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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	2029 On 07-August-25			Bond Future	138.6460	138.5919	138.6460	138.5919	5,425
04/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1236.0100	1181.9400	1.2360	1.1819	0
04/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2029 On 06-November-25			Bond Future	139.8365	139.8034	139.8365	139.8034	0
04/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	46.4800	13.4300	0.0465	0.0134	0
04/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2029 On 05-February-26			Bond Future	142.4844	142.4849	142.4844	142.4849	0
04/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2374.4100	2374.9300	2.3744	2.3749	0
04/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2029 On 07-May-26			Bond Future	143.6771	143.7100	143.6771	143.7100	0
04/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1857.0700	1890.0100	1.8571	1.8900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2029 On 06-August-26			Bond Future	146.3295	146.4039	146.3295	146.4039	0
04/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2229.5300	2303.9300	2.2295	2.3039	0
04/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2030 On 07-August-25			Bond Future	8.2827	8.2994	99.2179	99.1572	126,139
04/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1681.5200	1637.9600	1.6815	1.6380	300
04/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	101.6400	118.7700	0.1016	0.1188	0
04/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3358.8100	3300.8400	3.3588	3.3008	300
04/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	10.2100	12.9300	0.0102	0.0129	0
04/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5385.6900	5325.1800	5.3857	5.3252	0
04/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.4800	0.6600	0.0005	0.0007	300
04/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7633.6300	7572.9400	7.6336	7.5729	1,054
04/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
04/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9687.3300	9626.6400	9.6873	9.6266	0
04/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12862.1600	12801.4700	12.8622	12.8015	0
04/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
04/07/2025	2030 On 06-November-25			Bond Future	8.3273	8.3405	101.0741	101.0282	0
04/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1824.9700	1792.2000	1.8250	1.7922	300
04/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	471.6000	484.7400	0.4716	0.4847	0
04/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	3214.0900	3171.2900	3.2141	3.1713	300
04/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	170.2000	173.3100	0.1702	0.1733	0
04/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	4191.8600	4147.2900	4.1919	4.1473	0
04/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	84.9000	86.2400	0.0849	0.0862	0
04/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5893.3200	5848.1000	5.8933	5.8481	0
04/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	25.0800	25.7700	0.0251	0.0258	300
04/07/2025	2030 On 05-February-26			Bond Future	8.3798	8.3865	98.9557	98.9336	0
04/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3872.7000	3846.9500	3.8727	3.8470	0
04/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	295.8300	292.1900	0.2958	0.2922	0
04/07/2025	2030 On 07-May-26			Bond Future	8.4584	8.4584	100.7738	100.7740	0
04/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3425.2400	3416.0800	3.4252	3.4161	0
04/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	578.9000	569.5500	0.5789	0.5696	0
04/07/2025	2030 On 06-August-26			Bond Future	8.5620	8.5521	98.5999	98.6288	0
04/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2798.8300	2803.5700	2.7988	2.8036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	902.6300	878.4900	0.9026	0.8785	0
04/07/2025	2031 On 07-August-25			Bond Future	107.2839	107.3840	107.2839	107.3840	0
04/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	90.9900	375.0400	0.0910	0.3750	0
04/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	457.1100	641.0600	0.4571	0.6411	0
04/07/2025	2031 On 06-November-25			Bond Future	109.3174	109.4365	109.3174	109.4365	699
04/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	223.2600	772.6600	0.2233	0.7727	0
04/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	595.8500	1026.1300	0.5959	1.0261	0
04/07/2025	2031 On 05-February-26			Bond Future	109.0026	109.1508	109.0026	109.1508	0
04/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.2400	248.1900	0.0012	0.2482	0
04/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2758.6700	2857.4300	2.7587	2.8574	0
04/07/2025	2031 On 07-May-26			Bond Future	111.0314	111.2073	111.0314	111.2073	0
04/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.5300	318.7900	0.0005	0.3188	0
04/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2809.1200	2951.4900	2.8091	2.9515	0
04/07/2025	2031 On 06-August-26			Bond Future	110.6561	110.8672	110.6561	110.8672	0
04/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	287.3200	0.0000	0.2873	0
04/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3153.9100	3230.1300	3.1539	3.2301	0
04/07/2025	2032 On 07-August-25			Bond Future	8.9800	8.9965	99.4126	99.3332	138,071
04/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	2220.6100	2166.4100	2.2206	2.1664	300
04/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	227.3400	252.5800	0.2273	0.2526	0
04/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4340.5600	4267.0200	4.3406	4.2670	300
04/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	41.4400	47.3400	0.0414	0.0473	0
04/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7369.2200	7290.3300	7.3692	7.2903	0
04/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	3.2700	3.8200	0.0033	0.0038	300
04/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13281.2700	13201.8300	13.2813	13.2018	0
04/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2032 On 06-November-25			Bond Future	9.0517	9.0657	97.1118	97.0465	0
04/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2418.9900	2365.4700	2.4190	2.3655	300
04/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	813.9000	825.6900	0.8139	0.8257	0
04/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	4182.8900	4120.8400	4.1829	4.1208	300
04/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	332.0100	335.2700	0.3320	0.3353	0
04/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6237.4300	6172.8700	6.2374	6.1729	0
04/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	121.5000	122.2500	0.1215	0.1223	0
04/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	8146.3900	8085.5000	8.1464	8.0855	0

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04/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	43.0800	47.5000	0.0431	0.0475	300
04/07/2025	2032 On 05-February-26			Bond Future	9.1310	9.1404	98.9272	98.8846	0
04/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	5033.7500	4989.4000	5.0338	4.9894	0
04/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	536.9500	535.2300	0.5370	0.5352	0
04/07/2025	2032 On 07-May-26			Bond Future	9.2232	9.2281	96.5852	96.5641	0
04/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4788.5900	4762.2800	4.7886	4.7623	0
04/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	906.8500	901.7300	0.9069	0.9017	0
04/07/2025	2032 On 06-August-26			Bond Future	9.3320	9.3305	98.3432	98.3493	0
04/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4455.1000	4508.7100	4.4551	4.5087	0
04/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1229.3400	1276.8000	1.2293	1.2768	0
04/07/2025	2033 On 07-August-25			Bond Future	130.4612	130.6336	130.4612	130.6336	1,648
04/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1811.1500	1983.5800	1.8112	1.9836	0
04/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2033 On 06-November-25			Bond Future	131.3957	131.5919	131.3957	131.5919	5,288
04/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1744.2900	1548.0700	1.7443	1.5481	0
04/07/2025	2033 On 05-February-26			Bond Future	133.8838	134.1160	133.8838	134.1160	0
04/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	1003.8300	1236.0100	1.0038	1.2360	0
04/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2033 On 07-May-26			Bond Future	134.8144	135.0813	134.8144	135.0813	0
04/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	345.5900	78.7200	0.3456	0.0787	0
04/07/2025	2033 On 06-August-26			Bond Future	137.3033	137.6135	137.3033	137.6135	0
04/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	3053.2800	3363.5100	3.0533	3.3635	0
04/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2037 On 07-August-25			Bond Future	10.3063	10.3078	88.2806	88.2716	145,486
04/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	1113.6900	1098.1200	1.1137	1.0981	2,541
04/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	909.1600	902.5900	0.9092	0.9026	0
04/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1714.2000	1698.1500	1.7142	1.6982	300
04/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	547.5100	540.4600	0.5475	0.5405	0
04/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1926.3700	1910.4600	1.9264	1.9105	2,341
04/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	462.0000	455.0900	0.4620	0.4551	0
04/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	2332.4700	2317.1000	2.3325	2.3171	200

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04/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	335.8300	329.4600	0.3358	0.3295	0
04/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	4161.3400	4149.7800	4.1613	4.1498	300
04/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	80.4700	77.9100	0.0805	0.0779	0
04/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4537.4000	4526.3700	4.5374	4.5264	0
04/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	59.4400	57.4100	0.0594	0.0574	2,541
04/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6436.3200	6426.8800	6.4363	6.4269	0
04/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	11.7900	11.3500	0.0118	0.0114	2,541
04/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6598.6100	6589.2400	6.5986	6.5892	7,500
04/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	10.1900	9.8200	0.0102	0.0098	7,500
04/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8573.7600	8564.7000	8.5738	8.5647	0
04/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	1.5700	1.5100	0.0016	0.0015	2,541
04/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8626.3500	8617.3000	8.6264	8.6173	0
04/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	1.4900	1.4400	0.0015	0.0014	300
04/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	10386.8600	10377.8500	10.3869	10.3779	0
04/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.2500	0.2400	0.0003	0.0002	2,541
04/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14508.0200	14499.0200	14.5080	14.4990	0
04/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2037 On 06-November-25			Bond Future	10.4014	10.4005	89.9321	89.9372	0
04/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	2288.1100	2252.9100	2.2881	2.2529	300
04/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1702.5400	1662.2700	1.7025	1.6623	0
04/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	4268.3400	4241.7000	4.2683	4.2417	300
04/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	795.2900	763.5800	0.7953	0.7636	0
04/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	7206.9000	7197.0300	7.2069	7.1970	0
04/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	281.5200	266.5800	0.2815	0.2666	0
04/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9792.3200	9789.9200	9.7923	9.7899	0
04/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	114.0400	106.5700	0.1140	0.1066	300
04/07/2025	2037 On 05-February-26			Bond Future	10.5041	10.4994	87.3548	87.3820	0
04/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	3018.1900	3071.2700	3.0182	3.0713	1,930
04/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2170.7500	2196.7000	2.1708	2.1967	0
04/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3920.6700	3975.4700	3.9207	3.9755	1,970
04/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1647.6700	1675.3400	1.6477	1.6753	0
04/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	5115.8000	5169.7700	5.1158	5.1698	0
04/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1174.6500	1201.4900	1.1747	1.2015	0
04/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5790.7600	5843.2100	5.7908	5.8432	0

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04/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	978.4300	1003.7500	0.9784	1.0038	1,930
04/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5962.5300	6014.5600	5.9625	6.0146	1,030
04/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	934.3800	959.2800	0.9344	0.9593	0
04/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	8001.5100	8048.1600	8.0015	8.0482	0
04/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	547.0200	566.5400	0.5470	0.5665	1,930
04/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9872.3100	9914.3000	9.8723	9.9143	0
04/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	338.7200	353.5800	0.3387	0.3536	1,970
04/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11955.5600	11992.6200	11.9556	11.9926	0
04/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	178.8400	188.7700	0.1788	0.1888	1,030
04/07/2025	2037 On 07-May-26			Bond Future	10.6210	10.6127	88.9593	89.0070	0
04/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	4175.0100	4169.0800	4.1750	4.1691	142
04/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2319.6200	2265.9900	2.3196	2.2660	0
04/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5549.1600	5548.4600	5.5492	5.5485	0
04/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1671.7300	1623.3300	1.6717	1.6233	0
04/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	10040.7700	10062.7400	10.0408	10.0627	0
04/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	629.1000	603.3700	0.6291	0.6034	142
04/07/2025	2037 On 06-August-26			Bond Future	10.7529	10.7396	86.3190	86.3929	0
04/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6821.0200	6920.4500	6.8210	6.9205	0
04/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1689.0000	1714.5300	1.6890	1.7145	0
04/07/2025	2038 On 07-August-25			Bond Future	138.7347	138.6547	138.7347	138.6547	2,397
04/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	825.3100	905.2600	0.8253	0.9053	0
04/07/2025	2038 On 06-November-25			Bond Future	141.3645	141.3050	141.3645	141.3050	440
04/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2515.5100	2574.9600	2.5155	2.5750	0
04/07/2025	2038 On 05-February-26			Bond Future	141.8762	141.8501	141.8762	141.8501	0
04/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1323.8400	1349.8800	1.3238	1.3499	0
04/07/2025	2038 On 07-May-26			Bond Future	144.5176	144.5234	144.5176	144.5234	0
04/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	12.3900	6.6500	0.0124	0.0067	0
04/07/2025	2038 On 06-August-26			Bond Future	144.9843	145.0316	144.9843	145.0316	0
04/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	264.2700	311.6100	0.2643	0.3116	0
04/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	2040 On 07-August-25			Bond Future	10.7488	10.7554	87.5940	87.5508	55,977
04/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	1263.8800	1264.3700	1.2639	1.2644	400
04/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	928.3100	972.0800	0.9283	0.9721	0
04/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1662.7600	1658.2600	1.6628	1.6583	680
04/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	677.6500	716.4300	0.6777	0.7164	0
04/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	2111.3600	2101.2700	2.1114	2.1013	0
04/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	483.8700	517.0600	0.4839	0.5171	0
04/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	2601.6100	2585.8500	2.6016	2.5859	0
04/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	338.8100	366.3300	0.3388	0.3663	0
04/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	3123.8300	3102.6600	3.1238	3.1027	0
04/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	232.7000	254.8100	0.2327	0.2548	680
04/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	4231.3200	4201.1700	4.2313	4.2012	400
04/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	104.1100	117.2400	0.1041	0.1172	0
04/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4803.1800	4769.6400	4.8032	4.7696	0
04/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	68.0400	77.7800	0.0680	0.0778	0
04/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5959.1400	5920.9000	5.9591	5.9209	0
04/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	27.9500	32.9900	0.0280	0.0330	0
04/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7683.7100	7642.0700	7.6837	7.6421	0
04/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	6.7100	8.3500	0.0067	0.0084	400
04/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9918.9400	9875.9600	9.9189	9.8760	0
04/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.9000	1.2000	0.0009	0.0012	0
04/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	11003.1100	10959.9600	11.0031	10.9600	0
04/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.3200	0.4500	0.0003	0.0005	0
04/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14571.8000	14528.5200	14.5718	14.5285	0
04/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2040 On 06-November-25			Bond Future	10.8502	10.8549	89.2327	89.2027	2,048
04/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6518.4300	6463.4000	6.5184	6.4634	0
04/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	459.2900	434.2200	0.4593	0.4342	0
04/07/2025	2040 On 05-February-26			Bond Future	10.9591	10.9605	86.3919	86.3830	0
04/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4810.9900	4829.7800	4.8110	4.8298	0
04/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1539.5300	1567.1300	1.5395	1.5671	0
04/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	6274.8300	6288.3600	6.2748	6.2884	475
04/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1061.8900	1084.2300	1.0619	1.0842	0
04/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12978.6100	12977.3200	12.9786	12.9773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	193.4600	200.9800	0.1935	0.2010	475
04/07/2025	2040 On 07-May-26			Bond Future	11.0808	11.0790	87.9785	87.9893	0
04/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	2215.3500	2252.3900	2.2154	2.2524	1,460
04/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4632.4200	4658.5800	4.6324	4.6586	0
04/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3496.9900	3533.9700	3.4970	3.5340	820
04/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3253.5700	3279.6700	3.2536	3.2797	0
04/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5563.9800	5598.9800	5.5640	5.5990	0
04/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2011.6300	2035.7500	2.0116	2.0358	0
04/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5768.5900	5803.0400	5.7686	5.8030	0
04/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1924.8600	1948.4300	1.9249	1.9484	1,460
04/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	7079.4000	7110.3600	7.0794	7.1104	0
04/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1462.9800	1483.0600	1.4630	1.4831	820
04/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7910.6700	7940.3400	7.9107	7.9403	0
04/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1235.9100	1254.7000	1.2359	1.2547	1,460
04/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	9296.0900	9323.5300	9.2961	9.3235	0
04/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	939.0100	955.5700	0.9390	0.9556	820
04/07/2025	2040 On 06-August-26			Bond Future	11.2166	11.2106	85.0694	85.1055	0
04/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7468.3800	7522.6500	7.4684	7.5227	0
04/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1832.8800	1850.9700	1.8329	1.8510	0
04/07/2025	2044 On 07-August-25			Bond Future	11.0036	11.0153	82.6305	82.5523	48,125
04/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	238.5400	240.7800	0.2385	0.2408	9,000
04/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	2812.6400	2893.0200	2.8126	2.8930	0
04/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	2382.2600	2343.6400	2.3823	2.3436	9,000
04/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	427.2800	466.8000	0.4273	0.4668	0
04/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	5439.5900	5370.4500	5.4396	5.3705	0
04/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	47.7800	56.7800	0.0478	0.0568	9,000
04/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	7466.9100	7391.3500	7.4669	7.3914	0
04/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	9.7100	12.2900	0.0097	0.0123	5,600
04/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13592.4800	13514.3500	13.5925	13.5144	0
04/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
04/07/2025	2044 On 06-November-25			Bond Future	11.1045	11.1146	84.1763	84.1099	72,283
04/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2723.1700	2631.5700	2.7232	2.6316	11,000
04/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1769.1600	1743.9100	1.7692	1.7439	0
04/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4930.0500	4836.8400	4.9301	4.8368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	828.7300	801.8700	0.8287	0.8019	11,000
04/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5563.4900	5471.6400	5.5635	5.4716	0
04/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	675.9500	650.4500	0.6760	0.6505	0
04/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	6161.2600	6070.9700	6.1613	6.0710	0
04/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	559.2900	535.3500	0.5593	0.5354	5,800
04/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	7174.4000	7089.0100	7.1744	7.0890	0
04/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	405.2900	386.2500	0.4053	0.3863	5,600
04/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	7430.2200	7345.9300	7.4302	7.3459	0
04/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	373.8500	355.9100	0.3739	0.3559	5,800
04/07/2025	2044 On 05-February-26			Bond Future	11.2123	11.2195	81.3661	81.3191	0
04/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	4159.0400	4154.5700	4.1590	4.1546	0
04/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	1945.6300	1988.1200	1.9456	1.9881	0
04/07/2025	2044 On 07-May-26			Bond Future	11.3316	11.3361	82.8603	82.8312	0
04/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	5214.7500	5138.1000	5.2148	5.1381	0
04/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2306.2000	2258.6900	2.3062	2.2587	0
04/07/2025	2044 On 06-August-26			Bond Future	11.4637	11.4647	79.9832	79.9771	0
04/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7574.0000	7599.0200	7.5740	7.5990	0
04/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	1920.3600	1951.4500	1.9204	1.9515	0
04/07/2025	2046 On 07-August-25			Bond Future	119.3481	119.6886	119.3481	119.6886	12,424
04/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	658.0600	998.6000	0.6581	0.9986	0
04/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2046 On 06-November-25			Bond Future	119.3516	119.7174	119.3516	119.7174	7,206
04/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6058.4300	5692.5700	6.0584	5.6926	0
04/07/2025	2046 On 05-February-26			Bond Future	121.6114	122.0136	121.6114	122.0136	0
04/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	363.6100	0.0000	0.3636	0
04/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	38.6100	0.0000	0.0386	0.0000	0
04/07/2025	2046 On 07-May-26			Bond Future	121.5802	122.0177	121.5802	122.0177	0
04/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3369.7700	2932.3500	3.3698	2.9324	0
04/07/2025	2046 On 06-August-26			Bond Future	123.8235	124.3037	123.8235	124.3037	0
04/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1443.5100	1923.7300	1.4435	1.9237	0
04/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	2050 On 07-August-25			Bond Future	118.1536	118.6347	118.1536	118.6347	10,256
04/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1736.4300	1255.3100	1.7364	1.2553	0
04/07/2025	2050 On 06-November-25			Bond Future	120.3932	120.9024	120.3932	120.9024	5,109
04/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4026.7800	3517.6500	4.0268	3.5177	0
04/07/2025	2050 On 05-February-26			Bond Future	120.2607	120.8089	120.2607	120.8089	0
04/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2559.2900	2011.0600	2.5593	2.0111	0
04/07/2025	2050 On 07-May-26			Bond Future	122.4996	123.0855	122.4996	123.0855	0
04/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1570.3900	984.4600	1.5704	0.9845	0
04/07/2025	2050 On 06-August-26			Bond Future	122.3072	122.9393	122.3072	122.9393	0
04/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	962.8500	330.7500	0.9629	0.3308	0
04/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	AL37 On 07-August-25			Index Future	1164.4240	1163.6720	1164.4240	1,163.6720	0
04/07/2025	AL37 On 06-November-25			Index Future	1186.2100	1185.6290	1186.2100	1,185.6290	0
04/07/2025	AL37 On 05-February-26			Index Future	1208.3930	1208.0910	1208.3930	1,208.0910	0
04/07/2025	AL37 On 07-May-26			Index Future	1230.6270	1230.5950	1230.6270	1,230.5950	0
04/07/2025	AL37 On 06-August-26			Index Future	1252.8450	1253.1590	1252.8450	1,253.1590	0
04/07/2025	AL7T On 07-August-25			Index Future	1412.1430	1411.0940	1412.1430	1,411.0940	0
04/07/2025	AL7T On 06-November-25			Index Future	1438.5640	1437.7200	1438.5640	1,437.7200	0
04/07/2025	AL7T On 05-February-26			Index Future	1465.4660	1464.9580	1465.4660	1,464.9580	0
04/07/2025	AL7T On 07-May-26			Index Future	1492.4300	1492.2460	1492.4300	1,492.2460	0
04/07/2025	AL7T On 06-August-26			Index Future	1519.3750	1519.6080	1519.3750	1,519.6080	0
04/07/2025	ALBI On 07-August-25			Index Future	1197.8070	1196.9950	1197.8070	1,196.9950	77
04/07/2025	ALBI On 06-November-25			Index Future	1220.2180	1219.5810	1220.2180	1,219.5810	0
04/07/2025	ALBI On 05-February-26			Index Future	1243.0370	1242.6860	1243.0370	1,242.6860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	ALBI On 07-May-26			Index Future	1265.9090	1265.8340	1265.9090	1,265.8340	0
04/07/2025	ALBI On 06-August-26			Index Future	1288.7630	1289.0440	1288.7630	1,289.0440	0
04/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	ES33 On 07-August-25			Bond Future	10.3866	10.3984	87.4985	87.4413	0
04/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13693.8700	13636.6900	13.6939	13.6367	0
04/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES33 On 06-November-25			Bond Future	10.5067	10.5162	85.3624	85.3178	0
04/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6712.1400	6667.5300	6.7121	6.6675	0
04/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES33 On 05-February-26			Bond Future	10.6393	10.6446	86.9784	86.9539	0
04/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3782.9100	3758.4600	3.7829	3.7585	0
04/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES33 On 07-May-26			Bond Future	10.7817	10.7829	84.8018	84.7962	0
04/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3921.2300	3915.6700	3.9212	3.9157	0
04/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES33 On 06-August-26			Bond Future	10.9415	10.9371	86.3642	86.3828	0
04/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4495.5700	4514.1800	4.4956	4.5142	0
04/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES42 On 07-August-25			Bond Future	11.2406	11.2522	82.0469	81.9739	0
04/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13774.6900	13701.7300	13.7747	13.7017	0
04/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES42 On 06-November-25			Bond Future	11.3538	11.3638	79.3370	79.2756	0
04/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6003.1000	5941.6700	6.0031	5.9417	0
04/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES42 On 05-February-26			Bond Future	11.4718	11.4789	80.8385	80.7955	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2238.7800	2195.8200	2.2388	2.1958	0
04/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES42 On 07-May-26			Bond Future	11.6009	11.6052	78.0777	78.0522	0
04/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3436.2600	3410.7900	3.4363	3.4108	0
04/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	ES42 On 06-August-26			Bond Future	11.7386	11.7391	79.5142	79.5107	0
04/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5039.8300	5036.4000	5.0398	5.0364	0
04/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	GOVI On 07-August-25			GOVI	1178.8630	1178.0780	1178.8630	1,178.0780	613
04/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1678630.0000	1670780.0000	167.8630	167.0780	0
04/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	GOVI On 06-November-25			GOVI	1200.9190	1200.3070	1200.9190	1,200.3070	0
04/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	889190.0000	883070.0000	88.9190	88.3070	0
04/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	GOVI On 05-February-26			GOVI	1223.3770	1223.0470	1223.3770	1,223.0470	0
04/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	733770.0000	730470.0000	73.3770	73.0470	0
04/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	GOVI On 07-May-26			GOVI	1245.8870	1245.8290	1245.8870	1,245.8290	42
04/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	688870.0000	688290.0000	68.8870	68.8290	0
04/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	GOVI On 06-August-26			GOVI	1268.3800	1268.6720	1268.3800	1,268.6720	0
04/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	793800.0000	796720.0000	79.3800	79.6720	0
04/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/07/2025	IGOV On 07-August-25			Index Future	380.7510	381.1720	380.7510	381.1720	746
04/07/2025	IGOV On 06-November-25			Index Future	387.9680	388.4580	387.9680	388.4580	8
04/07/2025	IGOV On 05-February-26			Index Future	395.3150	395.9090	395.3150	395.9090	0
04/07/2025	IGOV On 07-May-26			Index Future	402.6790	403.3740	402.6790	403.3740	0
04/07/2025	IGOV On 06-August-26			Index Future	410.0380	410.8590	410.0380	410.8590	0
04/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/07/2025	R033 On 07-August-25			Bond Future	9.1972	9.2138	107.9740	107.8821	7,150
04/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6073.8100	5978.9700	6.0738	5.9790	0
04/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	22.4600	19.4700	0.0225	0.0195	0
04/07/2025	R033 On 06-November-25			Bond Future	9.2746	9.2888	104.9508	104.8742	0
04/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5696.1000	5623.5300	5.6961	5.6235	0
04/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	200.7300	204.8200	0.2007	0.2048	0
04/07/2025	R033 On 05-February-26			Bond Future	9.3593	9.3692	106.9126	106.8605	0
04/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6193.6400	6124.4000	6.1936	6.1244	0
04/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	490.7700	473.7200	0.4908	0.4737	0
04/07/2025	R033 On 07-May-26			Bond Future	9.4563	9.4620	103.8336	103.8045	0
04/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5473.5300	5449.7800	5.4735	5.4498	0
04/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	928.1200	933.5500	0.9281	0.9336	0
04/07/2025	R033 On 06-August-26			Bond Future	9.5683	9.5683	105.7229	105.7230	0
04/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4836.4300	4875.1900	4.8364	4.8752	0
04/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1567.8200	1606.4800	1.5678	1.6065	0
04/07/2025	R035 On 07-August-25			Bond Future	9.7507	9.7723	98.6058	98.4782	99,650
04/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	2283.6700	2164.4500	2.2837	2.1645	300
04/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	365.4400	373.8300	0.3654	0.3738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2847.4100	2724.0000	2.8474	2.7240	0
04/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	243.0400	247.2400	0.2430	0.2472	8,000
04/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3595.0000	3468.2900	3.5950	3.4683	0
04/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	142.4600	143.3600	0.1425	0.1434	8,000
04/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3851.5400	3724.1400	3.8515	3.7241	0
04/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	118.6000	118.8100	0.1186	0.1188	50
04/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4792.5800	4664.4900	4.7926	4.6645	300
04/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	59.7100	59.2300	0.0597	0.0592	0
04/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6490.6000	6362.7200	6.4906	6.3627	0
04/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	16.2400	15.9700	0.0162	0.0160	8,500
04/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8590.9200	8463.1600	8.5909	8.4632	0
04/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	2.9600	2.8100	0.0030	0.0028	17,500
04/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8798.0400	8670.2900	8.7980	8.6703	0
04/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	2.5000	2.3600	0.0025	0.0024	300
04/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	15234.0900	15106.4800	15.2341	15.1065	0
04/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R035 On 06-November-25			Bond Future	9.8398	9.8597	95.9473	95.8326	11,545
04/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1607.8700	1592.5900	1.6079	1.5926	250
04/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2012.1600	2111.5500	2.0122	2.1116	0
04/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	2039.3700	2016.1100	2.0394	2.0161	2,000
04/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1635.4200	1726.8300	1.6354	1.7268	0
04/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2630.6200	2596.8100	2.6306	2.5968	300
04/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1257.5000	1338.3600	1.2575	1.3384	0
04/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2893.3500	2855.0800	2.8934	2.8551	0
04/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1125.0200	1201.4200	1.1250	1.2014	250
04/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3489.1000	3441.3000	3.4891	3.4413	0
04/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	881.4000	948.2700	0.8814	0.9483	50
04/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3950.7700	3896.1900	3.9508	3.8962	2,000
04/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	733.9700	794.0600	0.7340	0.7941	0
04/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	4079.7300	4023.3500	4.0797	4.0234	2,000
04/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	697.7400	756.0300	0.6977	0.7560	0
04/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	4341.4200	4281.5200	4.3414	4.2815	0
04/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	630.2700	685.0400	0.6303	0.6850	250
04/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4697.0900	4632.6500	4.6971	4.6327	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	549.5200	599.7500	0.5495	0.5998	0
04/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	5151.2700	5081.4800	5.1513	5.0815	0
04/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	462.1100	506.9900	0.4621	0.5070	8,500
04/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	6368.1000	6286.3700	6.3681	6.2864	2,000
04/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	291.0400	323.9800	0.2910	0.3240	0
04/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	6415.7600	6333.6300	6.4158	6.3336	250
04/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	285.9000	318.4400	0.2859	0.3184	0
04/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6654.3700	6570.3100	6.6544	6.5703	0
04/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	261.1300	291.7400	0.2611	0.2917	0
04/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7617.5600	7526.5100	7.6176	7.5265	0
04/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	181.2800	204.9000	0.1813	0.2049	0
04/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8733.9400	8636.5400	8.7339	8.6365	0
04/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	118.6200	135.8900	0.1186	0.1359	2,000
04/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8831.1500	8733.2700	8.8312	8.7333	0
04/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	114.3300	131.1200	0.1143	0.1311	250
04/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9898.7800	9796.3900	9.8988	9.7964	0
04/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	76.0400	88.3200	0.0760	0.0883	300
04/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	11241.7800	11134.4900	11.2418	11.1345	0
04/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	39.2500	46.6300	0.0393	0.0466	250
04/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11432.4600	11324.5800	11.4325	11.3246	0
04/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	35.3100	42.1000	0.0353	0.0421	2,000
04/07/2025	R035 On 05-February-26			Bond Future	9.9373	9.9538	97.7411	97.6478	0
04/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	3173.6400	3089.7000	3.1736	3.0897	250
04/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1874.1800	1883.5500	1.8742	1.8836	0
04/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	4159.0200	4067.5200	4.1590	4.0675	2,000
04/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1381.7800	1383.5900	1.3818	1.3836	0
04/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	5070.0900	4975.3700	5.0701	4.9754	0
04/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1058.6300	1057.2200	1.0586	1.0572	250
04/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5566.0400	5470.5200	5.5660	5.4705	0
04/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	919.4700	917.2600	0.9195	0.9173	0
04/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	6201.4200	6105.5800	6.2014	6.1056	2,000
04/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	769.3500	766.8200	0.7694	0.7668	0
04/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	6459.8100	6363.8800	6.4598	6.3639	0
04/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	716.1200	713.5000	0.7161	0.7135	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	7202.6000	7106.4300	7.2026	7.1064	0
04/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	583.9400	581.0800	0.5839	0.5811	250
04/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12887.9300	12806.1400	12.8879	12.8061	0
04/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	87.7500	99.2700	0.0878	0.0993	2,000
04/07/2025	R035 On 07-May-26			Bond Future	10.0394	10.0528	95.0335	94.9602	0
04/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5753.7500	5678.6000	5.7538	5.6786	0
04/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1380.4900	1378.6800	1.3805	1.3787	0
04/07/2025	R035 On 06-August-26			Bond Future	10.1557	10.1646	96.7637	96.7162	0
04/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	6276.2700	6222.2800	6.2763	6.2223	0
04/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1593.3100	1586.8300	1.5933	1.5868	0
04/07/2025	R038 On 07-August-25			Bond Future	10.3513	10.3578	107.6000	107.5535	6,513
04/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	6115.6900	6068.8800	6.1157	6.0689	0
04/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	36.3500	36.0500	0.0364	0.0361	0
04/07/2025	R038 On 06-November-25			Bond Future	10.4524	10.4568	104.1285	104.0980	0
04/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	4563.4500	4430.8900	4.5635	4.4309	1,770
04/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	962.2800	860.2500	0.9623	0.8603	0
04/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5929.9200	5816.7000	5.9299	5.8167	0
04/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	620.8400	538.1500	0.6208	0.5382	0
04/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	12105.1700	12061.1700	12.1052	12.0612	0
04/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	83.6600	70.1900	0.0837	0.0702	1,770
04/07/2025	R038 On 05-February-26			Bond Future	10.5598	10.5605	106.0749	106.0695	0
04/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6894.0200	6793.6200	6.8940	6.7936	0
04/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1104.4100	1009.4300	1.1044	1.0094	0
04/07/2025	R038 On 07-May-26			Bond Future	10.6770	10.6743	102.5389	102.5572	0
04/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	6499.4900	6440.9300	6.4995	6.4409	0
04/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1809.7800	1732.9600	1.8098	1.7330	0
04/07/2025	R038 On 06-August-26			Bond Future	10.8060	10.7987	104.4040	104.4521	0
04/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7989.8500	7990.4100	7.9899	7.9904	0
04/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1942.7200	1895.1900	1.9427	1.8952	0
04/07/2025	R053 On 07-August-25			Bond Future	10.8948	10.9063	110.5706	110.4654	22,710
04/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	17736.5200	17631.4200	17.7365	17.6314	0
04/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
04/07/2025	R053 On 06-November-25			Bond Future	10.9908	11.0007	106.7764	106.6866	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	7405.7600	7286.7300	7.4058	7.2867	0
04/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	843.6400	814.4100	0.8436	0.8144	0
04/07/2025	R053 On 05-February-26			Bond Future	11.0912	11.0985	108.7722	108.7071	0
04/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	6080.6200	5855.0500	6.0806	5.8551	0
04/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2642.1900	2481.6800	2.6422	2.4817	0
04/07/2025	R053 On 07-May-26			Bond Future	11.1988	11.2036	104.9086	104.8668	0
04/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	7152.6400	6952.9700	7.1526	6.9530	0
04/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3019.1900	2861.3800	3.0192	2.8614	0
04/07/2025	R053 On 06-August-26			Bond Future	11.3152	11.3167	106.8165	106.8040	0
04/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	10521.8300	10252.0500	10.5218	10.2521	0
04/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2816.6000	2559.3200	2.8166	2.5593	0
04/07/2025	R186 On 07-August-25			Bond Future	7.7126	7.7309	105.0011	104.9773	160,391
04/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1933.9100	1910.0900	1.9339	1.9101	1,983
04/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2513.9800	2490.1500	2.5140	2.4902	0
04/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3226.3300	3202.5000	3.2263	3.2025	0
04/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
04/07/2025	R186 On 06-November-25			Bond Future	7.7405	7.7476	106.9657	106.9581	7,266
04/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	503.0600	502.1400	0.5031	0.5021	0
04/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	88.3100	94.9600	0.0883	0.0950	0
04/07/2025	R186 On 05-February-26			Bond Future	7.7940	7.7725	103.6602	103.6782	0
04/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	636.8200	653.4900	0.6368	0.6535	0
04/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	108.9700	107.7000	0.1090	0.1077	0
04/07/2025	R186 On 07-May-26			Bond Future	7.9549	7.8842	105.5650	105.6071	0
04/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	546.6800	578.3800	0.5467	0.5784	0
04/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	111.6100	101.2800	0.1116	0.1013	0
04/07/2025	R186 On 06-August-26			Bond Future	8.3669	8.1640	102.1816	102.2539	0
04/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	223.8900	271.0600	0.2239	0.2711	0
04/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	151.6300	126.4900	0.1516	0.1265	0
04/07/2025	R202 On 07-August-25			Bond Future	269.0090	269.0901	269.0090	269.0901	573
04/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2590.9700	2509.9000	2.5910	2.5099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R202 On 06-November-25			Bond Future	274.1082	274.2335	274.1082	274.2335	460
04/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1531.7800	1406.4600	1.5318	1.4065	0
04/07/2025	R202 On 05-February-26			Bond Future	273.9638	274.1579	273.9638	274.1579	0
04/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3856.2500	3662.0600	3.8563	3.6621	0
04/07/2025	R202 On 07-May-26			Bond Future	279.0648	279.3250	279.0648	279.3250	0
04/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1514.7800	1775.0100	1.5148	1.7750	0
04/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R202 On 06-August-26			Bond Future	278.7899	279.1345	278.7899	279.1345	0
04/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	274.5000	0.0000	0.2745	0
04/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	70.1400	0.0000	0.0701	0.0000	0
04/07/2025	R209 On 07-August-25			Bond Future	10.0259	10.0373	77.9195	77.8584	11,175
04/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12641.2600	12580.0800	12.6413	12.5801	0
04/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R209 On 06-November-25			Bond Future	10.1123	10.1218	76.2253	76.1752	6,367
04/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	6069.7600	5976.8100	6.0698	5.9768	0
04/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	273.6600	230.8500	0.2737	0.2309	0
04/07/2025	R209 On 05-February-26			Bond Future	10.2043	10.2105	77.6503	77.6180	0
04/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4629.5300	4539.1800	4.6295	4.5392	0
04/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	991.0700	933.0200	0.9911	0.9330	0
04/07/2025	R209 On 07-May-26			Bond Future	10.3052	10.3083	75.9258	75.9104	0
04/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	5110.2500	5075.6200	5.1103	5.0756	0
04/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1354.2800	1335.0800	1.3543	1.3351	0
04/07/2025	R209 On 06-August-26			Bond Future	10.4173	10.4161	77.3079	77.3140	0
04/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	6123.8900	6071.8000	6.1239	6.0718	0
04/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1482.5000	1424.3400	1.4825	1.4243	0
04/07/2025	R210 On 07-August-25			Bond Future	249.6407	249.5668	249.6407	249.5668	306
04/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1200.6800	1126.8200	1.2007	1.1268	0
04/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R210 On 06-November-25			Bond Future	250.9484	250.9128	250.9484	250.9128	992
04/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	1191.6100	1227.2400	1.1916	1.2272	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R210 On 05-February-26			Bond Future	255.7002	255.7253	255.7002	255.7253	0
04/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2600.1500	2625.2700	2.6002	2.6253	0
04/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R210 On 07-May-26			Bond Future	256.9820	257.0657	256.9820	257.0657	0
04/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1582.0200	1665.7300	1.5820	1.6657	0
04/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R210 On 06-August-26			Bond Future	261.7251	261.8835	261.7251	261.8835	0
04/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	1885.1300	2043.5300	1.8851	2.0435	0
04/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R213 On 07-August-25			Bond Future	8.6503	8.6617	95.9758	95.9287	21,469
04/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11508.7500	11461.6000	11.5088	11.4616	0
04/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2025	R213 On 06-November-25			Bond Future	8.7141	8.7223	94.2195	94.1864	77,791
04/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5248.6200	5211.1200	5.2486	5.2111	0
04/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	98.7800	94.3100	0.0988	0.0943	0
04/07/2025	R213 On 05-February-26			Bond Future	8.7871	8.7899	95.9811	95.9706	0
04/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4498.0600	4473.3800	4.4981	4.4734	0
04/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	387.1500	373.0100	0.3872	0.3730	0
04/07/2025	R213 On 07-May-26			Bond Future	8.8679	8.8650	94.1932	94.2038	0
04/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	4061.2000	4046.4700	4.0612	4.0465	0
04/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	712.7900	687.4500	0.7128	0.6875	0
04/07/2025	R213 On 06-August-26			Bond Future	8.9675	8.9567	95.9089	95.9467	0
04/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3545.1200	3587.7400	3.5451	3.5877	0
04/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1052.3700	1057.2000	1.0524	1.0572	0
04/07/2025	R214 On 07-August-25			Bond Future	10.7035	10.7149	71.3942	71.3292	6,210
04/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	11307.2000	11242.1700	11.3072	11.2422	0
04/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
04/07/2025	R214 On 06-November-25			Bond Future	10.7980	10.8078	69.4317	69.3765	31,309
04/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4973.0700	4884.8500	4.9731	4.8849	0
04/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	473.7500	440.6600	0.4738	0.4407	0
04/07/2025	R214 On 05-February-26			Bond Future	10.8990	10.9061	70.7298	70.6906	0
04/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3584.0700	3470.4500	3.5841	3.4705	0
04/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1629.4000	1554.9800	1.6294	1.5550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2025	R214 On 07-May-26			Bond Future	11.0024	11.0068	68.7311	68.7068	0
04/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4631.8700	4582.1700	4.6319	4.5822	0
04/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1844.2700	1818.8000	1.8443	1.8188	0
04/07/2025	R214 On 06-August-26			Bond Future	11.1162	11.1171	69.9823	69.9773	0
04/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	6094.1600	6104.2100	6.0942	6.1042	0
04/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1737.6600	1752.6900	1.7377	1.7527	0
04/07/2025	R248 On 07-August-25			Bond Future	10.9856	10.9971	85.3864	85.3062	206,828
04/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	13352.3900	13272.2200	13.3524	13.2722	0
04/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
04/07/2025	R248 On 06-November-25			Bond Future	11.0855	11.0954	82.5439	82.4754	43,439
04/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	5127.7400	4984.0600	5.1277	4.9841	0
04/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	826.0900	750.9100	0.8261	0.7509	0
04/07/2025	R248 On 05-February-26			Bond Future	11.1920	11.1993	84.0870	84.0376	0
04/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	4041.8600	3954.9500	4.0419	3.9550	0
04/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2262.3400	2224.8700	2.2623	2.2249	0
04/07/2025	R248 On 07-May-26			Bond Future	11.3005	11.3053	81.1918	81.1599	260
04/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	5164.1000	5171.8600	5.1641	5.1719	0
04/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2452.6100	2492.2300	2.4526	2.4922	0
04/07/2025	R248 On 06-August-26			Bond Future	11.4196	11.4210	82.6694	82.6602	0
04/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7870.3800	7871.3500	7.8704	7.8714	0
04/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2050.2100	2060.3300	2.0502	2.0603	0
04/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0