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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
05/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	2029 On 07-August-25			Bond Future	138.1863	138.3277	138.1863	138.3277	5,425
05/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	776.2600	917.6700	0.7763	0.9177	0
05/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2029 On 06-November-25			Bond Future	139.3867	139.5305	139.3867	139.5305	0
05/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	403.2800	259.5200	0.4033	0.2595	0
05/06/2025	2029 On 05-February-26			Bond Future	142.0123	142.1584	142.0123	142.1584	0
05/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1902.3300	2048.3900	1.9023	2.0484	0
05/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2029 On 07-May-26			Bond Future	143.1830	143.3303	143.1830	143.3303	0
05/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1362.9900	1510.3000	1.3630	1.5103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2029 On 06-August-26			Bond Future	145.8041	145.9536	145.8041	145.9536	0
05/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1704.1300	1853.6200	1.7041	1.8536	0
05/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2030 On 07-August-25			Bond Future	8.6447	8.6037	97.9078	98.0554	122,605
05/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	860.7900	951.8200	0.8608	0.9518	300
05/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	591.0600	534.4900	0.5911	0.5345	0
05/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2183.4100	2314.2900	2.1834	2.3143	300
05/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	144.9600	128.2400	0.1450	0.1282	0
05/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4095.6000	4240.6500	4.0956	4.2407	0
05/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	20.5400	17.9900	0.0205	0.0180	300
05/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6325.3000	6472.6800	6.3253	6.4727	1,054
05/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1.8300	1.6100	0.0018	0.0016	0
05/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8377.2300	8524.8300	8.3772	8.5248	0
05/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	0
05/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11552.0100	11699.6100	11.5520	11.6996	0
05/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
05/06/2025	2030 On 06-November-25			Bond Future	8.7104	8.6665	99.7535	99.9037	0
05/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1095.7500	1177.5600	1.0958	1.1776	300
05/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1062.9400	994.5100	1.0629	0.9945	0
05/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2206.8000	2320.8600	2.2068	2.3209	300
05/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	483.4700	447.2900	0.4835	0.4473	0
05/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3066.9900	3194.8500	3.0670	3.1949	0
05/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	280.5900	258.2100	0.2806	0.2582	0
05/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4654.6600	4795.7500	4.6547	4.7958	0
05/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	106.9800	97.8300	0.1070	0.0978	300
05/06/2025	2030 On 05-February-26			Bond Future	8.7945	8.7474	97.6006	97.7534	0
05/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2822.5600	2938.3800	2.8226	2.9384	0
05/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	600.8000	563.8700	0.6008	0.5639	0
05/06/2025	2030 On 07-May-26			Bond Future	8.9089	8.8582	99.3847	99.5399	0
05/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2450.2400	2554.1400	2.4502	2.5541	0
05/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	993.0500	941.7100	0.9931	0.9417	0
05/06/2025	2030 On 06-August-26			Bond Future	9.0569	9.0019	97.1695	97.3272	0
05/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1896.6500	1986.9900	1.8967	1.9870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1430.8500	1363.4900	1.4309	1.3635	0
05/06/2025	2032 On 07-August-25			Bond Future	9.3532	9.3127	97.6388	97.8292	124,963
05/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1167.6000	1281.0500	1.1676	1.2811	300
05/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	948.1200	871.2200	0.9481	0.8712	0
05/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2822.7600	2985.3300	2.8228	2.9853	300
05/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	297.4300	269.6500	0.2974	0.2697	0
05/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5639.5200	5825.2400	5.6395	5.8252	0
05/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	47.3600	42.7300	0.0474	0.0427	300
05/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11507.6300	11697.9600	11.5076	11.6980	0
05/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.1500	0.1300	0.0002	0.0001	0
05/06/2025	2032 On 06-November-25			Bond Future	9.4413	9.3987	95.3187	95.5125	0
05/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1478.6500	1580.4600	1.4787	1.5805	300
05/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1666.7300	1574.7200	1.6667	1.5747	0
05/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2881.5900	3023.0500	2.8816	3.0231	300
05/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	823.8800	771.5200	0.8239	0.7715	0
05/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4691.9100	4859.9700	4.6919	4.8600	0
05/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	369.1500	343.3900	0.3692	0.3434	0
05/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6482.1300	6663.3200	6.4821	6.6633	0
05/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	171.9900	159.3600	0.1720	0.1594	300
05/06/2025	2032 On 05-February-26			Bond Future	9.5438	9.4989	97.0909	97.2881	0
05/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3632.9300	3777.4700	3.6329	3.7775	0
05/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	972.4600	919.7900	0.9725	0.9198	0
05/06/2025	2032 On 07-May-26			Bond Future	9.6610	9.6138	94.7065	94.9070	0
05/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3448.0800	3582.2300	3.4481	3.5822	0
05/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1445.1200	1378.7800	1.4451	1.3788	0
05/06/2025	2032 On 06-August-26			Bond Future	9.7990	9.7491	96.4148	96.6185	0
05/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3231.5300	3356.6900	3.2315	3.3567	0
05/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1934.1700	1855.5700	1.9342	1.8556	0
05/06/2025	2033 On 07-August-25			Bond Future	130.5813	130.4375	130.5813	130.4375	1,648
05/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1931.3300	1787.4500	1.9313	1.7875	0
05/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2033 On 06-November-25			Bond Future	131.5359	131.3891	131.5359	131.3891	5,288
05/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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05/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1604.0600	1750.8700	1.6041	1.7509	0
05/06/2025	2033 On 05-February-26			Bond Future	134.0137	133.8638	134.0137	133.8638	0
05/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1133.7400	983.7600	1.1337	0.9838	0
05/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2033 On 07-May-26			Bond Future	134.9338	134.7797	134.9338	134.7797	0
05/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	226.2400	380.3000	0.2262	0.3803	0
05/06/2025	2033 On 06-August-26			Bond Future	137.4040	137.2466	137.4040	137.2466	0
05/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3154.0300	2996.5900	3.1540	2.9966	0
05/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2037 On 07-August-25			Bond Future	10.6261	10.5863	86.3657	86.6012	140,631
05/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	567.5500	649.4600	0.5676	0.6495	2,541
05/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2277.8700	2124.2900	2.2779	2.1243	0
05/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	923.3600	1034.0700	0.9234	1.0341	300
05/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1671.5200	1546.7400	1.6715	1.5467	0
05/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1057.9400	1177.6500	1.0579	1.1777	2,341
05/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1508.4200	1392.6400	1.5084	1.3926	0
05/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1326.3600	1461.7700	1.3264	1.4618	200
05/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1244.5700	1144.4900	1.2446	1.1445	0
05/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2695.5600	2882.1200	2.6956	2.8821	300
05/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	529.5400	480.6100	0.5295	0.4806	0
05/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3005.3900	3199.2200	3.0054	3.1992	0
05/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	442.2800	400.6200	0.4423	0.4006	2,541
05/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4679.9000	4898.2600	4.6799	4.8983	0
05/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	170.2200	153.0900	0.1702	0.1531	2,541
05/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4829.8200	5049.5400	4.8298	5.0495	7,500
05/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	156.2500	140.4800	0.1563	0.1405	7,500
05/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6709.8800	6939.9500	6.7099	6.9400	0
05/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	52.5400	47.1200	0.0525	0.0471	2,541
05/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6760.9700	6991.2100	6.7610	6.9912	0
05/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	50.9600	45.7100	0.0510	0.0457	300
05/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8489.5300	8723.2000	8.4895	8.7232	0
05/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	17.7700	15.9500	0.0178	0.0160	2,541
05/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12594.0400	12829.4500	12.5940	12.8295	0

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05/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.8700	0.7900	0.0009	0.0008	0
05/06/2025	2037 On 06-November-25			Bond Future	10.7313	10.6900	87.9938	88.2337	0
05/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1397.2400	1502.8600	1.3972	1.5029	300
05/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2749.9100	2615.7100	2.7499	2.6157	0
05/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2966.1500	3124.7100	2.9662	3.1247	300
05/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1431.3400	1350.0800	1.4313	1.3501	0
05/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5572.9400	5775.6600	5.5729	5.7757	0
05/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	585.8000	548.7000	0.5858	0.5487	0
05/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8006.9200	8229.0000	8.0069	8.2290	0
05/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	266.8800	249.1400	0.2669	0.2491	300
05/06/2025	2037 On 05-February-26			Bond Future	10.8487	10.8057	85.3716	85.6157	0
05/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2079.0600	2195.0100	2.0791	2.1950	1,930
05/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3214.8700	3086.7400	3.2149	3.0867	0
05/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2810.8700	2948.1200	2.8109	2.9481	1,970
05/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2521.1200	2414.2900	2.5211	2.4143	0
05/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3825.1300	3985.2900	3.8251	3.9853	0
05/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1867.2300	1783.3100	1.8672	1.7833	0
05/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4414.8500	4585.7600	4.4149	4.5858	0
05/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1585.7700	1512.6000	1.5858	1.5126	1,930
05/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4566.7400	4740.1700	4.5667	4.7402	1,030
05/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1521.8400	1451.1900	1.5218	1.4512	0
05/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6413.3700	6611.1200	6.4134	6.6111	0
05/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	942.1300	895.8000	0.9421	0.8958	1,930
05/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8161.3400	8374.2800	8.1613	8.3743	0
05/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	611.0000	579.8600	0.6110	0.5799	1,970
05/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10170.1400	10394.5400	10.1701	10.3945	0
05/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	376.6700	356.9900	0.3767	0.3570	1,030
05/06/2025	2037 On 07-May-26			Bond Future	10.9811	10.9364	86.9315	87.1797	0
05/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3003.1300	3135.6300	3.0031	3.1356	142
05/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3175.5800	3059.8500	3.1756	3.0599	0
05/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4178.3400	4335.7500	4.1783	4.3358	0
05/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2328.7500	2237.9300	2.3288	2.2379	0
05/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8304.5100	8512.2600	8.3045	8.5123	0
05/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	920.6800	880.2000	0.9207	0.8802	142

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05/06/2025	2037 On 06-August-26			Bond Future	11.1309	11.0844	84.2399	84.4923	0
05/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5323.5800	5493.6000	5.3236	5.4936	0
05/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2270.5700	2188.1900	2.2706	2.1882	0
05/06/2025	2038 On 07-August-25			Bond Future	139.1598	139.1504	139.1598	139.1504	2,397
05/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	400.2400	409.5900	0.4002	0.4096	0
05/06/2025	2038 On 06-November-25			Bond Future	141.8172	141.8074	141.8172	141.8074	440
05/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2062.8100	2072.6400	2.0628	2.0726	0
05/06/2025	2038 On 05-February-26			Bond Future	142.3215	142.3100	142.3215	142.3100	0
05/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	878.4600	889.9800	0.8785	0.8900	0
05/06/2025	2038 On 07-May-26			Bond Future	144.9584	144.9463	144.9584	144.9463	0
05/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	428.4300	416.2600	0.4284	0.4163	0
05/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2038 On 06-August-26			Bond Future	145.4105	145.3954	145.4105	145.3954	0
05/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	690.5400	675.4200	0.6905	0.6754	0
05/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2040 On 07-August-25			Bond Future	11.0140	11.0358	85.8772	85.7381	57,582
05/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	805.7700	767.6600	0.8058	0.7677	400
05/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2187.0500	2288.0200	2.1871	2.2880	0
05/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1069.9100	1022.5500	1.0699	1.0226	680
05/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1801.6500	1893.3700	1.8017	1.8934	0
05/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1378.3400	1321.3300	1.3783	1.3213	250
05/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1467.7000	1549.7700	1.4677	1.5498	0
05/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1729.4100	1662.7100	1.7294	1.6627	250
05/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1183.4600	1255.8400	1.1835	1.2558	0
05/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2119.1000	2042.9600	2.1191	2.0430	0
05/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	944.8200	1007.7600	0.9448	1.0078	680
05/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2997.0900	2903.7700	2.9971	2.9038	400
05/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	586.7300	632.4900	0.5867	0.6325	0
05/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3475.1700	3374.4300	3.4752	3.3744	0
05/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	456.8800	495.2200	0.4569	0.4952	680

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4486.1100	4373.1100	4.4861	4.3731	0
05/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	271.7700	297.8500	0.2718	0.2979	0
05/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6080.0400	5954.7000	6.0800	5.9547	0
05/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	119.8900	133.6300	0.1199	0.1336	400
05/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8238.9200	8105.1400	8.2389	8.1051	0
05/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	37.7300	43.0300	0.0377	0.0430	0
05/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9306.8400	9170.9600	9.3068	9.1710	0
05/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	20.9000	24.1000	0.0209	0.0241	0
05/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12856.8100	12718.1300	12.8568	12.7181	0
05/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1.8600	2.2600	0.0019	0.0023	0
05/06/2025	2040 On 06-November-25			Bond Future	11.1232	11.1458	87.4961	87.3543	1,568
05/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5134.0400	5030.3800	5.1340	5.0304	0
05/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	811.5000	849.6300	0.8115	0.8496	0
05/06/2025	2040 On 05-February-26			Bond Future	11.2438	11.2674	84.6140	84.4693	0
05/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3727.9500	3647.8200	3.7280	3.6478	0
05/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2234.3100	2298.9100	2.2343	2.2989	0
05/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5029.2100	4935.1000	5.0292	4.9351	475
05/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1594.0900	1644.7100	1.5941	1.6447	0
05/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11377.6600	11248.4800	11.3777	11.2485	0
05/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	370.3300	385.8800	0.3703	0.3859	475
05/06/2025	2040 On 07-May-26			Bond Future	11.3778	11.4024	86.1598	86.0121	0
05/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1572.5400	1530.1800	1.5725	1.5302	1,460
05/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5808.2900	5913.5600	5.8083	5.9136	0
05/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2578.9700	2518.8300	2.5790	2.5188	820
05/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4154.2300	4241.7200	4.1542	4.2417	0
05/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4352.2500	4269.1800	4.3523	4.2692	0
05/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2618.5800	2683.1400	2.6186	2.6831	0
05/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4534.0000	4449.0000	4.5340	4.4490	0
05/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2508.9500	2571.5800	2.5090	2.5716	1,460
05/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5723.3200	5627.2400	5.7233	5.6272	0
05/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1925.5800	1977.1300	1.9256	1.9771	820
05/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6492.5700	6390.4600	6.4926	6.3905	0
05/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1636.4900	1682.0100	1.6365	1.6820	1,460
05/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7793.4500	7682.7500	7.7935	7.6828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1255.0500	1291.9800	1.2551	1.2920	820
05/06/2025	2040 On 06-August-26			Bond Future	11.5281	11.5537	83.2034	83.0528	0
05/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6084.7000	5988.2400	6.0847	5.9882	0
05/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2315.1600	2369.3000	2.3152	2.3693	0
05/06/2025	2044 On 07-August-25			Bond Future	11.2993	11.3160	80.6800	80.5721	40,909
05/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	130.9300	125.5500	0.1309	0.1256	9,000
05/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4655.4800	4758.0000	4.6555	4.7580	0
05/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1410.6100	1367.4300	1.4106	1.3674	9,000
05/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1406.0800	1470.8000	1.4061	1.4708	0
05/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3810.3500	3729.7000	3.8104	3.7297	0
05/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	368.9900	396.2400	0.3690	0.3962	9,000
05/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5648.5300	5553.8700	5.6485	5.5539	0
05/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	141.7800	155.0200	0.1418	0.1550	5,600
05/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11647.1100	11540.0200	11.6471	11.5400	0
05/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5.1000	5.9100	0.0051	0.0059	0
05/06/2025	2044 On 06-November-25			Bond Future	11.4088	11.4261	82.2009	82.0909	71,579
05/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4107.5500	4037.6800	4.1076	4.0377	0
05/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1195.4000	1235.5600	1.1954	1.2356	0
05/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4637.3600	4562.9300	4.6374	4.5629	0
05/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1010.7800	1046.3800	1.0108	1.0464	5,800
05/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5556.8300	5475.7000	5.5568	5.4757	0
05/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	763.1100	792.0100	0.7631	0.7920	5,600
05/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5792.1100	5709.4800	5.7921	5.7095	0
05/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	711.1300	738.5300	0.7111	0.7385	5,800
05/06/2025	2044 On 05-February-26			Bond Future	11.5291	11.5471	79.3456	79.2333	0
05/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2957.9500	2904.7500	2.9580	2.9048	0
05/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2765.0800	2824.1600	2.7651	2.8242	0
05/06/2025	2044 On 07-May-26			Bond Future	11.6614	11.6801	80.7950	80.6803	0
05/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3908.8200	3850.0500	3.9088	3.8501	0
05/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3065.6100	3121.4800	3.0656	3.1215	0
05/06/2025	2044 On 06-August-26			Bond Future	11.8087	11.8282	77.8669	77.7499	0
05/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6016.3800	5943.5400	6.0164	5.9435	0
05/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2479.0300	2523.2100	2.4790	2.5232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2046 On 07-August-25			Bond Future	119.5043	119.4963	119.5043	119.4963	12,424
05/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	814.3100	806.2800	0.8143	0.8063	0
05/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2046 On 06-November-25			Bond Future	119.5262	119.5176	119.5262	119.5176	7,518
05/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5883.7600	5892.4200	5.8838	5.8924	0
05/06/2025	2046 On 05-February-26			Bond Future	121.7773	121.7683	121.7773	121.7683	0
05/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	127.2900	118.3200	0.1273	0.1183	0
05/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2046 On 07-May-26			Bond Future	121.7373	121.7260	121.7373	121.7260	0
05/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3212.7000	3224.0500	3.2127	3.2241	0
05/06/2025	2046 On 06-August-26			Bond Future	123.9642	123.9524	123.9642	123.9524	0
05/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1584.2400	1572.4400	1.5842	1.5724	0
05/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2050 On 07-August-25			Bond Future	118.6435	118.7337	118.6435	118.7337	10,256
05/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1246.5500	1156.3200	1.2466	1.1563	0
05/06/2025	2050 On 06-November-25			Bond Future	120.9092	121.0008	120.9092	121.0008	4,109
05/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3510.8400	3419.1700	3.5108	3.4192	0
05/06/2025	2050 On 05-February-26			Bond Future	120.7720	120.8642	120.7720	120.8642	0
05/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2047.9800	1955.8000	2.0480	1.9558	0
05/06/2025	2050 On 07-May-26			Bond Future	123.0096	123.1031	123.0096	123.1031	0
05/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1060.4500	966.9100	1.0605	0.9669	0
05/06/2025	2050 On 06-August-26			Bond Future	122.8075	122.8999	122.8075	122.8999	0
05/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	462.4800	370.1300	0.4625	0.3701	0
05/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	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
05/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	AL37 On 07-August-25			Index Future	1146.4770	1148.3150	1146.4770	1,148.3150	0
05/06/2025	AL37 On 06-November-25			Index Future	1168.0930	1169.9640	1168.0930	1,169.9640	0
05/06/2025	AL37 On 05-February-26			Index Future	1189.8260	1191.7290	1189.8260	1,191.7290	0
05/06/2025	AL37 On 07-May-26			Index Future	1211.6200	1213.5530	1211.6200	1,213.5530	0
05/06/2025	AL37 On 06-August-26			Index Future	1233.3140	1235.2790	1233.3140	1,235.2790	0
05/06/2025	AL7T On 07-August-25			Index Future	1382.5550	1386.5280	1382.5550	1,386.5280	0
05/06/2025	AL7T On 06-November-25			Index Future	1408.6220	1412.6680	1408.6220	1,412.6680	0
05/06/2025	AL7T On 05-February-26			Index Future	1434.8310	1438.9490	1434.8310	1,438.9490	0
05/06/2025	AL7T On 07-May-26			Index Future	1461.1120	1465.3000	1461.1120	1,465.3000	0
05/06/2025	AL7T On 06-August-26			Index Future	1487.2730	1491.5320	1487.2730	1,491.5320	0
05/06/2025	ALBI On 07-August-25			Index Future	1177.0510	1177.9310	1177.0510	1,177.9310	77
05/06/2025	ALBI On 06-November-25			Index Future	1199.2430	1200.1380	1199.2430	1,200.1380	0
05/06/2025	ALBI On 05-February-26			Index Future	1221.5560	1222.4650	1221.5560	1,222.4650	0
05/06/2025	ALBI On 07-May-26			Index Future	1243.9300	1244.8520	1243.9300	1,244.8520	0
05/06/2025	ALBI On 06-August-26			Index Future	1266.2040	1267.1380	1266.2040	1,267.1380	0
05/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	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
05/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	ES33 On 07-August-25			Bond Future	10.8191	10.7948	85.4414	85.5555	0
05/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11636.7700	11750.8600	11.6368	11.7509	0
05/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES33 On 06-November-25			Bond Future	10.9566	10.9311	83.2780	83.3942	0
05/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4627.7500	4743.9300	4.6278	4.7439	0
05/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES33 On 05-February-26			Bond Future	11.1127	11.0860	84.8459	84.9641	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1650.4500	1768.6100	1.6505	1.7686	0
05/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES33 On 07-May-26			Bond Future	11.2798	11.2519	82.6217	82.7418	0
05/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1741.1600	1861.2200	1.7412	1.8612	0
05/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES33 On 06-August-26			Bond Future	11.4679	11.4387	84.1302	84.2522	0
05/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2261.5700	2383.5100	2.2616	2.3835	0
05/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES42 On 07-August-25			Bond Future	11.4957	11.5123	80.4727	80.3714	0
05/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12200.5000	12099.2500	12.2005	12.0993	0
05/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES42 On 06-November-25			Bond Future	11.6165	11.6338	77.7442	77.6409	0
05/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4410.3100	4307.0000	4.4103	4.3070	0
05/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES42 On 05-February-26			Bond Future	11.7457	11.7637	79.2073	79.1018	0
05/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	607.5300	502.1100	0.6075	0.5021	0
05/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES42 On 07-May-26			Bond Future	11.8867	11.9054	76.4086	76.3010	0
05/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1767.2200	1659.5900	1.7672	1.6596	0
05/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	ES42 On 06-August-26			Bond Future	12.0377	12.0573	77.8014	77.6914	0
05/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3327.0500	3217.1100	3.3271	3.2171	0
05/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	GOVI On 07-August-25			GOVI	1158.7260	1159.6980	1158.7260	1,159.6980	608
05/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1477260.0000	1486980.0000	147.7260	148.6980	0
05/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	GOVI On 06-November-25			GOVI	1180.5720	1181.5610	1180.5720	1,181.5610	0
05/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	685720.0000	695610.0000	68.5720	69.5610	0
05/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	GOVI On 05-February-26			GOVI	1202.5380	1203.5430	1202.5380	1,203.5430	0
05/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	525380.0000	535430.0000	52.5380	53.5430	0
05/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	GOVI On 07-May-26			GOVI	1224.5640	1225.5830	1224.5640	1,225.5830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	475640.0000	485830.0000	47.5640	48.5830	0
05/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	GOVI On 06-August-26			GOVI	1246.4900	1247.5240	1246.4900	1,247.5240	0
05/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	574900.0000	585240.0000	57.4900	58.5240	0
05/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/06/2025	IGOV On 07-August-25			Index Future	381.1330	382.9860	381.1330	382.9860	724
05/06/2025	IGOV On 06-November-25			Index Future	388.4110	390.2990	388.4110	390.2990	8
05/06/2025	IGOV On 05-February-26			Index Future	395.7290	397.6510	395.7290	397.6510	0
05/06/2025	IGOV On 07-May-26			Index Future	403.0660	405.0230	403.0660	405.0230	0
05/06/2025	IGOV On 06-August-26			Index Future	410.3710	412.3620	410.3710	412.3620	0
05/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/06/2025	R033 On 07-August-25			Bond Future	9.5459	9.5055	106.0609	106.2800	7,026
05/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4294.0400	4496.9600	4.2940	4.4970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	155.7300	139.6000	0.1557	0.1396	0
05/06/2025	R033 On 06-November-25			Bond Future	9.6376	9.5953	103.0169	103.2400	0
05/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4203.0600	4382.5900	4.2031	4.3826	0
05/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	641.5800	598.0400	0.6416	0.5980	0
05/06/2025	R033 On 05-February-26			Bond Future	9.7426	9.6982	104.9322	105.1591	0
05/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4666.6700	4841.0400	4.6667	4.8410	0
05/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	944.2900	891.7000	0.9443	0.8917	0
05/06/2025	R033 On 07-May-26			Bond Future	9.8614	9.8148	101.8072	102.0380	0
05/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4134.2700	4291.2400	4.1343	4.2912	0
05/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1615.2800	1541.4800	1.6153	1.5415	0
05/06/2025	R033 On 06-August-26			Bond Future	9.9988	9.9497	103.6428	103.8774	0
05/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3513.8900	3654.5500	3.5139	3.6546	0
05/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2325.3900	2231.4300	2.3254	2.2314	0
05/06/2025	R035 On 07-August-25			Bond Future	10.0959	10.0352	96.5964	96.9456	87,198
05/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1206.6600	1397.0700	1.2067	1.3971	300
05/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1297.8500	1139.1000	1.2979	1.1391	0
05/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2351.6900	2612.7900	2.3517	2.6128	0
05/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	628.1700	540.1100	0.6282	0.5401	50
05/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3125.6700	3415.2100	3.1257	3.4152	300
05/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	402.2200	342.6000	0.4022	0.3426	0
05/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4637.4500	4959.1500	4.6375	4.9592	0
05/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	172.5100	145.0500	0.1725	0.1451	8,500
05/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6634.0300	6973.8800	6.6340	6.9739	0
05/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	55.4900	46.1800	0.0555	0.0462	17,500
05/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6835.4900	7176.3400	6.8355	7.1763	0
05/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	49.3700	41.0600	0.0494	0.0411	300
05/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13225.0300	13574.1200	13.2250	13.5741	0
05/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.3600	0.2900	0.0004	0.0003	0
05/06/2025	R035 On 06-November-25			Bond Future	10.1972	10.1340	93.9137	94.2694	10,086
05/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1213.5900	1358.7800	1.2136	1.3588	2,000
05/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2843.2400	2632.7400	2.8432	2.6327	0
05/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1641.0100	1814.9200	1.6410	1.8149	300
05/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2301.4900	2119.7100	2.3015	2.1197	0
05/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2669.9900	2895.4000	2.6700	2.8954	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
05/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1486.7900	1356.5100	1.4868	1.3565	0
05/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2775.0500	3004.7000	2.7751	3.0047	2,000
05/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1426.6600	1300.6200	1.4267	1.3006	0
05/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3287.3400	3535.6100	3.2873	3.5356	300
05/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1173.3700	1065.9500	1.1734	1.0660	0
05/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3673.5300	3933.8600	3.6735	3.9339	0
05/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1017.9700	922.6100	1.0180	0.9226	8,500
05/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4740.7400	5027.6700	4.7407	5.0277	2,000
05/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	697.2800	628.5200	0.6973	0.6285	0
05/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4783.3900	5071.2100	4.7834	5.0712	250
05/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	687.1300	619.2600	0.6871	0.6193	0
05/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5874.6300	6181.7900	5.8746	6.1818	0
05/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	471.9500	423.4200	0.4720	0.4234	0
05/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6913.6600	7234.1700	6.9137	7.2342	0
05/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	331.9400	296.7600	0.3319	0.2968	2,000
05/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7005.0400	7326.5400	7.0050	7.3265	0
05/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	321.8200	287.6300	0.3218	0.2876	250
05/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8018.1000	8348.9100	8.0181	8.3489	0
05/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	228.9600	204.0800	0.2290	0.2041	300
05/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9317.1600	9656.3800	9.3172	9.6564	0
05/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	148.2300	131.7600	0.1482	0.1318	250
05/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9502.8700	9843.0400	9.5029	9.8430	0
05/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	139.3200	123.8000	0.1393	0.1238	2,000
05/06/2025	R035 On 05-February-26			Bond Future	10.3121	10.2461	95.6601	96.0221	0
05/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2840.4600	3051.4100	2.8405	3.0514	2,000
05/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2144.2500	1993.1800	2.1443	1.9932	0
05/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4041.5300	4291.6700	4.0415	4.2917	0
05/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1475.9900	1364.1100	1.4760	1.3641	0
05/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4604.7200	4869.2300	4.6047	4.8692	2,000
05/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1253.6800	1156.1700	1.2537	1.1562	0
05/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4836.4900	5106.3300	4.8365	5.1063	0
05/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1173.8300	1081.6500	1.1738	1.0817	0
05/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10935.0300	11277.0400	10.9350	11.2770	0
05/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	215.8800	195.8700	0.2159	0.1959	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
05/06/2025	R035 On 07-May-26			Bond Future	10.4322	10.3634	92.9056	93.2739	0
05/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4241.5700	4482.3900	4.2416	4.4824	0
05/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1996.2600	1868.7400	1.9963	1.8687	0
05/06/2025	R035 On 06-August-26			Bond Future	10.5694	10.4974	94.5818	94.9565	0
05/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4788.1800	5032.1300	4.7882	5.0321	0
05/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2287.1300	2156.4100	2.2871	2.1564	0
05/06/2025	R038 On 07-August-25			Bond Future	10.7008	10.6609	105.1454	105.4213	6,513
05/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4004.7000	4242.7400	4.0047	4.2427	0
05/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	379.9300	342.0700	0.3799	0.3421	0
05/06/2025	R038 On 06-November-25			Bond Future	10.8137	10.7722	101.6428	101.9238	0
05/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2991.5100	3166.0500	2.9915	3.1661	1,770
05/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1876.0200	1769.6400	1.8760	1.7696	0
05/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4126.0000	4328.3500	4.1260	4.3284	0
05/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1302.6000	1224.0300	1.3026	1.2240	0
05/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9795.4200	10058.5800	9.7954	10.0586	0
05/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	259.5900	241.8300	0.2596	0.2418	1,770
05/06/2025	R038 On 05-February-26			Bond Future	10.9372	10.8941	103.5323	103.8183	0
05/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4985.1600	5186.0100	4.9852	5.1860	0
05/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1738.0900	1653.0000	1.7381	1.6530	0
05/06/2025	R038 On 07-May-26			Bond Future	11.0715	11.0267	99.9402	100.2310	0
05/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4793.2500	4977.1300	4.7933	4.9771	0
05/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2702.2800	2595.3400	2.7023	2.5953	0
05/06/2025	R038 On 06-August-26			Bond Future	11.2199	11.1732	101.7414	102.0371	0
05/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6056.1800	6253.6300	6.0562	6.2536	0
05/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2671.7300	2573.4700	2.6717	2.5735	0
05/06/2025	R053 On 07-August-25			Bond Future	11.1654	11.1870	108.1369	107.9466	22,800
05/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15312.3300	15123.6600	15.3123	15.1237	0
05/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	9.5100	11.1900	0.0095	0.0112	0
05/06/2025	R053 On 06-November-25			Bond Future	11.2693	11.2918	104.3124	104.1184	0
05/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5675.9600	5548.7000	5.6760	5.5487	0
05/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1577.8100	1644.5700	1.5778	1.6446	0
05/06/2025	R053 On 05-February-26			Bond Future	11.3812	11.4045	106.2516	106.0536	0
05/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4483.7700	4382.7600	4.4838	4.3828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3565.9500	3662.9300	3.5660	3.6629	0
05/06/2025	R053 On 07-May-26			Bond Future	11.5008	11.5251	102.3319	102.1300	0
05/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5507.7200	5399.0900	5.5077	5.3991	0
05/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3950.9500	4044.2800	3.9510	4.0443	0
05/06/2025	R053 On 06-August-26			Bond Future	11.6309	11.6561	104.1758	103.9698	0
05/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8421.1700	8290.2200	8.4212	8.2902	0
05/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3356.6300	3431.6900	3.3566	3.4317	0
05/06/2025	R186 On 07-August-25			Bond Future	7.8624	7.8688	104.8066	104.7983	179,920
05/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1740.0600	1731.8200	1.7401	1.7318	1,983
05/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.6500	0.7300	0.0007	0.0007	0
05/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2319.5900	2311.2900	2.3196	2.3113	0
05/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.1100	0.1300	0.0001	0.0001	0
05/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3031.8400	3023.5200	3.0318	3.0235	0
05/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,983
05/06/2025	R186 On 06-November-25			Bond Future	7.9122	7.9202	106.7826	106.7740	7,266
05/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	396.3400	391.7000	0.3963	0.3917	0
05/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	164.6700	168.6200	0.1647	0.1686	0
05/06/2025	R186 On 05-February-26			Bond Future	8.0307	8.0416	103.4633	103.4542	0
05/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	489.2600	483.7200	0.4893	0.4837	0
05/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	158.3900	161.9000	0.1584	0.1619	0
05/06/2025	R186 On 07-May-26			Bond Future	8.3092	8.3254	105.3549	105.3454	0
05/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	402.1200	396.5200	0.4021	0.3965	0
05/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	177.1700	181.1300	0.1772	0.1811	0
05/06/2025	R186 On 06-August-26			Bond Future	9.0165	9.0451	101.9508	101.9407	0
05/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	105.6100	102.2100	0.1056	0.1022	0
05/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	264.1100	270.8300	0.2641	0.2708	0
05/06/2025	R202 On 07-August-25			Bond Future	269.4483	269.4307	269.4483	269.4307	573
05/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2151.7200	2169.3500	2.1517	2.1694	0
05/06/2025	R202 On 06-November-25			Bond Future	274.5938	274.5755	274.5938	274.5755	460
05/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1046.2300	1064.4800	1.0462	1.0645	0
05/06/2025	R202 On 05-February-26			Bond Future	274.4267	274.4055	274.4267	274.4055	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3393.3400	3414.5100	3.3933	3.4145	0
05/06/2025	R202 On 07-May-26			Bond Future	279.5119	279.4894	279.5119	279.4894	0
05/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1961.8500	1939.3700	1.9619	1.9394	0
05/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R202 On 06-August-26			Bond Future	279.2021	279.1734	279.2021	279.1734	0
05/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	342.0500	313.3500	0.3421	0.3134	0
05/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R209 On 07-August-25			Bond Future	10.3805	10.3559	76.0468	76.1748	11,125
05/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10769.4000	10897.2900	10.7694	10.8973	0
05/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.8300	0.8100	0.0008	0.0008	0
05/06/2025	R209 On 06-November-25			Bond Future	10.4779	10.4524	74.3283	74.4586	6,367
05/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4510.0800	4618.5800	4.5101	4.6186	0
05/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	611.0100	589.2600	0.6110	0.5893	0
05/06/2025	R209 On 05-February-26			Bond Future	10.5854	10.5589	75.7103	75.8428	0
05/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3294.3400	3382.7200	3.2943	3.3827	0
05/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1595.8500	1551.7600	1.5959	1.5518	0
05/06/2025	R209 On 07-May-26			Bond Future	10.7025	10.6751	73.9434	74.0781	0
05/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3763.7100	3851.4800	3.7637	3.8515	0
05/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1990.1400	1943.2400	1.9901	1.9432	0
05/06/2025	R209 On 06-August-26			Bond Future	10.8330	10.8045	75.2773	75.4142	0
05/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4680.5500	4773.1400	4.6806	4.7731	0
05/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2069.7400	2025.4900	2.0697	2.0255	0
05/06/2025	R210 On 07-August-25			Bond Future	248.8873	249.6002	248.8873	249.6002	967
05/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	447.3000	1160.2300	0.4473	1.1602	0
05/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R210 On 06-November-25			Bond Future	250.2140	250.9397	250.2140	250.9397	300
05/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1926.0000	1200.3400	1.9260	1.2003	0
05/06/2025	R210 On 05-February-26			Bond Future	254.9269	255.6656	254.9269	255.6656	0
05/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	1826.9300	2565.6100	1.8269	2.5656	0
05/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R210 On 07-May-26			Bond Future	256.1700	256.9192	256.1700	256.9192	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	770.0300	1519.2100	0.7700	1.5192	0
05/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R210 On 06-August-26			Bond Future	260.8582	261.6202	260.8582	261.6202	0
05/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1018.2100	1780.2100	1.0182	1.7802	0
05/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2025	R213 On 07-August-25			Bond Future	9.0260	8.9957	94.4348	94.5581	17,782
05/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9967.7900	10091.0700	9.9678	10.0911	0
05/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
05/06/2025	R213 On 06-November-25			Bond Future	9.1081	9.0761	92.6629	92.7884	77,823
05/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3904.9700	4014.0300	3.9050	4.0140	0
05/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	311.7200	295.3000	0.3117	0.2953	0
05/06/2025	R213 On 05-February-26			Bond Future	9.2078	9.1738	94.3862	94.5138	0
05/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3289.2000	3385.2600	3.2892	3.3853	0
05/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	773.2300	741.6800	0.7732	0.7417	0
05/06/2025	R213 On 07-May-26			Bond Future	9.3172	9.2812	92.5605	92.6901	0
05/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2879.2500	2966.8300	2.8793	2.9668	0
05/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1163.5300	1121.4700	1.1635	1.1215	0
05/06/2025	R213 On 06-August-26			Bond Future	9.4510	9.4126	94.2316	94.3633	0
05/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2491.3600	2569.8900	2.4914	2.5699	0
05/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1675.8900	1622.7800	1.6759	1.6228	0
05/06/2025	R214 On 07-August-25			Bond Future	10.9112	10.9276	70.2255	70.1343	8,556
05/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10141.8500	10051.2000	10.1419	10.0512	0
05/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3.3700	3.9300	0.0034	0.0039	0
05/06/2025	R214 On 06-November-25			Bond Future	11.0109	11.0279	68.2509	68.1579	31,299
05/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4112.8300	4048.3600	4.1128	4.0484	0
05/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	794.2800	822.8100	0.7943	0.8228	0
05/06/2025	R214 On 05-February-26			Bond Future	11.1206	11.1382	69.5200	69.4251	0
05/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2824.5300	2776.0400	2.8245	2.7760	0
05/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2079.6300	2126.0300	2.0796	2.1260	0
05/06/2025	R214 On 07-May-26			Bond Future	11.2327	11.2510	67.4928	67.3959	0
05/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3793.6500	3739.6400	3.7937	3.7396	0
05/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2244.3000	2287.1800	2.2443	2.2872	0
05/06/2025	R214 On 06-August-26			Bond Future	11.3569	11.3759	68.7105	68.6116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5136.8900	5075.0100	5.1369	5.0750	0
05/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2052.2600	2089.2200	2.0523	2.0892	0
05/06/2025	R248 On 07-August-25			Bond Future	11.2671	11.2836	83.4580	83.3471	207,482
05/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11432.9900	11323.3800	11.4330	11.3234	0
05/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	8.9800	10.3000	0.0090	0.0103	0
05/06/2025	R248 On 06-November-25			Bond Future	11.3751	11.3923	80.5911	80.4779	18,439
05/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3750.9100	3683.1900	3.7509	3.6832	0
05/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1402.0900	1447.5000	1.4021	1.4475	0
05/06/2025	R248 On 05-February-26			Bond Future	11.4935	11.5114	82.0896	81.9741	0
05/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2886.6000	2834.5400	2.8866	2.8345	0
05/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3104.5400	3167.9500	3.1045	3.1680	0
05/06/2025	R248 On 07-May-26			Bond Future	11.6141	11.6326	79.1500	79.0322	260
05/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3884.1400	3824.6100	3.8841	3.8246	0
05/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3214.4200	3272.7000	3.2144	3.2727	0
05/06/2025	R248 On 06-August-26			Bond Future	11.7471	11.7664	80.5773	80.4571	0
05/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6314.0600	6239.1300	6.3141	6.2391	0
05/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2585.9400	2631.2900	2.5859	2.6313	0
05/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0