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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	2029 On 07-August-25			Bond Future	138.3277	138.1567	138.3277	138.1567	5,425
04/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	917.6700	746.6600	0.9177	0.7467	0
04/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2029 On 06-November-25			Bond Future	139.5305	139.3557	139.5305	139.3557	0
04/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	259.5200	434.3100	0.2595	0.4343	0
04/06/2025	2029 On 05-February-26			Bond Future	142.1584	141.9792	142.1584	141.9792	0
04/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2048.3900	1869.2000	2.0484	1.8692	0
04/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2029 On 07-May-26			Bond Future	143.3303	143.1465	143.3303	143.1465	0
04/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1510.3000	1326.4700	1.5103	1.3265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2029 On 06-August-26			Bond Future	145.9536	145.7649	145.9536	145.7649	0
04/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1853.6200	1664.8900	1.8536	1.6649	0
04/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2030 On 07-August-25			Bond Future	8.6037	8.7059	98.0554	97.6884	120,913
04/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	951.8200	753.8400	0.9518	0.7538	300
04/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	534.4900	703.4500	0.5345	0.7035	0
04/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2314.2900	2006.2900	2.3143	2.0063	300
04/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	128.2400	187.1800	0.1282	0.1872	0
04/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4240.6500	3884.9600	4.2407	3.8850	0
04/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	17.9900	29.2400	0.0180	0.0292	300
04/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6472.6800	6107.0300	6.4727	6.1070	1,054
04/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1.6100	2.9000	0.0016	0.0029	0
04/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8524.8300	8157.9400	8.5248	8.1579	0
04/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0500	0.1000	0.0001	0.0001	0
04/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11699.6100	11332.6700	11.6996	11.3327	0
04/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
04/06/2025	2030 On 06-November-25			Bond Future	8.6665	8.7760	99.9037	99.5296	0
04/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1177.5600	992.1500	1.1776	0.9922	300
04/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	994.5100	1183.2600	0.9945	1.1833	0
04/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2320.8600	2052.5300	2.3209	2.0525	300
04/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	447.2900	553.1200	0.4473	0.5531	0
04/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3194.8500	2888.8500	3.1949	2.8889	0
04/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	258.2100	326.3700	0.2582	0.3264	0
04/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4795.7500	4451.4400	4.7958	4.4514	0
04/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	97.8300	127.6800	0.0978	0.1277	300
04/06/2025	2030 On 05-February-26			Bond Future	8.7474	8.8653	97.7534	97.3714	0
04/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2938.3800	2661.3600	2.9384	2.6614	0
04/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	563.8700	668.7800	0.5639	0.6688	0
04/06/2025	2030 On 07-May-26			Bond Future	8.8582	8.9858	99.5399	99.1501	0
04/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2554.1400	2305.3400	2.5541	2.3053	0
04/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	941.7100	1082.7600	0.9417	1.0828	0
04/06/2025	2030 On 06-August-26			Bond Future	9.0019	9.1409	97.3272	96.9292	0
04/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1986.9900	1770.3200	1.9870	1.7703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1363.4900	1544.8500	1.3635	1.5449	0
04/06/2025	2032 On 07-August-25			Bond Future	9.3127	9.4245	97.8292	97.3049	125,113
04/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1281.0500	1012.7600	1.2811	1.0128	300
04/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	871.2200	1127.1900	0.8712	1.1272	0
04/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2985.3300	2569.3800	2.9853	2.5694	300
04/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	269.6500	377.9600	0.2697	0.3780	0
04/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5825.2400	5324.1500	5.8252	5.3242	0
04/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	42.7300	65.9000	0.0427	0.0659	300
04/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11697.9600	11173.8400	11.6980	11.1738	0
04/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.1300	0.2700	0.0001	0.0003	0
04/06/2025	2032 On 06-November-25			Bond Future	9.3987	9.5164	95.5125	94.9781	0
04/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1580.4600	1327.9700	1.5805	1.3280	300
04/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1574.7200	1856.6300	1.5747	1.8566	0
04/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3023.0500	2658.5800	3.0231	2.6586	300
04/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	771.5200	941.4500	0.7715	0.9415	0
04/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4859.9700	4414.7500	4.8600	4.4148	0
04/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	343.3900	432.5700	0.3434	0.4326	0
04/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6663.3200	6175.3600	6.6633	6.1754	0
04/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	159.3600	205.8000	0.1594	0.2058	300
04/06/2025	2032 On 05-February-26			Bond Future	9.4989	9.6231	97.2881	96.7430	0
04/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3777.4700	3397.9300	3.7775	3.3979	0
04/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	919.7900	1085.4100	0.9198	1.0854	0
04/06/2025	2032 On 07-May-26			Bond Future	9.6138	9.7451	94.9070	94.3509	0
04/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3582.2300	3228.7300	3.5822	3.2287	0
04/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1378.7800	1581.3000	1.3788	1.5813	0
04/06/2025	2032 On 06-August-26			Bond Future	9.7491	9.8884	96.6185	96.0514	0
04/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3356.6900	3025.6000	3.3567	3.0256	0
04/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1855.5700	2091.6000	1.8556	2.0916	0
04/06/2025	2033 On 07-August-25			Bond Future	130.4375	130.4581	130.4375	130.4581	1,648
04/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1787.4500	1808.0800	1.7875	1.8081	0
04/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2033 On 06-November-25			Bond Future	131.3891	131.4097	131.3891	131.4097	5,288
04/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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04/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1750.8700	1730.3400	1.7509	1.7303	0
04/06/2025	2033 On 05-February-26			Bond Future	133.8638	133.8837	133.8638	133.8837	0
04/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	983.7600	1003.6500	0.9838	1.0037	0
04/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2033 On 07-May-26			Bond Future	134.7797	134.7986	134.7797	134.7986	0
04/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	380.3000	361.3700	0.3803	0.3614	0
04/06/2025	2033 On 06-August-26			Bond Future	137.2466	137.2645	137.2466	137.2645	0
04/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2996.5900	3014.4500	2.9966	3.0145	0
04/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2037 On 07-August-25			Bond Future	10.5863	10.7495	86.6012	85.6425	140,131
04/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	649.4600	395.1700	0.6495	0.3952	2,541
04/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2124.2900	2828.7200	2.1243	2.8287	0
04/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	1034.0700	673.7400	1.0341	0.6737	300
04/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1546.7400	2145.1300	1.5467	2.1451	0
04/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1177.6500	782.6100	1.1777	0.7826	2,341
04/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1392.6400	1956.3200	1.3926	1.9563	0
04/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1461.7700	1004.1900	1.4618	1.0042	200
04/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1144.4900	1645.6300	1.1445	1.6456	0
04/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2882.1200	2200.8200	2.8821	2.2008	300
04/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	480.6100	758.0300	0.4806	0.7580	0
04/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3199.2200	2482.8500	3.1992	2.4829	0
04/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	400.6200	642.9700	0.4006	0.6430	2,541
04/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4898.2600	4053.3700	4.8983	4.0534	0
04/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	153.0900	266.9200	0.1531	0.2669	2,541
04/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	5049.5400	4196.9200	5.0495	4.1969	7,500
04/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	140.4800	246.5800	0.1405	0.2466	7,500
04/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6939.9500	6023.5200	6.9400	6.0235	0
04/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	47.1200	89.4100	0.0471	0.0894	2,541
04/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6991.2100	6073.6800	6.9912	6.0737	0
04/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	45.7100	86.9000	0.0457	0.0869	300
04/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8723.2000	7780.8800	8.7232	7.7809	0
04/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	15.9500	32.3500	0.0160	0.0324	2,541
04/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12829.4500	11871.8300	12.8295	11.8718	0

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04/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.7900	1.8900	0.0008	0.0019	0
04/06/2025	2037 On 06-November-25			Bond Future	10.6900	10.8596	88.2337	87.2566	0
04/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1502.8600	1131.6500	1.5029	1.1317	300
04/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2615.7100	3221.5800	2.6157	3.2216	0
04/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	3124.7100	2537.9200	3.1247	2.5379	300
04/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1350.0800	1740.3700	1.3501	1.7404	0
04/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5775.6600	4992.0600	5.7757	4.9921	0
04/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	548.7000	742.1800	0.5487	0.7422	0
04/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8229.0000	7351.1500	8.2290	7.3512	0
04/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	249.1400	348.3700	0.2491	0.3484	300
04/06/2025	2037 On 05-February-26			Bond Future	10.8057	10.9823	85.6157	84.6196	0
04/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2195.0100	1770.9500	2.1950	1.7710	1,930
04/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3086.7400	3658.7000	3.0867	3.6587	0
04/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2948.1200	2437.8200	2.9481	2.4378	1,970
04/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2414.2900	2900.0100	2.4143	2.9000	0
04/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3985.2900	3379.5900	3.9853	3.3796	0
04/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1783.3100	2173.6300	1.7833	2.1736	0
04/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4585.7600	3934.2200	4.5858	3.9342	0
04/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1512.6000	1857.0800	1.5126	1.8571	1,930
04/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4740.1700	4077.7900	4.7402	4.0778	1,030
04/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1451.1900	1784.8300	1.4512	1.7848	0
04/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6611.1200	5841.7500	6.6111	5.8418	0
04/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	895.8000	1122.4500	0.8958	1.1225	1,930
04/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8374.2800	7535.4100	8.3743	7.5354	0
04/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	579.8600	737.0100	0.5799	0.7370	1,970
04/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10394.5400	9501.3600	10.3945	9.5014	0
04/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	356.9900	459.8300	0.3570	0.4598	1,030
04/06/2025	2037 On 07-May-26			Bond Future	10.9364	11.1204	87.1797	86.1646	0
04/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3135.6300	2637.1500	3.1356	2.6372	142
04/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3059.8500	3576.4500	3.0599	3.5765	0
04/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4335.7500	3734.1300	4.3358	3.7341	0
04/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2237.9300	2651.3900	2.2379	2.6514	0
04/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8512.2600	7692.4200	8.5123	7.6924	0
04/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	880.2000	1075.4400	0.8802	1.0754	142

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04/06/2025	2037 On 06-August-26			Bond Future	11.0844	11.2765	84.4923	83.4579	0
04/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5493.6000	4833.5200	5.4936	4.8335	0
04/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2188.1900	2562.5200	2.1882	2.5625	0
04/06/2025	2038 On 07-August-25			Bond Future	139.1504	138.9756	139.1504	138.9756	2,397
04/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	409.5900	584.4400	0.4096	0.5844	0
04/06/2025	2038 On 06-November-25			Bond Future	141.8074	141.6287	141.8074	141.6287	440
04/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2072.6400	2251.2700	2.0726	2.2513	0
04/06/2025	2038 On 05-February-26			Bond Future	142.3100	142.1269	142.3100	142.1269	0
04/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	889.9800	1073.0800	0.8900	1.0731	0
04/06/2025	2038 On 07-May-26			Bond Future	144.9463	144.7584	144.9463	144.7584	0
04/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	416.2600	228.3900	0.4163	0.2284	0
04/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2038 On 06-August-26			Bond Future	145.3954	145.2025	145.3954	145.2025	0
04/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	675.4200	482.5400	0.6754	0.4825	0
04/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2040 On 07-August-25			Bond Future	11.0358	11.2248	85.7381	84.5480	58,672
04/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	767.6600	442.3500	0.7677	0.4424	400
04/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2288.0200	3152.7900	2.2880	3.1528	0
04/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1022.5500	618.3100	1.0226	0.6183	680
04/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1893.3700	2679.2100	1.8934	2.6792	0
04/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1321.3300	834.7500	1.3213	0.8348	250
04/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1549.7700	2253.2700	1.5498	2.2533	0
04/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1662.7100	1093.2100	1.6627	1.0932	250
04/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1255.8400	1876.4200	1.2558	1.8764	0
04/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2042.9600	1392.6000	2.0430	1.3926	0
04/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1007.7600	1547.4800	1.0078	1.5475	680
04/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2903.7700	2106.1200	2.9038	2.1061	400
04/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	632.4900	1024.9200	0.6325	1.0249	0
04/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3374.4300	2512.9700	3.3744	2.5130	0
04/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	495.2200	823.8400	0.4952	0.8238	680

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4373.1100	3406.3900	4.3731	3.4064	0
04/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	297.8500	521.2100	0.2979	0.5212	0
04/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5954.7000	4881.8900	5.9547	4.8819	0
04/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	133.6300	250.9000	0.1336	0.2509	400
04/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8105.1400	6960.0900	8.1051	6.9601	0
04/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	43.0300	88.0600	0.0430	0.0881	0
04/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9170.9600	8008.0300	9.1710	8.0080	0
04/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	24.1000	51.2500	0.0241	0.0513	0
04/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12718.1300	11531.4300	12.7181	11.5314	0
04/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2.2600	5.6400	0.0023	0.0056	0
04/06/2025	2040 On 06-November-25			Bond Future	11.1458	11.3419	87.3543	86.1415	1,568
04/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5030.3800	4142.7400	5.0304	4.1427	0
04/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	849.6300	1174.7900	0.8496	1.1748	0
04/06/2025	2040 On 05-February-26			Bond Future	11.2674	11.4712	84.4693	83.2333	0
04/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3647.8200	2965.1700	3.6478	2.9652	0
04/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2298.9100	2852.3000	2.2989	2.8523	0
04/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4935.1000	4130.5200	4.9351	4.1305	475
04/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1644.7100	2076.1700	1.6447	2.0762	0
04/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11248.4800	10140.3900	11.2485	10.1404	0
04/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	385.8800	513.8300	0.3859	0.5138	475
04/06/2025	2040 On 07-May-26			Bond Future	11.4024	11.6143	86.0121	84.7526	0
04/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1530.1800	1174.8600	1.5302	1.1749	1,460
04/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5913.5600	6817.7600	5.9136	6.8178	0
04/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2518.8300	2011.4500	2.5188	2.0115	820
04/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4241.7200	4993.8600	4.2417	4.9939	0
04/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4269.1800	3563.3900	4.2692	3.5634	0
04/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2683.1400	3236.8700	2.6831	3.2369	0
04/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4449.0000	3726.4600	4.4490	3.7265	0
04/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2571.5800	3108.5600	2.5716	3.1086	1,460
04/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5627.2400	4808.1700	5.6272	4.8082	0
04/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1977.1300	2417.5800	1.9771	2.4176	820
04/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6390.4600	5518.8600	6.3905	5.5189	0
04/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1682.0100	2069.9300	1.6820	2.0699	1,460
04/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7682.7500	6736.4100	7.6828	6.7364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1291.9800	1605.1600	1.2920	1.6052	820
04/06/2025	2040 On 06-August-26			Bond Future	11.5537	11.7745	83.0528	81.7695	0
04/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5988.2400	5168.4700	5.9882	5.1685	0
04/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2369.3000	2832.7900	2.3693	2.8328	0
04/06/2025	2044 On 07-August-25			Bond Future	11.3160	11.4946	80.5721	79.4319	41,362
04/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	125.5500	56.9100	0.1256	0.0569	9,000
04/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4758.0000	5829.5700	4.7580	5.8296	0
04/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1367.4300	883.4500	1.3674	0.8835	9,000
04/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1470.8000	2127.0300	1.4708	2.1270	0
04/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3729.7000	2857.1000	3.7297	2.8571	0
04/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	396.2400	663.8500	0.3962	0.6639	9,000
04/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5553.8700	4541.0300	5.5539	4.5410	0
04/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	155.0200	282.3900	0.1550	0.2824	5,600
04/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11540.0200	10407.1500	11.5400	10.4072	0
04/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5.9100	13.2500	0.0059	0.0133	0
04/06/2025	2044 On 06-November-25			Bond Future	11.4261	11.6112	82.0909	80.9289	71,579
04/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4037.6800	3279.1400	4.0377	3.2791	0
04/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1235.5600	1639.0100	1.2356	1.6390	0
04/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4562.9300	3756.4900	4.5629	3.7565	0
04/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1046.3800	1401.9300	1.0464	1.4019	5,800
04/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5475.7000	4599.2300	5.4757	4.5992	0
04/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	792.0100	1077.5300	0.7920	1.0775	5,600
04/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5709.4800	4817.3800	5.7095	4.8174	0
04/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	738.5300	1008.4200	0.7385	1.0084	5,800
04/06/2025	2044 On 05-February-26			Bond Future	11.5471	11.7392	79.2333	78.0490	0
04/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2904.7500	2330.6800	2.9048	2.3307	0
04/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2824.1600	3434.3700	2.8242	3.4344	0
04/06/2025	2044 On 07-May-26			Bond Future	11.6801	11.8797	80.6803	79.4736	0
04/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3850.0500	3218.8400	3.8501	3.2188	0
04/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3121.4800	3696.9900	3.1215	3.6970	0
04/06/2025	2044 On 06-August-26			Bond Future	11.8282	12.0360	77.7499	76.5204	0
04/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5943.5400	5166.8100	5.9435	5.1668	0
04/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2523.2100	2975.9500	2.5232	2.9760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	2046 On 07-August-25			Bond Future	119.4963	119.8221	119.4963	119.8221	12,424
04/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	806.2800	1132.1300	0.8063	1.1321	0
04/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2046 On 06-November-25			Bond Future	119.5176	119.8492	119.5176	119.8492	7,518
04/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5892.4200	5560.8500	5.8924	5.5609	0
04/06/2025	2046 On 05-February-26			Bond Future	121.7683	122.1050	121.7683	122.1050	0
04/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	118.3200	455.0400	0.1183	0.4550	0
04/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2046 On 07-May-26			Bond Future	121.7260	122.0679	121.7260	122.0679	0
04/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3224.0500	2882.1400	3.2241	2.8821	0
04/06/2025	2046 On 06-August-26			Bond Future	123.9524	124.2992	123.9524	124.2992	0
04/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1572.4400	1919.1900	1.5724	1.9192	0
04/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2050 On 07-August-25			Bond Future	118.7337	118.7091	118.7337	118.7091	10,256
04/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1156.3200	1180.8600	1.1563	1.1809	0
04/06/2025	2050 On 06-November-25			Bond Future	121.0008	120.9755	121.0008	120.9755	4,109
04/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3419.1700	3444.5400	3.4192	3.4445	0
04/06/2025	2050 On 05-February-26			Bond Future	120.8642	120.8374	120.8642	120.8374	0
04/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1955.8000	1982.6000	1.9558	1.9826	0
04/06/2025	2050 On 07-May-26			Bond Future	123.1031	123.0747	123.1031	123.0747	0
04/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	966.9100	995.3000	0.9669	0.9953	0
04/06/2025	2050 On 06-August-26			Bond Future	122.8999	122.8696	122.8999	122.8696	0
04/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	370.1300	400.4200	0.3701	0.4004	0
04/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	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
04/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	AL37 On 07-August-25			Index Future	1148.3150		1143.3180	1148.3150	1,143.3180	0
04/06/2025	AL37 On 06-November-25			Index Future	1169.9640		1164.8710	1169.9640	1,164.8710	0
04/06/2025	AL37 On 05-February-26			Index Future	1191.7290		1186.5390	1191.7290	1,186.5390	0
04/06/2025	AL37 On 07-May-26			Index Future	1213.5530		1208.2650	1213.5530	1,208.2650	0
04/06/2025	AL37 On 06-August-26			Index Future	1235.2790		1229.8910	1235.2790	1,229.8910	0
04/06/2025	AL7T On 07-August-25			Index Future	1386.5280		1373.5850	1386.5280	1,373.5850	0
04/06/2025	AL7T On 06-November-25			Index Future	1412.6680		1399.4790	1412.6680	1,399.4790	0
04/06/2025	AL7T On 05-February-26			Index Future	1438.9490		1425.5110	1438.9490	1,425.5110	0
04/06/2025	AL7T On 07-May-26			Index Future	1465.3000		1451.6120	1465.3000	1,451.6120	0
04/06/2025	AL7T On 06-August-26			Index Future	1491.5320		1477.5940	1491.5320	1,477.5940	0
04/06/2025	ALBI On 07-August-25			Index Future	1177.9310		1168.2190	1177.9310	1,168.2190	77
04/06/2025	ALBI On 06-November-25			Index Future	1200.1380		1190.2420	1200.1380	1,190.2420	0
04/06/2025	ALBI On 05-February-26			Index Future	1222.4650		1212.3820	1222.4650	1,212.3820	0
04/06/2025	ALBI On 07-May-26			Index Future	1244.8520		1234.5810	1244.8520	1,234.5810	0
04/06/2025	ALBI On 06-August-26			Index Future	1267.1380		1256.6780	1267.1380	1,256.6780	0
04/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
04/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
04/06/2025	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
04/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	ES33 On 07-August-25			Bond Future	10.7948	10.9489	85.5555	84.8367	0
04/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11750.8600	11032.1400	11.7509	11.0321	0
04/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES33 On 06-November-25			Bond Future	10.9311	11.0925	83.3942	82.6614	0
04/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4743.9300	4011.1800	4.7439	4.0112	0
04/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES33 On 05-February-26			Bond Future	11.0860	11.2553	84.9641	84.2168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1768.6100	1021.3400	1.7686	1.0213	0
04/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES33 On 07-May-26			Bond Future	11.2519	11.4297	82.7418	81.9799	0
04/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1861.2200	1099.3100	1.8612	1.0993	0
04/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES33 On 06-August-26			Bond Future	11.4387	11.6258	84.2522	83.4754	0
04/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2383.5100	1606.7300	2.3835	1.6067	0
04/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES42 On 07-August-25			Bond Future	11.5123	11.6909	80.3714	79.3004	0
04/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12099.2500	11028.2100	12.0993	11.0282	0
04/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES42 On 06-November-25			Bond Future	11.6338	11.8192	77.6409	76.5491	0
04/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4307.0000	3215.2500	4.3070	3.2153	0
04/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES42 On 05-February-26			Bond Future	11.7637	11.9562	79.1018	77.9888	0
04/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	502.1100	0.0000	0.5021	0.0000	0
04/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	610.9000	0.0000	0.6109	0
04/06/2025	ES42 On 07-May-26			Bond Future	11.9054	12.1057	76.3010	75.1666	0
04/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1659.5900	525.1900	1.6596	0.5252	0
04/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	ES42 On 06-August-26			Bond Future	12.0573	12.2657	77.6914	76.5354	0
04/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3217.1100	2061.0700	3.2171	2.0611	0
04/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	GOVI On 07-August-25			GOVI	1159.6980	1150.4680	1159.6980	1,150.4680	612
04/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1486980.0000	1394680.0000	148.6980	139.4680	0
04/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	GOVI On 06-November-25			GOVI	1181.5610	1172.1560	1181.5610	1,172.1560	0
04/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	695610.0000	601560.0000	69.5610	60.1560	0
04/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	GOVI On 05-February-26			GOVI	1203.5430	1193.9600	1203.5430	1,193.9600	0
04/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	535430.0000	439600.0000	53.5430	43.9600	0
04/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	GOVI On 07-May-26			GOVI	1225.5830	1215.8210	1225.5830	1,215.8210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	485830.0000	388210.0000	48.5830	38.8210	0
04/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	GOVI On 06-August-26			GOVI	1247.5240	1237.5830	1247.5240	1,237.5830	0
04/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	585240.0000	485830.0000	58.5240	48.5830	0
04/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/06/2025	IGOV On 07-August-25			Index Future	382.9860	381.3200	382.9860	381.3200	724
04/06/2025	IGOV On 06-November-25			Index Future	390.2990	388.6010	390.2990	388.6010	8
04/06/2025	IGOV On 05-February-26			Index Future	397.6510	395.9200	397.6510	395.9200	0
04/06/2025	IGOV On 07-May-26			Index Future	405.0230	403.2590	405.0230	403.2590	0
04/06/2025	IGOV On 06-August-26			Index Future	412.3620	410.5640	412.3620	410.5640	0
04/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/06/2025	R033 On 07-August-25			Bond Future	9.5055	9.6172	106.2800	105.6755	7,026
04/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4496.9600	3961.1200	4.4970	3.9611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	139.6000	208.2700	0.1396	0.2083	0
04/06/2025	R033 On 06-November-25			Bond Future	9.5953	9.7125	103.2400	102.6237	0
04/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4382.5900	3912.1200	4.3826	3.9121	0
04/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	598.0400	743.8300	0.5980	0.7438	0
04/06/2025	R033 On 05-February-26			Bond Future	9.6982	9.8215	105.1591	104.5305	0
04/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4841.0400	4379.8300	4.8410	4.3798	0
04/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	891.7000	1059.0900	0.8917	1.0591	0
04/06/2025	R033 On 07-May-26			Bond Future	9.8148	9.9448	102.0380	101.3970	0
04/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4291.2400	3876.4600	4.2912	3.8765	0
04/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1541.4800	1767.7300	1.5415	1.7677	0
04/06/2025	R033 On 06-August-26			Bond Future	9.9497	10.0870	103.8774	103.2236	0
04/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3654.5500	3282.5800	3.6546	3.2826	0
04/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2231.4300	2513.2700	2.2314	2.5133	0
04/06/2025	R035 On 07-August-25			Bond Future	10.0352	10.1826	96.9456	96.1004	87,233
04/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1397.0700	996.1200	1.3971	0.9961	300
04/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1139.1000	1583.3700	1.1391	1.5834	0
04/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3415.2100	2759.0700	3.4152	2.7591	300
04/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	342.6000	531.6800	0.3426	0.5317	0
04/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4959.1500	4208.8600	4.9592	4.2089	0
04/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	145.0500	239.9800	0.1451	0.2400	8,500
04/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6973.8800	6164.6300	6.9739	6.1646	0
04/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	46.1800	82.1500	0.0462	0.0822	17,500
04/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	7176.3400	6363.5900	7.1763	6.3636	0
04/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	41.0600	73.5300	0.0411	0.0735	300
04/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13574.1200	12729.3000	13.5741	12.7293	0
04/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.2900	0.6900	0.0003	0.0007	0
04/06/2025	R035 On 06-November-25			Bond Future	10.1340	10.2877	94.2694	93.4079	10,086
04/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1358.7800	1044.2200	1.3588	1.0442	2,000
04/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2632.7400	3179.6300	2.6327	3.1796	0
04/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1814.9200	1432.6800	1.8149	1.4327	300
04/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2119.7100	2598.9200	2.1197	2.5989	0
04/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2895.4000	2387.8500	2.8954	2.3879	2,000
04/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1356.5100	1710.4100	1.3565	1.7104	0
04/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	3004.7000	2486.6000	3.0047	2.4866	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1300.6200	1643.9700	1.3006	1.6440	0
04/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3535.6100	2970.6700	3.5356	2.9707	300
04/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1065.9500	1362.4600	1.0660	1.3625	0
04/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3933.8600	3338.1300	3.9339	3.3381	0
04/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	922.6100	1188.3300	0.9226	1.1883	8,500
04/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	5027.6700	4362.6600	5.0277	4.3627	2,000
04/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	628.5200	824.9600	0.6285	0.8250	0
04/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	5071.2100	4403.8500	5.0712	4.4039	250
04/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	619.2600	813.3500	0.6193	0.8134	0
04/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	6181.7900	5462.5200	6.1818	5.4625	0
04/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	423.4200	565.6000	0.4234	0.5656	0
04/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	7234.1700	6478.0900	7.2342	6.4781	0
04/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	296.7600	402.1300	0.2968	0.4021	2,000
04/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7326.5400	6567.6900	7.3265	6.5677	0
04/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	287.6300	390.2300	0.2876	0.3902	250
04/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8348.9100	7563.7400	8.3489	7.5637	0
04/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	204.0800	280.3600	0.2041	0.2804	300
04/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9656.3800	8846.8000	9.6564	8.8468	0
04/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	131.7600	183.6300	0.1318	0.1836	250
04/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9843.0400	9030.6400	9.8430	9.0306	0
04/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	123.8000	172.8500	0.1238	0.1729	2,000
04/06/2025	R035 On 05-February-26			Bond Future	10.2461	10.4068	96.0221	95.1438	0
04/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	3051.4100	2571.1900	3.0514	2.5712	2,000
04/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	1993.1800	2391.2300	1.9932	2.3912	0
04/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4291.6700	3714.1100	4.2917	3.7141	0
04/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1364.1100	1664.8200	1.3641	1.6648	0
04/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4869.2300	4255.3200	4.8692	4.2553	2,000
04/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1156.1700	1420.5300	1.1562	1.4205	0
04/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	5106.3300	4478.8300	5.1063	4.4788	0
04/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1081.6500	1332.4200	1.0817	1.3324	0
04/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	11277.0400	10457.8600	11.2770	10.4579	0
04/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	195.8700	254.9600	0.1959	0.2550	2,000
04/06/2025	R035 On 07-May-26			Bond Future	10.3634	10.5313	93.2739	92.3787	0
04/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4482.3900	3923.4300	4.4824	3.9234	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1868.7400	2205.0200	1.8687	2.2050	0
04/06/2025	R035 On 06-August-26			Bond Future	10.4974	10.6734	94.9565	94.0440	0
04/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	5032.1300	4461.8600	5.0321	4.4619	0
04/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2156.4100	2498.6100	2.1564	2.4986	0
04/06/2025	R038 On 07-August-25			Bond Future	10.6609	10.8189	105.4213	104.3348	6,513
04/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4242.7400	3376.2700	4.2427	3.3763	0
04/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	342.0700	562.1200	0.3421	0.5621	0
04/06/2025	R038 On 06-November-25			Bond Future	10.7722	10.9366	101.9238	100.8165	0
04/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3166.0500	2545.4900	3.1661	2.5455	1,770
04/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1769.6400	2256.3800	1.7696	2.2564	0
04/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4328.3500	3592.7900	4.3284	3.5928	0
04/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1224.0300	1595.7700	1.2240	1.5958	0
04/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10058.5800	9048.2800	10.0586	9.0483	0
04/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	241.8300	338.8300	0.2418	0.3388	1,770
04/06/2025	R038 On 05-February-26			Bond Future	10.8941	11.0654	103.8183	102.6895	0
04/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5186.0100	4443.8100	5.1860	4.4438	0
04/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1653.0000	2039.6100	1.6530	2.0396	0
04/06/2025	R038 On 07-May-26			Bond Future	11.0267	11.2053	100.2310	99.0806	0
04/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4977.1300	4296.6800	4.9771	4.2967	0
04/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2595.3400	3065.2700	2.5953	3.0653	0
04/06/2025	R038 On 06-August-26			Bond Future	11.1732	11.3598	102.0371	100.8647	0
04/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6253.6300	5511.9600	6.2536	5.5120	0
04/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2573.4700	3004.1500	2.5735	3.0042	0
04/06/2025	R053 On 07-August-25			Bond Future	11.1870	11.3650	107.9466	106.4041	22,800
04/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15123.6600	13594.3300	15.1237	13.5943	0
04/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	11.1900	24.3500	0.0112	0.0244	0
04/06/2025	R053 On 06-November-25			Bond Future	11.2918	11.4764	104.1184	102.5465	0
04/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5548.7000	4513.5800	5.5487	4.5136	0
04/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1644.5700	2181.3700	1.6446	2.1814	0
04/06/2025	R053 On 05-February-26			Bond Future	11.4045	11.5963	106.0536	104.4515	0
04/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4382.7600	3564.6200	4.3828	3.5646	0
04/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3662.9300	4446.8700	3.6629	4.4469	0
04/06/2025	R053 On 07-May-26			Bond Future	11.5251	11.7243	102.1300	100.4976	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5399.0900	4522.3600	5.3991	4.5224	0
04/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4044.2800	4799.9200	4.0443	4.7999	0
04/06/2025	R053 On 06-August-26			Bond Future	11.6561	11.8634	103.9698	102.3068	0
04/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8290.2200	7231.3100	8.2902	7.2313	0
04/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3431.6900	4035.7900	3.4317	4.0358	0
04/06/2025	R186 On 07-August-25			Bond Future	7.8688	7.9226	104.7983	104.7287	180,298
04/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1731.8200	1662.5600	1.7318	1.6626	1,983
04/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.7300	1.1000	0.0007	0.0011	0
04/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2311.2900	2241.7300	2.3113	2.2417	0
04/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.1300	0.2000	0.0001	0.0002	0
04/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3023.5200	2953.8900	3.0235	2.9539	0
04/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,983
04/06/2025	R186 On 06-November-25			Bond Future	7.9202	7.9872	106.7740	106.7027	7,266
04/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	391.7000	348.9000	0.3917	0.3489	0
04/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	168.6200	197.1000	0.1686	0.1971	0
04/06/2025	R186 On 05-February-26			Bond Future	8.0416	8.1301	103.4542	103.3807	0
04/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	483.7200	436.4300	0.4837	0.4364	0
04/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	161.9000	188.1000	0.1619	0.1881	0
04/06/2025	R186 On 07-May-26			Bond Future	8.3254	8.4536	105.3454	105.2695	0
04/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	396.5200	351.2000	0.3965	0.3512	0
04/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	181.1300	211.6700	0.1811	0.2117	0
04/06/2025	R186 On 06-August-26			Bond Future	9.0451	9.2665	101.9407	101.8623	0
04/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	102.2100	77.5000	0.1022	0.0775	0
04/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	270.8300	324.5200	0.2708	0.3245	0
04/06/2025	R202 On 07-August-25			Bond Future	269.4307	269.3777	269.4307	269.3777	955
04/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2169.3500	2222.2800	2.1694	2.2223	0
04/06/2025	R202 On 06-November-25			Bond Future	274.5755	274.5207	274.5755	274.5207	460
04/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1064.4800	1119.2900	1.0645	1.1193	0
04/06/2025	R202 On 05-February-26			Bond Future	274.4055	274.3473	274.4055	274.3473	0
04/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3414.5100	3472.7200	3.4145	3.4727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R202 On 07-May-26			Bond Future	279.4894	279.4276	279.4894	279.4276	0
04/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1939.3700	1877.6000	1.9394	1.8776	0
04/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R202 On 06-August-26			Bond Future	279.1734	279.1076	279.1734	279.1076	0
04/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	313.3500	247.5600	0.3134	0.2476	0
04/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R209 On 07-August-25			Bond Future	10.3559	10.5080	76.1748	75.3882	10,910
04/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10897.2900	10111.7800	10.8973	10.1118	0
04/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.8100	1.8600	0.0008	0.0019	0
04/06/2025	R209 On 06-November-25			Bond Future	10.4524	10.6103	74.4586	73.6570	6,367
04/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4618.5800	4000.5000	4.6186	4.0005	0
04/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	589.2600	772.7300	0.5893	0.7727	0
04/06/2025	R209 On 05-February-26			Bond Future	10.5589	10.7230	75.8428	75.0257	0
04/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3382.7200	2888.5400	3.3827	2.8885	0
04/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1551.7600	1874.6800	1.5518	1.8747	0
04/06/2025	R209 On 07-May-26			Bond Future	10.6751	10.8458	74.0781	73.2453	0
04/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3851.4800	3353.3600	3.8515	3.3534	0
04/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1943.2400	2277.8800	1.9432	2.2779	0
04/06/2025	R209 On 06-August-26			Bond Future	10.8045	10.9822	75.4142	74.5655	0
04/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4773.1400	4238.4500	4.7731	4.2385	0
04/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2025.4900	2339.4500	2.0255	2.3395	0
04/06/2025	R210 On 07-August-25			Bond Future	249.6002	249.5621	249.6002	249.5621	967
04/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	1160.2300	1122.1300	1.1602	1.1221	0
04/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R210 On 06-November-25			Bond Future	250.9397	250.9000	250.9397	250.9000	300
04/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1200.3400	1240.0200	1.2003	1.2400	0
04/06/2025	R210 On 05-February-26			Bond Future	255.6656	255.6231	255.6656	255.6231	0
04/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2565.6100	2523.1200	2.5656	2.5231	0
04/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R210 On 07-May-26			Bond Future	256.9192	256.8735	256.9192	256.8735	0
04/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1519.2100	1473.5100	1.5192	1.4735	0
04/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R210 On 06-August-26			Bond Future	261.6202	261.5709	261.6202	261.5709	0
04/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1780.2100	1730.9200	1.7802	1.7309	0
04/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/06/2025	R213 On 07-August-25			Bond Future	8.9957	9.0970	94.5581	94.1469	17,184
04/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10091.0700	9679.9200	10.0911	9.6799	0
04/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	0
04/06/2025	R213 On 06-November-25			Bond Future	9.0761	9.1834	92.7884	92.3691	77,823
04/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4014.0300	3666.5200	4.0140	3.6665	0
04/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	295.3000	367.0000	0.2953	0.3670	0
04/06/2025	R213 On 05-February-26			Bond Future	9.1738	9.2880	94.5138	94.0860	0
04/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3385.2600	3081.3700	3.3853	3.0814	0
04/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	741.6800	865.5800	0.7417	0.8656	0
04/06/2025	R213 On 07-May-26			Bond Future	9.2812	9.4027	92.6901	92.2536	0
04/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2966.8300	2688.7400	2.9668	2.6887	0
04/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1121.4700	1279.8700	1.1215	1.2799	0
04/06/2025	R213 On 06-August-26			Bond Future	9.4126	9.5426	94.3633	93.9179	0
04/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2569.8900	2319.9200	2.5699	2.3199	0
04/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1622.7800	1818.1900	1.6228	1.8182	0
04/06/2025	R214 On 07-August-25			Bond Future	10.9276	11.1051	70.1343	69.1606	8,687
04/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10051.2000	9082.6300	10.0512	9.0826	0
04/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3.9300	9.0300	0.0039	0.0090	0
04/06/2025	R214 On 06-November-25			Bond Future	11.0279	11.2115	68.1579	67.1657	31,299
04/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4048.3600	3343.4300	4.0484	3.3434	0
04/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	822.8100	1110.1100	0.8228	1.1101	0
04/06/2025	R214 On 05-February-26			Bond Future	11.1382	11.3284	69.4251	68.4139	0
04/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2776.0400	2248.0000	2.7760	2.2480	0
04/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2126.0300	2609.2600	2.1260	2.6093	0
04/06/2025	R214 On 07-May-26			Bond Future	11.2510	11.4480	67.3959	66.3655	0
04/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3739.6400	3154.2700	3.7396	3.1543	0
04/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2287.1800	2732.2200	2.2872	2.7322	0
04/06/2025	R214 On 06-August-26			Bond Future	11.3759	11.5802	68.6116	67.5618	0
04/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5075.0100	4408.3900	5.0750	4.4084	0
04/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2089.2200	2472.4600	2.0892	2.4725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2025	R248 On 07-August-25			Bond Future	11.2836	11.4616	83.3471	82.1696	207,482
04/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11323.3800	10157.6900	11.3234	10.1577	0
04/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	10.3000	22.0700	0.0103	0.0221	0
04/06/2025	R248 On 06-November-25			Bond Future	11.3923	11.5768	80.4779	79.2780	18,439
04/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3683.1900	2944.7500	3.6832	2.9448	0
04/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1447.5000	1908.9500	1.4475	1.9090	0
04/06/2025	R248 On 05-February-26			Bond Future	11.5114	11.7030	81.9741	80.7512	0
04/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2834.5400	2268.1800	2.8345	2.2682	0
04/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3167.9500	3824.4700	3.1680	3.8245	0
04/06/2025	R248 On 07-May-26			Bond Future	11.6326	11.8315	79.0322	77.7861	260
04/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3824.6100	3182.8000	3.8246	3.1828	0
04/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3272.7000	3876.9600	3.2727	3.8770	0
04/06/2025	R248 On 06-August-26			Bond Future	11.7664	11.9732	80.4571	79.1876	0
04/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6239.1300	5435.1800	6.2391	5.4352	0
04/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2631.2900	3096.7900	2.6313	3.0968	0
04/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0