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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
06/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	2029 On 07-August-25			Bond Future	138.2653	138.1863	138.2653	138.1863	5,425
06/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	855.3300	776.2600	0.8553	0.7763	0
06/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2029 On 06-November-25			Bond Future	139.4430	139.3867	139.4430	139.3867	0
06/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	347.0000	403.2800	0.3470	0.4033	0
06/06/2025	2029 On 05-February-26			Bond Future	142.0548	142.0123	142.0548	142.0123	0
06/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1944.8300	1902.3300	1.9448	1.9023	0
06/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2029 On 07-May-26			Bond Future	143.2110	143.1830	143.2110	143.1830	0
06/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1390.9500	1362.9900	1.3910	1.3630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2029 On 06-August-26			Bond Future	145.8141	145.8041	145.8141	145.8041	0
06/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1714.0900	1704.1300	1.7141	1.7041	0
06/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2030 On 07-August-25			Bond Future	8.6653	8.6447	97.8338	97.9078	122,742
06/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	839.3200	860.7900	0.8393	0.8608	300
06/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	643.5000	591.0600	0.6435	0.5911	0
06/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2135.3300	2183.4100	2.1353	2.1834	300
06/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	170.7900	144.9600	0.1708	0.1450	0
06/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4028.5600	4095.6000	4.0286	4.0956	0
06/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	27.4100	20.5400	0.0274	0.0205	300
06/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6252.4500	6325.3000	6.2525	6.3253	1,054
06/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2.8900	1.8300	0.0029	0.0018	0
06/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8303.3800	8377.2300	8.3034	8.3772	0
06/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.1100	0.0500	0.0001	0.0001	0
06/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11478.1000	11552.0100	11.4781	11.5520	0
06/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
06/06/2025	2030 On 06-November-25			Bond Future	8.7375	8.7104	99.6608	99.7535	0
06/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1086.7500	1095.7500	1.0868	1.0958	300
06/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1146.6700	1062.9400	1.1467	1.0629	0
06/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2167.9800	2206.8000	2.1680	2.2068	300
06/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	537.3800	483.4700	0.5374	0.4835	0
06/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3011.9300	3066.9900	3.0119	3.0670	0
06/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	318.2600	280.5900	0.3183	0.2806	0
06/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4581.8000	4654.6600	4.5818	4.6547	0
06/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	126.8500	106.9800	0.1269	0.1070	300
06/06/2025	2030 On 05-February-26			Bond Future	8.8269	8.7945	97.4956	97.6006	0
06/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2788.6200	2822.5600	2.7886	2.8226	0
06/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	671.8900	600.8000	0.6719	0.6008	0
06/06/2025	2030 On 07-May-26			Bond Future	8.9473	8.9089	99.2675	99.3847	0
06/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2429.8400	2450.2400	2.4298	2.4502	0
06/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1089.8300	993.0500	1.0898	0.9931	0
06/06/2025	2030 On 06-August-26			Bond Future	9.1031	9.0569	97.0374	97.1695	0
06/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1893.2300	1896.6500	1.8932	1.8967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1559.5100	1430.8500	1.5595	1.4309	0
06/06/2025	2032 On 07-August-25			Bond Future	9.3733	9.3532	97.5443	97.6388	124,963
06/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1149.6700	1167.6000	1.1497	1.1676	300
06/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1024.6900	948.1200	1.0247	0.9481	0
06/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2776.2000	2822.7600	2.7762	2.8228	300
06/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	345.3700	297.4300	0.3454	0.2974	0
06/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5560.3500	5639.5200	5.5604	5.6395	0
06/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	62.6900	47.3600	0.0627	0.0474	300
06/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11413.2800	11507.6300	11.4133	11.5076	0
06/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.3000	0.1500	0.0003	0.0002	0
06/06/2025	2032 On 06-November-25			Bond Future	9.4662	9.4413	95.2055	95.3187	0
06/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1467.9500	1478.6500	1.4680	1.4787	300
06/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1769.2000	1666.7300	1.7692	1.6667	0
06/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2842.0200	2881.5900	2.8420	2.8816	300
06/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	897.4800	823.8800	0.8975	0.8239	0
06/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4623.5400	4691.9100	4.6235	4.6919	0
06/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	413.9500	369.1500	0.4140	0.3692	0
06/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6394.9300	6482.1300	6.3949	6.4821	0
06/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	197.9600	171.9900	0.1980	0.1720	300
06/06/2025	2032 On 05-February-26			Bond Future	9.5723	9.5438	96.9655	97.0909	0
06/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3646.6100	3632.9300	3.6466	3.6329	0
06/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1111.5600	972.4600	1.1116	0.9725	0
06/06/2025	2032 On 07-May-26			Bond Future	9.6936	9.6610	94.5688	94.7065	0
06/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3421.6300	3448.0800	3.4216	3.4481	0
06/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1556.3800	1445.1200	1.5564	1.4451	0
06/06/2025	2032 On 06-August-26			Bond Future	9.8365	9.7990	96.2623	96.4148	0
06/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3219.9000	3231.5300	3.2199	3.2315	0
06/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2075.0300	1934.1700	2.0750	1.9342	0
06/06/2025	2033 On 07-August-25			Bond Future	130.4967	130.5813	130.4967	130.5813	1,648
06/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1846.6600	1931.3300	1.8467	1.9313	0
06/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2033 On 06-November-25			Bond Future	131.4268	131.5359	131.4268	131.5359	5,288
06/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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06/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1713.1700	1604.0600	1.7132	1.6041	0
06/06/2025	2033 On 05-February-26			Bond Future	133.8885	134.0137	133.8885	134.0137	0
06/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1008.5300	1133.7400	1.0085	1.1337	0
06/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2033 On 07-May-26			Bond Future	134.7919	134.9338	134.7919	134.9338	0
06/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	368.0700	226.2400	0.3681	0.2262	0
06/06/2025	2033 On 06-August-26			Bond Future	137.2421	137.4040	137.2421	137.4040	0
06/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2992.0900	3154.0300	2.9921	3.1540	0
06/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2037 On 07-August-25			Bond Future	10.6303	10.6261	86.3412	86.3657	139,306
06/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	619.9300	567.5500	0.6199	0.5676	2,541
06/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2354.7700	2277.8700	2.3548	2.2779	0
06/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	982.3500	923.3600	0.9824	0.9234	300
06/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1755.0300	1671.5200	1.7550	1.6715	0
06/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1117.0400	1057.9400	1.1170	1.0579	2,341
06/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1592.0400	1508.4200	1.5920	1.5084	0
06/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1384.3300	1326.3600	1.3843	1.3264	200
06/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1327.0600	1244.5700	1.3271	1.2446	0
06/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2734.5000	2695.5600	2.7345	2.6956	300
06/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	593.0000	529.5400	0.5930	0.5295	0
06/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3039.2100	3005.3900	3.0392	3.0054	0
06/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	500.6200	442.2800	0.5006	0.4423	2,541
06/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4689.1700	4679.9000	4.6892	4.6799	0
06/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	204.0100	170.2200	0.2040	0.1702	2,541
06/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4837.3500	4829.8200	4.8374	4.8298	7,500
06/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	188.3000	156.2500	0.1883	0.1563	7,500
06/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6699.5200	6709.8800	6.6995	6.7099	0
06/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	66.7000	52.5400	0.0667	0.0525	2,541
06/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6750.3000	6760.9700	6.7503	6.7610	0
06/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	64.8100	50.9600	0.0648	0.0510	300
06/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8471.0600	8489.5300	8.4711	8.4895	0
06/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	23.8200	17.7700	0.0238	0.0178	2,541
06/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12569.6200	12594.0400	12.5696	12.5940	0

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06/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.9700	0.8700	0.0010	0.0009	0
06/06/2025	2037 On 06-November-25			Bond Future	10.7383	10.7313	87.9534	87.9938	0
06/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1489.2000	1397.2400	1.4892	1.3972	300
06/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2882.2900	2749.9100	2.8823	2.7499	0
06/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	3053.7600	2966.1500	3.0538	2.9662	300
06/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1559.3700	1431.3400	1.5594	1.4313	0
06/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5616.9600	5572.9400	5.6170	5.5729	0
06/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	670.2400	585.8000	0.6702	0.5858	0
06/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8017.7400	8006.9200	8.0177	8.0069	0
06/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	318.1200	266.8800	0.3181	0.2669	300
06/06/2025	2037 On 05-February-26			Bond Future	10.8576	10.8487	85.3211	85.3716	0
06/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2110.9100	2079.0600	2.1109	2.0791	1,930
06/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3297.1600	3214.8700	3.2972	3.2149	0
06/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2839.6900	2810.8700	2.8397	2.8109	1,970
06/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2600.3800	2521.1200	2.6004	2.5211	0
06/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3844.2800	3825.1300	3.8443	3.8251	0
06/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1936.8200	1867.2300	1.9368	1.8672	0
06/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4428.8300	4414.8500	4.4288	4.4149	0
06/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1650.1900	1585.7700	1.6502	1.5858	1,930
06/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4579.5300	4566.7400	4.5795	4.5667	1,030
06/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1585.0700	1521.8400	1.5851	1.5218	0
06/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6412.1200	6413.3700	6.4121	6.4134	0
06/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	991.3200	942.1300	0.9913	0.9421	1,930
06/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8148.5600	8161.3400	8.1486	8.1613	0
06/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	648.6600	611.0000	0.6487	0.6110	1,970
06/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10146.7200	10170.1400	10.1467	10.1701	0
06/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	403.6900	376.6700	0.4037	0.3767	1,030
06/06/2025	2037 On 07-May-26			Bond Future	10.9920	10.9811	86.8711	86.9315	0
06/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3106.6800	3003.1300	3.1067	3.0031	142
06/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3339.4900	3175.5800	3.3395	3.1756	0
06/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4276.6800	4178.3400	4.2767	4.1783	0
06/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2487.4500	2328.7500	2.4875	2.3288	0
06/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8349.9400	8304.5100	8.3499	8.3045	0
06/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1026.4700	920.6800	1.0265	0.9207	142

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06/06/2025	2037 On 06-August-26			Bond Future	11.1444	11.1309	84.1674	84.2399	0
06/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5415.4100	5323.5800	5.4154	5.3236	0
06/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2434.9800	2270.5700	2.4350	2.2706	0
06/06/2025	2038 On 07-August-25			Bond Future	138.7286	139.1598	138.7286	139.1598	2,397
06/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	831.3800	400.2400	0.8314	0.4002	0
06/06/2025	2038 On 06-November-25			Bond Future	141.3534	141.8172	141.3534	141.8172	440
06/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2526.6300	2062.8100	2.5266	2.0628	0
06/06/2025	2038 On 05-February-26			Bond Future	141.8335	142.3215	141.8335	142.3215	0
06/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1366.5100	878.4600	1.3665	0.8785	0
06/06/2025	2038 On 07-May-26			Bond Future	144.4464	144.9584	144.4464	144.9584	0
06/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	428.4300	0.0000	0.4284	0
06/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	83.5800	0.0000	0.0836	0.0000	0
06/06/2025	2038 On 06-August-26			Bond Future	144.8696	145.4105	144.8696	145.4105	0
06/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	149.6400	690.5400	0.1496	0.6905	0
06/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2040 On 07-August-25			Bond Future	11.0130	11.0140	85.8838	85.8772	57,082
06/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	876.0700	805.7700	0.8761	0.8058	400
06/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2250.7200	2187.0500	2.2507	2.1871	0
06/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1144.5800	1069.9100	1.1446	1.0699	680
06/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1869.6900	1801.6500	1.8697	1.8017	0
06/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1454.9000	1378.3400	1.4549	1.3783	0
06/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1537.6300	1467.7000	1.5376	1.4677	0
06/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1805.3300	1729.4100	1.8053	1.7294	0
06/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1252.7500	1183.4600	1.2528	1.1835	0
06/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2192.3000	2119.1000	2.1923	2.1191	0
06/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1011.3900	944.8200	1.0114	0.9448	680
06/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	3060.0400	2997.0900	3.0600	2.9971	400
06/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	643.0500	586.7300	0.6431	0.5867	0
06/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3531.9700	3475.1700	3.5320	3.4752	0
06/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	507.0500	456.8800	0.5071	0.4569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4530.2400	4486.1100	4.5302	4.4861	0
06/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	309.2700	271.7700	0.3093	0.2718	0
06/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6107.5600	6080.0400	6.1076	6.0800	0
06/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	140.7800	119.8900	0.1408	0.1199	400
06/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8254.4800	8238.9200	8.2545	8.2389	0
06/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	46.6600	37.7300	0.0467	0.0377	0
06/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9319.0500	9306.8400	9.3191	9.3068	0
06/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	26.4800	20.9000	0.0265	0.0209	0
06/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12863.5100	12856.8100	12.8635	12.8568	0
06/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1.9300	1.8600	0.0019	0.0019	0
06/06/2025	2040 On 06-November-25			Bond Future	11.1245	11.1232	87.4875	87.4961	1,568
06/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5218.0100	5134.0400	5.2180	5.1340	0
06/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	904.0600	811.5000	0.9041	0.8115	0
06/06/2025	2040 On 05-February-26			Bond Future	11.2468	11.2438	84.5960	84.6140	0
06/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3850.1600	3727.9500	3.8502	3.7280	0
06/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2374.5300	2234.3100	2.3745	2.2343	0
06/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5137.9500	5029.2100	5.1380	5.0292	475
06/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1720.8400	1594.0900	1.7208	1.5941	0
06/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11381.0700	11377.6600	11.3811	11.3777	0
06/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	391.7500	370.3300	0.3918	0.3703	475
06/06/2025	2040 On 07-May-26			Bond Future	11.3824	11.3778	86.1325	86.1598	0
06/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1651.1600	1572.5400	1.6512	1.5725	1,460
06/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5914.1400	5808.2900	5.9141	5.8083	0
06/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2690.4900	2578.9700	2.6905	2.5790	820
06/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4292.9800	4154.2300	4.2930	4.1542	0
06/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4470.5000	4352.2500	4.4705	4.3523	0
06/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2764.0600	2618.5800	2.7641	2.6186	0
06/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4651.3400	4534.0000	4.6513	4.5340	0
06/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2653.5200	2508.9500	2.6535	2.5090	1,460
06/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5830.7900	5723.3200	5.8308	5.7233	0
06/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2060.2800	1925.5800	2.0603	1.9256	820
06/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6591.8600	6492.5700	6.5919	6.4926	0
06/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1763.0100	1636.4900	1.7630	1.6365	1,460
06/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7877.8000	7793.4500	7.8778	7.7935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1366.6300	1255.0500	1.3666	1.2551	820
06/06/2025	2040 On 06-August-26			Bond Future	11.5347	11.5281	83.1646	83.2034	0
06/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6282.7300	6084.7000	6.2827	6.0847	0
06/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2551.9500	2315.1600	2.5520	2.3152	0
06/06/2025	2044 On 07-August-25			Bond Future	11.2726	11.2993	80.8530	80.6800	40,909
06/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	175.5900	130.9300	0.1756	0.1309	9,000
06/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4527.1800	4655.4800	4.5272	4.6555	0
06/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1577.0600	1410.6100	1.5771	1.4106	9,000
06/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1399.5700	1406.0800	1.3996	1.4061	0
06/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	4002.7000	3810.3500	4.0027	3.8104	0
06/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	388.3800	368.9900	0.3884	0.3690	9,000
06/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5835.6400	5648.5300	5.8356	5.6485	0
06/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	155.9300	141.7800	0.1559	0.1418	5,600
06/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11820.7300	11647.1100	11.8207	11.6471	0
06/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5.7600	5.1000	0.0058	0.0051	0
06/06/2025	2044 On 06-November-25			Bond Future	11.3834	11.4088	82.3627	82.2009	71,579
06/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4333.6300	4107.5500	4.3336	4.1076	0
06/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1259.6400	1195.4000	1.2596	1.1954	0
06/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4863.0200	4637.3600	4.8630	4.6374	0
06/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1074.6000	1010.7800	1.0746	1.0108	5,800
06/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5778.5000	5556.8300	5.7785	5.5568	0
06/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	822.9400	763.1100	0.8229	0.7631	5,600
06/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	6012.4400	5792.1100	6.0124	5.7921	0
06/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	769.6200	711.1300	0.7696	0.7111	5,800
06/06/2025	2044 On 05-February-26			Bond Future	11.5042	11.5291	79.5017	79.3456	0
06/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3272.8800	2957.9500	3.2729	2.9580	0
06/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2923.8500	2765.0800	2.9239	2.7651	0
06/06/2025	2044 On 07-May-26			Bond Future	11.6368	11.6614	80.9456	80.7950	0
06/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4141.7200	3908.8200	4.1417	3.9088	0
06/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3147.8600	3065.6100	3.1479	3.0656	0
06/06/2025	2044 On 06-August-26			Bond Future	11.7849	11.8087	78.0100	77.8669	0
06/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6262.7100	6016.3800	6.2627	6.0164	0
06/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2582.3300	2479.0300	2.5823	2.4790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	2046 On 07-August-25			Bond Future	119.9470	119.5043	119.9470	119.5043	12,424
06/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1256.9600	814.3100	1.2570	0.8143	0
06/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2046 On 06-November-25			Bond Future	119.9563	119.5262	119.9563	119.5262	7,518
06/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5453.7500	5883.7600	5.4538	5.8838	0
06/06/2025	2046 On 05-February-26			Bond Future	122.2027	121.7773	122.2027	121.7773	0
06/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	552.7400	127.2900	0.5527	0.1273	0
06/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2046 On 07-May-26			Bond Future	122.1572	121.7373	122.1572	121.7373	0
06/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2792.8000	3212.7000	2.7928	3.2127	0
06/06/2025	2046 On 06-August-26			Bond Future	124.3762	123.9642	124.3762	123.9642	0
06/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1996.1600	1584.2400	1.9962	1.5842	0
06/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2050 On 07-August-25			Bond Future	117.9642	118.6435	117.9642	118.6435	10,256
06/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1925.8400	1246.5500	1.9258	1.2466	0
06/06/2025	2050 On 06-November-25			Bond Future	120.1961	120.9092	120.1961	120.9092	4,109
06/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	4223.8700	3510.8400	4.2239	3.5108	0
06/06/2025	2050 On 05-February-26			Bond Future	120.0325	120.7720	120.0325	120.7720	0
06/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2787.4600	2047.9800	2.7875	2.0480	0
06/06/2025	2050 On 07-May-26			Bond Future	122.2437	123.0096	122.2437	123.0096	0
06/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1826.2600	1060.4500	1.8263	1.0605	0
06/06/2025	2050 On 06-August-26			Bond Future	122.0111	122.8075	122.0111	122.8075	0
06/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	1258.8900	462.4800	1.2589	0.4625	0
06/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	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
06/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	AL37 On 07-August-25			Index Future	1145.5010	1146.4770	1145.5010	1,146.4770	0
06/06/2025	AL37 On 06-November-25			Index Future	1166.8970	1168.0930	1166.8970	1,168.0930	0
06/06/2025	AL37 On 05-February-26			Index Future	1188.4830	1189.8260	1188.4830	1,189.8260	0
06/06/2025	AL37 On 07-May-26			Index Future	1210.1260	1211.6200	1210.1260	1,211.6200	0
06/06/2025	AL37 On 06-August-26			Index Future	1231.6390	1233.3140	1231.6390	1,233.3140	0
06/06/2025	AL7T On 07-August-25			Index Future	1381.1260	1382.5550	1381.1260	1,382.5550	0
06/06/2025	AL7T On 06-November-25			Index Future	1406.9230	1408.6220	1406.9230	1,408.6220	0
06/06/2025	AL7T On 05-February-26			Index Future	1432.9500	1434.8310	1432.9500	1,434.8310	0
06/06/2025	AL7T On 07-May-26			Index Future	1459.0450	1461.1120	1459.0450	1,461.1120	0
06/06/2025	AL7T On 06-August-26			Index Future	1484.9820	1487.2730	1484.9820	1,487.2730	0
06/06/2025	ALBI On 07-August-25			Index Future	1176.9160	1177.0510	1176.9160	1,177.0510	77
06/06/2025	ALBI On 06-November-25			Index Future	1198.8980	1199.2430	1198.8980	1,199.2430	0
06/06/2025	ALBI On 05-February-26			Index Future	1221.0770	1221.5560	1221.0770	1,221.5560	0
06/06/2025	ALBI On 07-May-26			Index Future	1243.3130	1243.9300	1243.3130	1,243.9300	0
06/06/2025	ALBI On 06-August-26			Index Future	1265.4160	1266.2040	1265.4160	1,266.2040	0
06/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	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
06/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	ES33 On 07-August-25			Bond Future	10.8180	10.8191	85.4465	85.4414	0
06/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11641.9200	11636.7700	11.6419	11.6368	0
06/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES33 On 06-November-25			Bond Future	10.9587	10.9566	83.2685	83.2780	0
06/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4618.2700	4627.7500	4.6183	4.6278	0
06/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES33 On 05-February-26			Bond Future	11.1168	11.1127	84.8274	84.8459	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1631.9300	1650.4500	1.6319	1.6505	0
06/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES33 On 07-May-26			Bond Future	11.2862	11.2798	82.5942	82.6217	0
06/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1713.6300	1741.1600	1.7136	1.7412	0
06/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES33 On 06-August-26			Bond Future	11.4772	11.4679	84.0915	84.1302	0
06/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2222.8800	2261.5700	2.2229	2.2616	0
06/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES42 On 07-August-25			Bond Future	11.5049	11.4957	80.4168	80.4727	0
06/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12144.6300	12200.5000	12.1446	12.2005	0
06/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES42 On 06-November-25			Bond Future	11.6284	11.6165	77.6733	77.7442	0
06/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4339.4000	4410.3100	4.3394	4.4103	0
06/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES42 On 05-February-26			Bond Future	11.7594	11.7457	79.1267	79.2073	0
06/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	527.0200	607.5300	0.5270	0.6075	0
06/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES42 On 07-May-26			Bond Future	11.9024	11.8867	76.3184	76.4086	0
06/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1677.0200	1767.2200	1.6770	1.7672	0
06/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	ES42 On 06-August-26			Bond Future	12.0558	12.0377	77.6996	77.8014	0
06/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3225.3100	3327.0500	3.2253	3.3271	0
06/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	GOVI On 07-August-25			GOVI	1158.5270	1158.7260	1158.5270	1,158.7260	608
06/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1475270.0000	1477260.0000	147.5270	147.7260	0
06/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	GOVI On 06-November-25			GOVI	1180.1660	1180.5720	1180.1660	1,180.5720	0
06/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	681660.0000	685720.0000	68.1660	68.5720	0
06/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	GOVI On 05-February-26			GOVI	1201.9990	1202.5380	1201.9990	1,202.5380	0
06/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	519990.0000	525380.0000	51.9990	52.5380	0
06/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	GOVI On 07-May-26			GOVI	1223.8870	1224.5640	1223.8870	1,224.5640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	468870.0000	475640.0000	46.8870	47.5640	0
06/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	GOVI On 06-August-26			GOVI	1245.6450	1246.4900	1245.6450	1,246.4900	0
06/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	566450.0000	574900.0000	56.6450	57.4900	0
06/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/06/2025	IGOV On 07-August-25			Index Future	380.7570	381.1330	380.7570	381.1330	724
06/06/2025	IGOV On 06-November-25			Index Future	387.9610	388.4110	387.9610	388.4110	8
06/06/2025	IGOV On 05-February-26			Index Future	395.2290	395.7290	395.2290	395.7290	0
06/06/2025	IGOV On 07-May-26			Index Future	402.5150	403.0660	402.5150	403.0660	0
06/06/2025	IGOV On 06-August-26			Index Future	409.7580	410.3710	409.7580	410.3710	0
06/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/06/2025	R033 On 07-August-25			Bond Future	9.5711	9.5459	105.9244	106.0609	7,026
06/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4221.3900	4294.0400	4.2214	4.2940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	219.5700	155.7300	0.2196	0.1557	0
06/06/2025	R033 On 06-November-25			Bond Future	9.6675	9.6376	102.8596	103.0169	0
06/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4117.4700	4203.0600	4.1175	4.2031	0
06/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	713.3600	641.5800	0.7134	0.6416	0
06/06/2025	R033 On 05-February-26			Bond Future	9.7762	9.7426	104.7609	104.9322	0
06/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4652.8100	4666.6700	4.6528	4.6667	0
06/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1101.6800	944.2900	1.1017	0.9443	0
06/06/2025	R033 On 07-May-26			Bond Future	9.8990	9.8614	101.6221	101.8072	0
06/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4148.0400	4134.2700	4.1480	4.1343	0
06/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1814.1800	1615.2800	1.8142	1.6153	0
06/06/2025	R033 On 06-August-26			Bond Future	10.0412	9.9988	103.4411	103.6428	0
06/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3548.7000	3513.8900	3.5487	3.5139	0
06/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2561.8300	2325.3900	2.5618	2.3254	0
06/06/2025	R035 On 07-August-25			Bond Future	10.1260	10.0959	96.4238	96.5964	86,387
06/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1206.0900	1206.6600	1.2061	1.2067	300
06/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1469.8600	1297.8500	1.4699	1.2979	0
06/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2307.4800	2351.6900	2.3075	2.3517	0
06/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	756.5400	628.1700	0.7565	0.6282	50
06/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3054.6100	3125.6700	3.0546	3.1257	300
06/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	503.7400	402.2200	0.5037	0.4022	0
06/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4524.7000	4637.4500	4.5247	4.6375	0
06/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	232.3400	172.5100	0.2323	0.1725	8,500
06/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6488.1900	6634.0300	6.4882	6.6340	0
06/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	82.2300	55.4900	0.0822	0.0555	17,500
06/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6687.4600	6835.4900	6.6875	6.8355	0
06/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	73.9200	49.3700	0.0739	0.0494	300
06/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13052.6500	13225.0300	13.0527	13.2250	0
06/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.5600	0.3600	0.0006	0.0004	0
06/06/2025	R035 On 06-November-25			Bond Future	10.2316	10.1972	93.7213	93.9137	10,086
06/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	901.1900	966.4300	0.9012	0.9664	250
06/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3531.4100	3404.3200	3.5314	3.4043	0
06/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1188.2200	1213.5900	1.1882	1.2136	2,000
06/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3010.2000	2843.2400	3.0102	2.8432	0
06/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1603.5200	1641.0100	1.6035	1.6410	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2456.3300	2301.4900	2.4563	2.3015	0
06/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1795.2700	1894.5900	1.7953	1.8946	0
06/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2252.8700	2159.8600	2.2529	2.1599	250
06/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2603.3600	2669.9900	2.6034	2.6700	2,000
06/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1612.4900	1486.7900	1.6125	1.4868	0
06/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2705.6700	2775.0500	2.7057	2.7751	2,000
06/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1549.6100	1426.6600	1.5496	1.4267	0
06/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2915.1100	3042.6200	2.9151	3.0426	0
06/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1429.8900	1365.0700	1.4299	1.3651	250
06/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3205.1800	3287.3400	3.2052	3.2873	300
06/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1283.5400	1173.3700	1.2835	1.1734	0
06/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3582.4500	3673.5300	3.5825	3.6735	0
06/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1119.2200	1017.9700	1.1192	1.0180	8,500
06/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4627.9900	4740.7400	4.6280	4.7407	2,000
06/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	776.8600	697.2800	0.7769	0.6973	0
06/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4669.8700	4783.3900	4.6699	4.7834	250
06/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	765.9400	687.1300	0.7659	0.6871	0
06/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5742.8700	5874.6300	5.7429	5.8746	0
06/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	532.5200	471.9500	0.5325	0.4720	0
06/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6767.8600	6913.6600	6.7679	6.9137	0
06/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	378.4700	331.9400	0.3785	0.3319	2,000
06/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6858.3000	7005.0400	6.8583	7.0050	0
06/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	367.4100	321.8200	0.3674	0.3218	250
06/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7860.7600	8018.1000	7.8608	8.0181	0
06/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	263.9500	228.9600	0.2640	0.2290	300
06/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9149.4400	9317.1600	9.1494	9.3172	0
06/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	172.8400	148.2300	0.1728	0.1482	250
06/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9333.8700	9502.8700	9.3339	9.5029	0
06/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	162.6500	139.3200	0.1627	0.1393	2,000
06/06/2025	R035 On 05-February-26			Bond Future	10.3498	10.3121	95.4542	95.6601	0
06/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2876.7300	2840.4600	2.8767	2.8405	2,000
06/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2386.3800	2144.2500	2.3864	2.1443	0
06/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4047.3100	4041.5300	4.0473	4.0415	0
06/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1687.6300	1475.9900	1.6876	1.4760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4594.8300	4604.7200	4.5948	4.6047	2,000
06/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1449.6500	1253.6800	1.4497	1.2537	0
06/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4820.2600	4836.4900	4.8203	4.8365	0
06/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1363.4600	1173.8300	1.3635	1.1738	0
06/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10767.3200	10935.0300	10.7673	10.9350	0
06/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	254.0300	215.8800	0.2540	0.2159	2,000
06/06/2025	R035 On 07-May-26			Bond Future	10.4734	10.4322	92.6863	92.9056	0
06/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4262.8700	4241.5700	4.2629	4.2416	0
06/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2236.8800	1996.2600	2.2369	1.9963	0
06/06/2025	R035 On 06-August-26			Bond Future	10.6148	10.5694	94.3465	94.5818	0
06/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4727.3500	4788.1800	4.7274	4.7882	0
06/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2461.5800	2287.1300	2.4616	2.2871	0
06/06/2025	R038 On 07-August-25			Bond Future	10.6999	10.7008	105.1519	105.1454	6,513
06/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4062.8800	4004.7000	4.0629	4.0047	0
06/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	431.6200	379.9300	0.4316	0.3799	0
06/06/2025	R038 On 06-November-25			Bond Future	10.8154	10.8137	101.6313	101.6428	0
06/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3112.9300	2991.5100	3.1129	2.9915	1,770
06/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2009.0000	1876.0200	2.0090	1.8760	0
06/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4237.4000	4126.0000	4.2374	4.1260	0
06/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1425.5600	1302.6000	1.4256	1.3026	0
06/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9832.6400	9795.4200	9.8326	9.7954	0
06/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	308.3700	259.5900	0.3084	0.2596	1,770
06/06/2025	R038 On 05-February-26			Bond Future	10.9406	10.9372	103.5097	103.5323	0
06/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5110.5600	4985.1600	5.1106	4.9852	0
06/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1886.1100	1738.0900	1.8861	1.7381	0
06/06/2025	R038 On 07-May-26			Bond Future	11.0767	11.0715	99.9066	99.9402	0
06/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4920.7900	4793.2500	4.9208	4.7933	0
06/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2863.4300	2702.2800	2.8634	2.7023	0
06/06/2025	R038 On 06-August-26			Bond Future	11.2274	11.2199	101.6942	101.7414	0
06/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6181.2300	6056.1800	6.1812	6.0562	0
06/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2843.9700	2671.7300	2.8440	2.6717	0
06/06/2025	R053 On 07-August-25			Bond Future	11.1389	11.1654	108.3710	108.1369	22,800
06/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15546.1500	15312.3300	15.5462	15.3123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	9.1900	9.5100	0.0092	0.0095	0
06/06/2025	R053 On 06-November-25			Bond Future	11.2440	11.2693	104.5323	104.3124	0
06/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5984.4800	5675.9600	5.9845	5.6760	0
06/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1666.4500	1577.8100	1.6665	1.5778	0
06/06/2025	R053 On 05-February-26			Bond Future	11.3562	11.3812	106.4644	106.2516	0
06/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4810.3500	4483.7700	4.8104	4.4838	0
06/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3679.7700	3565.9500	3.6798	3.5660	0
06/06/2025	R053 On 07-May-26			Bond Future	11.4762	11.5008	102.5377	102.3319	0
06/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5837.1000	5507.7200	5.8371	5.5077	0
06/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4074.5600	3950.9500	4.0746	3.9510	0
06/06/2025	R053 On 06-August-26			Bond Future	11.6069	11.6309	104.3720	104.1758	0
06/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8767.0100	8421.1700	8.7670	8.4212	0
06/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3506.2900	3356.6300	3.5063	3.3566	0
06/06/2025	R186 On 07-August-25			Bond Future	7.8798	7.8624	104.7840	104.8066	179,920
06/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1718.0000	1740.0600	1.7180	1.7401	1,983
06/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1.1700	0.6500	0.0012	0.0007	0
06/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2297.1100	2319.5900	2.2971	2.3196	0
06/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.2100	0.1100	0.0002	0.0001	0
06/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3009.2600	3031.8400	3.0093	3.0318	0
06/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,983
06/06/2025	R186 On 06-November-25			Bond Future	7.9510	7.9122	106.7412	106.7826	7,266
06/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	369.6200	396.3400	0.3696	0.3963	0
06/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	179.3200	164.6700	0.1793	0.1647	0
06/06/2025	R186 On 05-February-26			Bond Future	8.0946	8.0307	103.4102	103.4633	0
06/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	475.7000	489.2600	0.4757	0.4893	0
06/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	197.8800	158.3900	0.1979	0.1584	0
06/06/2025	R186 On 07-May-26			Bond Future	8.4186	8.3092	105.2902	105.3549	0
06/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	364.9000	402.1200	0.3649	0.4021	0
06/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	204.6700	177.1700	0.2047	0.1772	0
06/06/2025	R186 On 06-August-26			Bond Future	9.2394	9.0165	101.8719	101.9508	0
06/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	89.3000	105.6100	0.0893	0.1056	0
06/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	326.7300	264.1100	0.3267	0.2641	0
06/06/2025	R202 On 07-August-25			Bond Future	268.8827	269.4483	268.8827	269.4483	573

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2717.3000	2151.7200	2.7173	2.1517	0
06/06/2025	R202 On 06-November-25			Bond Future	273.9701	274.5938	273.9701	274.5938	460
06/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1669.9200	1046.2300	1.6699	1.0462	0
06/06/2025	R202 On 05-February-26			Bond Future	273.7619	274.4267	273.7619	274.4267	0
06/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4058.1400	3393.3400	4.0581	3.3933	0
06/06/2025	R202 On 07-May-26			Bond Future	278.8059	279.5119	278.8059	279.5119	0
06/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1255.8700	1961.8500	1.2559	1.9619	0
06/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R202 On 06-August-26			Bond Future	278.4456	279.2021	278.4456	279.2021	0
06/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	342.0500	0.0000	0.3421	0
06/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	414.4100	0.0000	0.4144	0.0000	0
06/06/2025	R209 On 07-August-25			Bond Future	10.3950	10.3805	75.9711	76.0468	11,125
06/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10693.8000	10769.4000	10.6938	10.7694	0
06/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.9800	0.8300	0.0010	0.0008	0
06/06/2025	R209 On 06-November-25			Bond Future	10.4957	10.4779	74.2379	74.3283	6,367
06/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4508.7700	4510.0800	4.5088	4.5101	0
06/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	700.0700	611.0100	0.7001	0.6110	0
06/06/2025	R209 On 05-February-26			Bond Future	10.6054	10.5854	75.6104	75.7103	0
06/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3344.6800	3294.3400	3.3447	3.2943	0
06/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1746.1400	1595.8500	1.7461	1.5959	0
06/06/2025	R209 On 07-May-26			Bond Future	10.7249	10.7025	73.8338	73.9434	0
06/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3813.9800	3763.7100	3.8140	3.7637	0
06/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2150.0000	1990.1400	2.1500	1.9901	0
06/06/2025	R209 On 06-August-26			Bond Future	10.8582	10.8330	75.1562	75.2773	0
06/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4656.5300	4680.5500	4.6565	4.6806	0
06/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2166.8100	2069.7400	2.1668	2.0697	0
06/06/2025	R210 On 07-August-25			Bond Future	249.1264	248.8873	249.1264	248.8873	967
06/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	686.4200	447.3000	0.6864	0.4473	0
06/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R210 On 06-November-25			Bond Future	250.4139	250.2140	250.4139	250.2140	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1726.1300	1926.0000	1.7261	1.9260	0
06/06/2025	R210 On 05-February-26			Bond Future	255.1039	254.9269	255.1039	254.9269	0
06/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2003.9000	1826.9300	2.0039	1.8269	0
06/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R210 On 07-May-26			Bond Future	256.3226	256.1700	256.3226	256.1700	0
06/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	922.6400	770.0300	0.9226	0.7700	0
06/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R210 On 06-August-26			Bond Future	260.9805	260.8582	260.9805	260.8582	0
06/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1140.5300	1018.2100	1.1405	1.0182	0
06/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/06/2025	R213 On 07-August-25			Bond Future	9.0464	9.0260	94.3522	94.4348	17,782
06/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9885.2200	9967.7900	9.8852	9.9678	0
06/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.1100	0.0600	0.0001	0.0001	0
06/06/2025	R213 On 06-November-25			Bond Future	9.1338	9.1081	92.5624	92.6629	77,823
06/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3847.6100	3904.9700	3.8476	3.9050	0
06/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	354.8100	311.7200	0.3548	0.3117	0
06/06/2025	R213 On 05-February-26			Bond Future	9.2377	9.2078	94.2740	94.3862	0
06/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3252.5200	3289.2000	3.2525	3.2892	0
06/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	848.7100	773.2300	0.8487	0.7732	0
06/06/2025	R213 On 07-May-26			Bond Future	9.3517	9.3172	92.4367	92.5605	0
06/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2862.9800	2879.2500	2.8630	2.8793	0
06/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1271.0800	1163.5300	1.2711	1.1635	0
06/06/2025	R213 On 06-August-26			Bond Future	9.4913	9.4510	94.0936	94.2316	0
06/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2488.2400	2491.3600	2.4882	2.4914	0
06/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1810.7900	1675.8900	1.8108	1.6759	0
06/06/2025	R214 On 07-August-25			Bond Future	10.9103	10.9112	70.2301	70.2255	6,556
06/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10146.7800	10141.8500	10.1468	10.1419	0
06/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3.6900	3.3700	0.0037	0.0034	0
06/06/2025	R214 On 06-November-25			Bond Future	11.0123	11.0109	68.2435	68.2509	31,299
06/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4190.2100	4112.8300	4.1902	4.1128	0
06/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	879.0000	794.2800	0.8790	0.7943	0
06/06/2025	R214 On 05-February-26			Bond Future	11.1233	11.1206	69.5053	69.5200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	3010.6800	2824.5300	3.0107	2.8245	0
06/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2280.4900	2079.6300	2.2805	2.0796	0
06/06/2025	R214 On 07-May-26			Bond Future	11.2369	11.2327	67.4707	67.4928	0
06/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3898.4700	3793.6500	3.8985	3.7937	0
06/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2371.1800	2244.3000	2.3712	2.2443	0
06/06/2025	R214 On 06-August-26			Bond Future	11.3629	11.3569	68.6793	68.7105	0
06/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5316.1400	5136.8900	5.3161	5.1369	0
06/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2262.6600	2052.2600	2.2627	2.0523	0
06/06/2025	R248 On 07-August-25			Bond Future	11.2457	11.2671	83.6021	83.4580	207,492
06/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11577.2300	11432.9900	11.5772	11.4330	0
06/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	9.1800	8.9800	0.0092	0.0090	0
06/06/2025	R248 On 06-November-25			Bond Future	11.3551	11.3751	80.7235	80.5911	18,439
06/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3962.9800	3750.9100	3.9630	3.7509	0
06/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1481.7600	1402.0900	1.4818	1.4021	0
06/06/2025	R248 On 05-February-26			Bond Future	11.4741	11.4935	82.2159	82.0896	0
06/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3107.5800	2886.6000	3.1076	2.8866	0
06/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3199.2200	3104.5400	3.1992	3.1045	0
06/06/2025	R248 On 07-May-26			Bond Future	11.5952	11.6141	79.2704	79.1500	260
06/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4199.0500	3884.1400	4.1991	3.8841	0
06/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3408.9800	3214.4200	3.4090	3.2144	0
06/06/2025	R248 On 06-August-26			Bond Future	11.7292	11.7471	80.6896	80.5773	0
06/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6552.1600	6314.0600	6.5522	6.3141	0
06/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2711.7600	2585.9400	2.7118	2.5859	0
06/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0