/2025	R038 On 07-August-25			Bond Future	11.8182	11.6856	97.8407	98.6665	0
09/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	659.2000	883.9800	0.6592	0.8840	0
09/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	4339.1000	3738.1600	4.3391	3.7382	0
09/04/2025	R038 On 06-November-25			Bond Future	11.9702	11.8320	94.2460	95.0868	0
09/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	555.2300	719.1400	0.5552	0.7191	1,770
09/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6836.6200	6159.6900	6.8366	6.1597	0
09/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	925.9100	1161.0900	0.9259	1.1611	0
09/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	5499.3900	4893.7300	5.4994	4.8937	0
09/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4072.7700	4627.8000	4.0728	4.6278	0
09/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1933.8200	1648.0100	1.9338	1.6480	1,770
09/04/2025	R038 On 05-February-26			Bond Future	12.1323	11.9883	96.0605	96.9168	0
09/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1537.2400	1828.3400	1.5372	1.8283	0
09/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5761.9800	5196.8000	5.7620	5.1968	0
09/04/2025	R038 On 07-May-26			Bond Future	12.3059	12.1556	92.4039	93.2758	0
09/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1559.6500	1833.7200	1.5597	1.8337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	7004.9400	6407.1300	7.0049	6.4071	0
09/04/2025	R053 On 08-May-25			Bond Future	12.0901	12.0031	97.6338	98.3074	2,596
09/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	4313.3500	4922.6700	4.3134	4.9227	0
09/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	246.7900	182.5400	0.2468	0.1825	0
09/04/2025	R053 On 07-August-25			Bond Future	12.2193	12.1289	99.5418	100.2285	20,000
09/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	7546.5800	8123.0400	7.5466	8.1230	0
09/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	838.8400	728.6100	0.8388	0.7286	0
09/04/2025	R053 On 06-November-25			Bond Future	12.3580	12.2640	95.6015	96.3006	0
09/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	1675.4400	1914.0900	1.6754	1.9141	0
09/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	6288.2400	5827.7400	6.2882	5.8277	0
09/04/2025	R053 On 05-February-26			Bond Future	12.5044	12.4066	97.4420	98.1539	0
09/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1354.6100	1539.3400	1.3546	1.5393	0
09/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	9246.3700	8719.2400	9.2464	8.7192	0
09/04/2025	R053 On 07-May-26			Bond Future	12.6592	12.5574	93.4344	94.1591	0
09/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	1956.6200	2179.6000	1.9566	2.1796	0
09/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	9297.3900	8795.7000	9.2974	8.7957	0
09/04/2025	R186 On 08-May-25			Bond Future	8.2845	8.2819	107.3779	107.3819	158,550
09/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	324.6100	329.5100	0.3246	0.3295	0
09/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	44.7700	45.7100	0.0448	0.0457	0
09/04/2025	R186 On 07-August-25			Bond Future	8.3573	8.3543	104.1677	104.1717	19,834
09/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1139.2800	1143.4200	1.1393	1.1434	1,983
09/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	38.7600	38.9800	0.0388	0.0390	0
09/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1695.9200	1700.0300	1.6959	1.7000	0
09/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	15.3300	15.5200	0.0153	0.0155	0
09/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2397.9600	2401.9800	2.3980	2.4020	0
09/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	5.0200	5.1200	0.0050	0.0051	1,983
09/04/2025	R186 On 06-November-25			Bond Future	8.4792	8.4763	106.1811	106.1842	447
09/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	134.2600	135.7800	0.1343	0.1358	0
09/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	504.0400	502.4600	0.5040	0.5025	0
09/04/2025	R186 On 05-February-26			Bond Future	8.6887	8.6859	102.9189	102.9213	0
09/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	210.1500	211.5500	0.2102	0.2116	0
09/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	423.6100	422.6800	0.4236	0.4227	0
09/04/2025	R186 On 07-May-26			Bond Future	9.1150	9.1125	104.8800	104.8815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	160.3200	161.1700	0.1603	0.1612	0
09/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	410.3000	409.6700	0.4103	0.4097	0
09/04/2025	R202 On 08-May-25			Bond Future	268.4573	270.5703	268.4573	270.5703	2,157
09/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3852.7500	1739.7300	3.8528	1.7397	0
09/04/2025	R202 On 07-August-25			Bond Future	268.5158	270.6703	268.5158	270.6703	0
09/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3084.2500	929.7400	3.0843	0.9297	0
09/04/2025	R202 On 06-November-25			Bond Future	273.7711	275.9652	273.7711	275.9652	0
09/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	325.2000	0.0000	0.3252	0
09/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1868.9300	0.0000	1.8689	0.0000	0
09/04/2025	R202 On 05-February-26			Bond Future	273.7569	275.9905	273.7569	275.9905	0
09/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4063.1300	1829.4600	4.0631	1.8295	0
09/04/2025	R202 On 07-May-26			Bond Future	279.0413	281.3157	279.0413	281.3157	0
09/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1491.2600	3765.7000	1.4913	3.7657	0
09/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R209 On 08-May-25			Bond Future	11.3883	11.2555	69.1171	69.7541	22,581
09/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	2493.5900	3067.0500	2.4936	3.0671	0
09/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	156.3100	92.7800	0.1563	0.0928	0
09/04/2025	R209 On 07-August-25			Bond Future	11.5113	11.3735	70.4678	71.1172	0
09/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	5491.4900	6072.6700	5.4915	6.0727	0
09/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	301.9200	233.7400	0.3019	0.2337	0
09/04/2025	R209 On 06-November-25			Bond Future	11.6452	11.5021	68.6772	69.3385	0
09/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1355.0200	1630.7300	1.3550	1.6307	0
09/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	3107.0800	2721.4600	3.1071	2.7215	0
09/04/2025	R209 On 05-February-26			Bond Future	11.7885	11.6397	69.9998	70.6734	0
09/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	967.0300	1167.1100	0.9670	1.1671	0
09/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4979.0400	4505.6000	4.9790	4.5056	0
09/04/2025	R209 On 07-May-26			Bond Future	11.9419	11.7872	68.1816	68.8674	0
09/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1239.2000	1461.4500	1.2392	1.4615	0
09/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	5227.4900	4763.9100	5.2275	4.7639	0
09/04/2025	R210 On 08-May-25			Bond Future	245.7409	246.0853	245.7409	246.0853	4,196

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	2289.1500	1944.7200	2.2892	1.9447	0
09/04/2025	R210 On 07-August-25			Bond Future	250.6039	250.9548	250.6039	250.9548	0
09/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2163.9300	2514.8100	2.1639	2.5148	0
09/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R210 On 06-November-25			Bond Future	252.0817	252.4368	252.0817	252.4368	0
09/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	296.7900	0.0000	0.2968	0
09/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	58.2900	0.0000	0.0583	0.0000	0
09/04/2025	R210 On 05-February-26			Bond Future	256.9974	257.3574	256.9974	257.3574	0
09/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	3897.4000	4257.4000	3.8974	4.2574	0
09/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R210 On 07-May-26			Bond Future	258.4658	258.8293	258.4658	258.8293	0
09/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3065.8200	3429.2500	3.0658	3.4293	0
09/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2025	R213 On 08-May-25			Bond Future	9.8014	9.6926	89.2156	89.6534	92,942
09/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	2901.4900	3314.3100	2.9015	3.3143	0
09/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	75.6300	50.7100	0.0756	0.0507	0
09/04/2025	R213 On 07-August-25			Bond Future	9.9026	9.7877	90.9592	91.4054	17
09/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6532.3000	6968.1300	6.5323	6.9681	0
09/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	40.2100	29.8400	0.0402	0.0298	0
09/04/2025	R213 On 06-November-25			Bond Future	10.0248	9.9033	89.1636	89.6177	0
09/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1635.6700	1885.0300	1.6357	1.8850	0
09/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1541.6600	1336.9200	1.5417	1.3369	0
09/04/2025	R213 On 05-February-26			Bond Future	10.1646	10.0358	90.8814	91.3435	0
09/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1350.5700	1558.3800	1.3506	1.5584	0
09/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2339.4000	2085.0500	2.3394	2.0851	0
09/04/2025	R213 On 07-May-26			Bond Future	10.3144	10.1777	89.0599	89.5301	0
09/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1208.5900	1393.3400	1.2086	1.3933	0
09/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2993.5000	2708.0500	2.9935	2.7081	0
09/04/2025	R214 On 08-May-25			Bond Future	11.8879	11.7957	63.2727	63.7316	18,276
09/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	2610.4900	3024.9400	2.6105	3.0249	0
09/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	152.1100	107.6200	0.1521	0.1076	0
09/04/2025	R214 On 07-August-25			Bond Future	12.0095	11.9140	64.5092	64.9771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	4877.8900	5277.5800	4.8779	5.2776	0
09/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	455.6900	387.5400	0.4557	0.3875	0
09/04/2025	R214 On 06-November-25			Bond Future	12.1420	12.0431	62.4562	62.9325	0
09/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1147.9600	1322.3700	1.1480	1.3224	0
09/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3624.1400	3322.2500	3.6241	3.3223	0
09/04/2025	R214 On 05-February-26			Bond Future	12.2845	12.1819	63.6591	64.1441	0
09/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	772.9500	892.0600	0.7730	0.8921	0
09/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5889.0100	5523.1100	5.8890	5.5231	0
09/04/2025	R214 On 07-May-26			Bond Future	12.4285	12.3222	61.5717	62.0655	0
09/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1261.2300	1416.9900	1.2612	1.4170	0
09/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5633.0200	5294.9900	5.6330	5.2950	0
09/04/2025	R248 On 08-May-25			Bond Future	12.1401	12.0531	75.7048	76.2250	276,640
09/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	2888.5900	3345.6800	2.8886	3.3457	0
09/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	240.3400	177.2300	0.2403	0.1772	0
09/04/2025	R248 On 07-August-25			Bond Future	12.2692	12.1788	77.1843	77.7146	166,125
09/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	5761.5600	6208.8100	5.7616	6.2088	0
09/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	611.2900	528.2300	0.6113	0.5282	0
09/04/2025	R248 On 06-November-25			Bond Future	12.4090	12.3153	74.2338	74.7737	0
09/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1164.4400	1335.8300	1.1644	1.3358	0
09/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	5172.8600	4804.3600	5.1729	4.8044	0
09/04/2025	R248 On 05-February-26			Bond Future	12.5596	12.4620	75.6634	76.2131	0
09/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	869.2800	996.1400	0.8693	0.9961	0
09/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	7513.4500	7090.5800	7.5135	7.0906	0
09/04/2025	R248 On 07-May-26			Bond Future	12.7114	12.6100	72.6618	73.2214	0
09/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1482.7000	1652.1200	1.4827	1.6521	0
09/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	7301.1800	6911.0100	7.3012	6.9110	0
09/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0