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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	2029 On 07-August-25			Bond Future	139.1527	139.2994	139.1527	139.2994	2,978
01/08/2025	2029 On 07-August-25	137.41	Call	Bond Future	1742.6700	1889.4400	1.7427	1.8894	0
01/08/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2029 On 06-November-25			Bond Future	140.3205	140.4806	140.3205	140.4806	3,158
01/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	530.5100	690.6100	0.5305	0.6906	0
01/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2029 On 05-February-26			Bond Future	142.9767	143.1307	142.9767	143.1307	0
01/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	2866.6500	3020.6900	2.8667	3.0207	0
01/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2029 On 07-May-26			Bond Future	144.1817	144.3373	144.1817	144.3373	0
01/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2361.6500	2517.2500	2.3617	2.5173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2029 On 06-August-26			Bond Future	146.8487	147.0049	146.8487	147.0049	0
01/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	2748.7200	2904.9200	2.7487	2.9049	0
01/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2030 On 07-August-25			Bond Future	8.1978	8.1982	99.5282	99.5270	86,207
01/08/2025	2030 On 07-August-25	8.72	Call	Bond Future	1897.4000	1889.8700	1.8974	1.8899	300
01/08/2025	2030 On 07-August-25	8.72	Put	Bond Future	7.1800	0.8900	0.0072	0.0009	0
01/08/2025	2030 On 07-August-25	9.22	Call	Bond Future	3658.9500	3657.7000	3.6590	3.6577	300
01/08/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
01/08/2025	2030 On 07-August-25	9.81	Call	Bond Future	5695.5500	5694.3100	5.6956	5.6943	0
01/08/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/08/2025	2030 On 07-August-25	10.48	Call	Bond Future	7943.9600	7942.7200	7.9440	7.9427	1,054
01/08/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2030 On 07-August-25	11.11	Call	Bond Future	9997.6700	9996.4300	9.9977	9.9964	0
01/08/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2030 On 07-August-25	12.12	Call	Bond Future	13172.5000	13171.2600	13.1725	13.1713	0
01/08/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
01/08/2025	2030 On 06-November-25			Bond Future	8.2430	8.2412	101.3676	101.3739	113,127
01/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1922.4000	1941.8600	1.9224	1.9419	300
01/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	275.5000	288.6500	0.2755	0.2887	0
01/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3410.4000	3422.2200	3.4104	3.4222	300
01/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	72.9800	78.4900	0.0730	0.0785	0
01/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4429.9000	4432.6300	4.4299	4.4326	0
01/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	29.4100	25.8300	0.0294	0.0258	0
01/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6167.7400	6170.6800	6.1677	6.1707	0
01/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	5.9700	2.6000	0.0060	0.0026	300
01/08/2025	2030 On 05-February-26			Bond Future	8.2894	8.2895	99.2539	99.2538	50,700
01/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4066.0100	4045.0800	4.0660	4.0451	0
01/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	190.9900	170.1600	0.1910	0.1702	0
01/08/2025	2030 On 07-May-26			Bond Future	8.3599	8.3602	101.0811	101.0800	0
01/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3588.8300	3554.0500	3.5888	3.5541	0
01/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	435.2700	401.5200	0.4353	0.4015	0
01/08/2025	2030 On 06-August-26			Bond Future	8.4536	8.4545	98.9168	98.9142	0
01/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2944.1500	2942.0800	2.9442	2.9421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	731.0200	731.6100	0.7310	0.7316	0
01/08/2025	2031 On 07-August-25			Bond Future	107.9523	107.8240	107.9523	107.8240	0
01/08/2025	2031 On 07-August-25	107.65	Call	Bond Future	306.1700	199.4100	0.3062	0.1994	0
01/08/2025	2031 On 07-August-25	107.65	Put	Bond Future	3.8400	25.3700	0.0038	0.0254	0
01/08/2025	2031 On 06-November-25			Bond Future	109.9742	109.8517	109.9742	109.8517	680
01/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	407.8900	351.9600	0.4079	0.3520	0
01/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	123.6900	190.2200	0.1237	0.1902	0
01/08/2025	2031 On 05-February-26			Bond Future	109.6697	109.5379	109.6697	109.5379	0
01/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.7900	0.1900	0.0018	0.0002	0
01/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	2092.0600	2222.2800	2.0921	2.2223	0
01/08/2025	2031 On 07-May-26			Bond Future	111.7148	111.5795	111.7148	111.5795	0
01/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.7500	0.0200	0.0008	0.0000	0
01/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	2125.9400	2260.5600	2.1259	2.2606	0
01/08/2025	2031 On 06-August-26			Bond Future	111.3529	111.2135	111.3529	111.2135	0
01/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2457.1200	2596.5100	2.4571	2.5965	0
01/08/2025	2032 On 07-August-25			Bond Future	8.8645	8.8802	99.9702	99.8941	16,377
01/08/2025	2032 On 07-August-25	9.40	Call	Bond Future	2553.5800	2477.3900	2.5536	2.4774	300
01/08/2025	2032 On 07-August-25	9.40	Put	Bond Future	2.7500	2.6000	0.0028	0.0026	0
01/08/2025	2032 On 07-August-25	9.90	Call	Bond Future	4856.6800	4780.6400	4.8567	4.7806	300
01/08/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2032 On 07-August-25	10.59	Call	Bond Future	7923.5100	7847.4700	7.9235	7.8475	0
01/08/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/08/2025	2032 On 07-August-25	12.01	Call	Bond Future	13838.8300	13762.7900	13.8388	13.7628	0
01/08/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2032 On 06-November-25			Bond Future	8.9349	8.9498	97.6575	97.5875	124,304
01/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2632.8500	2600.3200	2.6329	2.6003	300
01/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	482.1200	519.5300	0.4821	0.5195	0
01/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4550.0700	4497.9200	4.5501	4.4979	300
01/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	153.5500	171.3400	0.1536	0.1713	0
01/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6703.6800	6640.6700	6.7037	6.6407	0
01/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	42.1100	49.0400	0.0421	0.0490	0
01/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8659.9200	8592.3700	8.6599	8.5924	0

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01/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	10.9700	13.3600	0.0110	0.0134	300
01/08/2025	2032 On 05-February-26			Bond Future	9.0081	9.0252	99.4825	99.4048	0
01/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5396.1100	5315.5700	5.3961	5.3156	0
01/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	344.0500	341.2000	0.3441	0.3412	0
01/08/2025	2032 On 07-May-26			Bond Future	9.0928	9.1111	97.1541	97.0741	0
01/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5125.5500	5043.3100	5.1256	5.0433	0
01/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	674.9300	672.7400	0.6749	0.6727	0
01/08/2025	2032 On 06-August-26			Bond Future	9.1930	9.2128	98.9266	98.8434	0
01/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4775.5600	4745.7900	4.7756	4.7458	0
01/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	966.4000	1019.7700	0.9664	1.0198	0
01/08/2025	2033 On 07-August-25			Bond Future	130.0896	130.2229	130.0896	130.2229	388
01/08/2025	2033 On 07-August-25	128.65	Call	Bond Future	1439.6200	1572.8700	1.4396	1.5729	0
01/08/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2033 On 06-November-25			Bond Future	130.9880	131.1335	130.9880	131.1335	6,548
01/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	2152.0000	2006.5300	2.1520	2.0065	0
01/08/2025	2033 On 05-February-26			Bond Future	133.4675	133.6073	133.4675	133.6073	0
01/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	587.5300	727.3200	0.5875	0.7273	0
01/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2033 On 07-May-26			Bond Future	134.3934	134.5346	134.3934	134.5346	0
01/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	766.5900	625.3800	0.7666	0.6254	0
01/08/2025	2033 On 06-August-26			Bond Future	136.8795	137.0212	136.8795	137.0212	0
01/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	2629.5400	2771.1600	2.6295	2.7712	0
01/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2037 On 07-August-25			Bond Future	10.1258	10.1518	89.3871	89.2266	121,094
01/08/2025	2037 On 07-August-25	10.34	Call	Bond Future	1514.1300	1252.9000	1.5141	1.2529	2,541
01/08/2025	2037 On 07-August-25	10.34	Put	Bond Future	203.1000	102.3500	0.2031	0.1024	0
01/08/2025	2037 On 07-August-25	10.50	Call	Bond Future	2336.8400	2131.4800	2.3368	2.1315	300
01/08/2025	2037 On 07-August-25	10.50	Put	Bond Future	63.6500	18.7700	0.0637	0.0188	0
01/08/2025	2037 On 07-August-25	10.55	Call	Bond Future	2612.9200	2420.6100	2.6129	2.4206	2,341
01/08/2025	2037 On 07-August-25	10.55	Put	Bond Future	42.0500	10.2200	0.0421	0.0102	0
01/08/2025	2037 On 07-August-25	10.64	Call	Bond Future	3121.8300	2945.7900	3.1218	2.9458	200

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01/08/2025	2037 On 07-August-25	10.64	Put	Bond Future	18.6900	3.1300	0.0187	0.0031	0
01/08/2025	2037 On 07-August-25	11.00	Call	Bond Future	5187.6700	5026.9000	5.1877	5.0269	300
01/08/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.3000	0.0100	0.0003	0.0000	0
01/08/2025	2037 On 07-August-25	11.07	Call	Bond Future	5584.5800	5423.9800	5.5846	5.4240	0
01/08/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.1200	0.0000	0.0001	0.0000	2,541
01/08/2025	2037 On 07-August-25	11.42	Call	Bond Future	7531.0300	7370.5500	7.5310	7.3706	0
01/08/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
01/08/2025	2037 On 07-August-25	11.45	Call	Bond Future	7694.9200	7534.4400	7.6949	7.5344	7,500
01/08/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
01/08/2025	2037 On 07-August-25	11.82	Call	Bond Future	9678.6900	9518.2100	9.6787	9.5182	0
01/08/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
01/08/2025	2037 On 07-August-25	11.83	Call	Bond Future	9731.3600	9570.8800	9.7314	9.5709	0
01/08/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/08/2025	2037 On 07-August-25	12.17	Call	Bond Future	11493.1100	11332.6300	11.4931	11.3326	0
01/08/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
01/08/2025	2037 On 07-August-25	13.01	Call	Bond Future	15614.5200	15454.0400	15.6145	15.4540	0
01/08/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2037 On 06-November-25			Bond Future	10.2174	10.2433	91.0390	90.8823	178,610
01/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2682.6900	2650.3000	2.6827	2.6503	300
01/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	990.2300	1114.4800	0.9902	1.1145	0
01/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4947.3500	4856.3600	4.9474	4.8564	300
01/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	367.4100	433.0600	0.3674	0.4331	0
01/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8126.7700	7992.7600	8.1268	7.9928	0
01/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	94.5000	117.1300	0.0945	0.1171	0
01/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10814.1700	10655.9100	10.8142	10.6559	0
01/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	29.0000	27.3800	0.0290	0.0274	300
01/08/2025	2037 On 05-February-26			Bond Future	10.3130	10.3408	88.4817	88.3163	0
01/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3538.8200	3501.3700	3.5388	3.5014	1,930
01/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1564.4800	1692.4500	1.5645	1.6925	0
01/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4544.9800	4483.8800	4.5450	4.4839	1,970
01/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1145.0800	1249.4000	1.1451	1.2494	0
01/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5847.7200	5760.2400	5.8477	5.7602	0
01/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	779.6700	857.6100	0.7797	0.8576	0
01/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6571.8700	6472.9900	6.5719	6.4730	0

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01/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	632.6400	699.1800	0.6326	0.6992	1,930
01/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6755.3100	6653.8000	6.7553	6.6538	1,030
01/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	600.2600	664.1700	0.6003	0.6642	0
01/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8907.9200	8766.9400	8.9079	8.7669	0
01/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	326.5300	350.9700	0.3265	0.3510	1,930
01/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10848.5400	10663.7800	10.8485	10.6638	0
01/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	188.0500	168.7100	0.1881	0.1687	1,970
01/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12982.4800	12806.0900	12.9825	12.8061	0
01/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	78.8600	67.8900	0.0789	0.0679	1,030
01/08/2025	2037 On 07-May-26			Bond Future	10.4217	10.4508	90.1103	89.9410	0
01/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4695.6700	4636.8400	4.6957	4.6368	142
01/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1689.3400	1799.7500	1.6893	1.7998	0
01/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6193.0700	6107.1300	6.1931	6.1071	0
01/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1164.7000	1248.0000	1.1647	1.2480	0
01/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10950.3700	10758.7700	10.9504	10.7588	0
01/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	387.7600	365.4000	0.3878	0.3654	142
01/08/2025	2037 On 06-August-26			Bond Future	10.5445	10.5751	87.4947	87.3209	0
01/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7585.8200	7469.9200	7.5858	7.4699	0
01/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1278.0500	1335.9600	1.2781	1.3360	0
01/08/2025	2038 On 07-August-25			Bond Future	138.6837	138.6128	138.6837	138.6128	308
01/08/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2038 On 07-August-25	139.56	Put	Bond Future	876.3200	947.2200	0.8763	0.9472	0
01/08/2025	2038 On 06-November-25			Bond Future	141.2811	141.2193	141.2811	141.2193	2,548
01/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	2598.9100	2660.6600	2.5989	2.6607	0
01/08/2025	2038 On 05-February-26			Bond Future	141.7891	141.7171	141.7891	141.7171	0
01/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	1410.9500	1482.9500	1.4110	1.4830	0
01/08/2025	2038 On 07-May-26			Bond Future	144.4335	144.3589	144.4335	144.3589	0
01/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	96.5100	171.1400	0.0965	0.1711	0
01/08/2025	2038 On 06-August-26			Bond Future	144.9009	144.8228	144.9009	144.8228	0
01/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	180.9400	102.7500	0.1809	0.1028	0
01/08/2025	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
01/08/2025	2040 On 07-August-25			Bond Future	10.5061	10.5422	89.2097	88.9669	51,802
01/08/2025	2040 On 07-August-25	10.80	Call	Bond Future	2073.8900	1763.4900	2.0739	1.7635	400
01/08/2025	2040 On 07-August-25	10.80	Put	Bond Future	122.6800	55.0800	0.1227	0.0551	0
01/08/2025	2040 On 07-August-25	10.90	Call	Bond Future	2656.5800	2375.9000	2.6566	2.3759	680
01/08/2025	2040 On 07-August-25	10.90	Put	Bond Future	55.8300	17.9500	0.0558	0.0180	0
01/08/2025	2040 On 07-August-25	11.00	Call	Bond Future	3266.0500	3005.4000	3.2661	3.0054	0
01/08/2025	2040 On 07-August-25	11.00	Put	Bond Future	22.9200	5.0700	0.0229	0.0051	0
01/08/2025	2040 On 07-August-25	11.10	Call	Bond Future	3886.9000	3636.8900	3.8869	3.6369	0
01/08/2025	2040 On 07-August-25	11.10	Put	Bond Future	8.4600	1.2500	0.0085	0.0013	0
01/08/2025	2040 On 07-August-25	11.20	Call	Bond Future	4509.5700	4264.2400	4.5096	4.2642	0
01/08/2025	2040 On 07-August-25	11.20	Put	Bond Future	2.8000	0.2700	0.0028	0.0003	680
01/08/2025	2040 On 07-August-25	11.40	Call	Bond Future	5743.0700	5500.0600	5.7431	5.5001	400
01/08/2025	2040 On 07-August-25	11.40	Put	Bond Future	0.2200	0.0100	0.0002	0.0000	0
01/08/2025	2040 On 07-August-25	11.50	Call	Bond Future	6350.8300	6107.9800	6.3508	6.1080	0
01/08/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.0500	0.0000	0.0001	0.0000	0
01/08/2025	2040 On 07-August-25	11.70	Call	Bond Future	7546.8300	7304.0300	7.5468	7.3040	0
01/08/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2040 On 07-August-25	12.00	Call	Bond Future	9292.6400	9049.8400	9.2926	9.0498	0
01/08/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
01/08/2025	2040 On 07-August-25	12.40	Call	Bond Future	11533.6800	11290.8800	11.5337	11.2909	0
01/08/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2040 On 07-August-25	12.60	Call	Bond Future	12618.4300	12375.6300	12.6184	12.3756	0
01/08/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2040 On 07-August-25	13.29	Call	Bond Future	16187.4400	15944.6400	16.1874	15.9446	0
01/08/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2040 On 06-November-25			Bond Future	10.6019	10.6382	90.8583	90.6178	34,212
01/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7829.7800	7636.3900	7.8298	7.6364	0
01/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	145.0300	192.1300	0.1450	0.1921	0
01/08/2025	2040 On 05-February-26			Bond Future	10.7016	10.7402	88.0472	87.7964	36,534
01/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5869.7700	5757.9800	5.8698	5.7580	0
01/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	943.0000	1082.0100	0.9430	1.0820	0
01/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7481.3600	7332.2600	7.4814	7.3323	475
01/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	613.1100	714.8100	0.6131	0.7148	0
01/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14513.8500	14258.6100	14.5139	14.2586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	73.3900	68.9500	0.0734	0.0690	475
01/08/2025	2040 On 07-May-26			Bond Future	10.8131	10.8532	89.6676	89.4113	0
01/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2778.6700	2674.6100	2.7787	2.6746	1,460
01/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3506.5800	3658.8000	3.5066	3.6588	0
01/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	4289.3100	4151.8000	4.2893	4.1518	820
01/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2356.7300	2475.5000	2.3567	2.4755	0
01/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6620.8600	6438.7200	6.6209	6.4387	0
01/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1379.3500	1453.4900	1.3794	1.4535	0
01/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6846.1700	6660.2500	6.8462	6.6603	0
01/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1313.2800	1383.6400	1.3133	1.3836	1,460
01/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	8272.4100	8068.3700	8.2724	8.0684	0
01/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	966.8300	1019.0700	0.9668	1.0191	820
01/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	9165.3600	8952.1800	9.1654	8.9522	0
01/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	801.4400	844.5400	0.8014	0.8445	1,460
01/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10637.5200	10406.7800	10.6375	10.4068	0
01/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	591.2800	616.8200	0.5913	0.6168	820
01/08/2025	2040 On 06-August-26			Bond Future	10.9376	10.9795	86.7932	86.5308	0
01/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8643.5300	8499.9700	8.6435	8.5000	0
01/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1284.1600	1403.0400	1.2842	1.4030	0
01/08/2025	2044 On 07-August-25			Bond Future	10.7361	10.7771	84.4612	84.1761	17,905
01/08/2025	2044 On 07-August-25	10.63	Call	Bond Future	425.5700	150.5700	0.4256	0.1506	9,000
01/08/2025	2044 On 07-August-25	10.63	Put	Bond Future	1168.9700	1178.9800	1.1690	1.1790	0
01/08/2025	2044 On 07-August-25	11.30	Call	Bond Future	3797.2800	3502.9800	3.7973	3.5030	9,000
01/08/2025	2044 On 07-August-25	11.30	Put	Bond Future	11.6000	2.3100	0.0116	0.0023	0
01/08/2025	2044 On 07-August-25	11.85	Call	Bond Future	7222.5200	6937.5000	7.2225	6.9375	0
01/08/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	9,000
01/08/2025	2044 On 07-August-25	12.20	Call	Bond Future	9287.9000	9002.8900	9.2879	9.0029	0
01/08/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
01/08/2025	2044 On 07-August-25	13.34	Call	Bond Future	15423.1600	15138.1500	15.4232	15.1382	0
01/08/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2044 On 06-November-25			Bond Future	10.8305	10.8721	86.0220	85.7382	126,631
01/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3686.8500	3531.6300	3.6869	3.5316	11,000
01/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	887.1100	1015.7400	0.8871	1.0157	0
01/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	6280.0800	6057.9300	6.2801	6.0579	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	333.0300	394.7300	0.3330	0.3947	11,000
01/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6988.5200	6754.7700	6.9885	6.7548	0
01/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	255.2500	305.3500	0.2553	0.3054	0
01/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7646.9200	7404.2400	7.6469	7.4042	0
01/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	199.2200	240.3900	0.1992	0.2404	5,800
01/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8746.4200	8491.8000	8.7464	8.4918	0
01/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	131.5800	160.8100	0.1316	0.1608	5,600
01/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	9020.6800	8763.6300	9.0207	8.7636	0
01/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	118.5800	145.3800	0.1186	0.1454	5,800
01/08/2025	2044 On 05-February-26			Bond Future	10.9286	10.9724	83.2458	82.9511	0
01/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	5278.7200	5181.9000	5.2787	5.1819	0
01/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1185.6500	1383.4900	1.1857	1.3835	0
01/08/2025	2044 On 07-May-26			Bond Future	11.0371	11.0826	84.7778	84.4769	0
01/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	6381.3200	6203.3800	6.3813	6.2034	0
01/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1555.2500	1678.2800	1.5553	1.6783	0
01/08/2025	2044 On 06-August-26			Bond Future	11.1575	11.2049	81.9393	81.6315	0
01/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8923.8800	8777.7500	8.9239	8.7778	0
01/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1314.1100	1475.7800	1.3141	1.4758	0
01/08/2025	2046 On 07-August-25			Bond Future	119.4243	119.3388	119.4243	119.3388	4,963
01/08/2025	2046 On 07-August-25	118.69	Call	Bond Future	734.3100	648.7800	0.7343	0.6488	0
01/08/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2046 On 06-November-25			Bond Future	119.4010	119.3227	119.4010	119.3227	19,630
01/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	6008.9800	6087.2800	6.0090	6.0873	0
01/08/2025	2046 On 05-February-26			Bond Future	121.6611	121.5737	121.6611	121.5737	0
01/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	11.0700	0.0000	0.0111	0.0000	0
01/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	76.3500	0.0000	0.0764	0
01/08/2025	2046 On 07-May-26			Bond Future	121.6328	121.5426	121.6328	121.5426	0
01/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	3317.2100	3407.3800	3.3172	3.4074	0
01/08/2025	2046 On 06-August-26			Bond Future	123.8817	123.7880	123.8817	123.7880	0
01/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	1501.7200	1407.9800	1.5017	1.4080	0
01/08/2025	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
01/08/2025	2050 On 07-August-25			Bond Future	118.0320	117.4547	118.0320	117.4547	3,377
01/08/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2050 On 07-August-25	119.89	Put	Bond Future	1857.9600	2435.2600	1.8580	2.4353	0
01/08/2025	2050 On 06-November-25			Bond Future	120.2428	119.6634	120.2428	119.6634	17,527
01/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	4177.2200	4756.5700	4.1772	4.7566	0
01/08/2025	2050 On 05-February-26			Bond Future	120.1054	119.5075	120.1054	119.5075	0
01/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	2714.6000	3312.5300	2.7146	3.3125	0
01/08/2025	2050 On 07-May-26			Bond Future	122.3453	121.7352	122.3453	121.7352	0
01/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	1724.7500	2334.7600	1.7248	2.3348	0
01/08/2025	2050 On 06-August-26			Bond Future	122.1518	121.5286	122.1518	121.5286	0
01/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	1118.1900	1741.4000	1.1182	1.7414	0
01/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	AL37 On 07-August-25			Index Future	1170.0950	1169.7470	1170.0950	1,169.7470	0
01/08/2025	AL37 On 06-November-25			Index Future	1191.7180	1191.4540	1191.7180	1,191.4540	0
01/08/2025	AL37 On 05-February-26			Index Future	1213.9920	1213.6450	1213.9920	1,213.6450	0
01/08/2025	AL37 On 07-May-26			Index Future	1236.3610	1235.9980	1236.3610	1,235.9980	0
01/08/2025	AL37 On 06-August-26			Index Future	1258.7220	1258.3330	1258.7220	1,258.3330	0
01/08/2025	AL7T On 07-August-25			Index Future	1426.9850	1425.4140	1426.9850	1,425.4140	0
01/08/2025	AL7T On 06-November-25			Index Future	1453.3570	1451.8650	1453.3570	1,451.8650	0
01/08/2025	AL7T On 05-February-26			Index Future	1480.5200	1478.9070	1480.5200	1,478.9070	0
01/08/2025	AL7T On 07-May-26			Index Future	1507.8010	1506.1440	1507.8010	1,506.1440	0
01/08/2025	AL7T On 06-August-26			Index Future	1535.0700	1533.3610	1535.0700	1,533.3610	0
01/08/2025	ALBI On 07-August-25			Index Future	1211.1270	1209.3950	1211.1270	1,209.3950	31
01/08/2025	ALBI On 06-November-25			Index Future	1233.5090	1231.8370	1233.5090	1,231.8370	46
01/08/2025	ALBI On 05-February-26			Index Future	1256.5630	1254.7810	1256.5630	1,254.7810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	ALBI On 07-May-26			Index Future	1279.7170	1277.8910	1279.7170	1,277.8910	0
01/08/2025	ALBI On 06-August-26			Index Future	1302.8620	1300.9830	1302.8620	1,300.9830	0
01/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	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
01/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	ES33 On 07-August-25			Bond Future	10.2323	10.2435	88.2482	88.1937	0
01/08/2025	ES33 On 07-August-25	13.56	Call	Bond Future	14443.6300	14389.1100	14.4436	14.3891	0
01/08/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES33 On 06-November-25			Bond Future	10.3494	10.3597	86.1070	86.0580	0
01/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7456.8000	7407.7800	7.4568	7.4078	0
01/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES33 On 05-February-26			Bond Future	10.4745	10.4866	87.7369	87.6813	0
01/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4541.4300	4485.7800	4.5414	4.4858	0
01/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES33 On 07-May-26			Bond Future	10.6084	10.6211	85.5777	85.5202	0
01/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4697.1500	4639.6800	4.6972	4.6397	0
01/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES33 On 06-August-26			Bond Future	10.7586	10.7723	87.1583	87.0984	0
01/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5289.6900	5229.7800	5.2897	5.2298	0
01/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES42 On 07-August-25			Bond Future	11.0671	11.0331	83.1460	83.3640	0
01/08/2025	ES42 On 07-August-25	13.79	Call	Bond Future	14873.8100	15091.7900	14.8738	15.0918	0
01/08/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES42 On 06-November-25			Bond Future	11.1769	11.1406	80.4384	80.6667	0
01/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7104.4600	7332.7900	7.1045	7.3328	0
01/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES42 On 05-February-26			Bond Future	11.2884	11.2518	81.9607	82.1879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3360.9700	3588.2000	3.3610	3.5882	0
01/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES42 On 07-May-26			Bond Future	11.4100	11.3721	79.2238	79.4545	0
01/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4582.4000	4813.1000	4.5824	4.8131	0
01/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	ES42 On 06-August-26			Bond Future	11.5398	11.5007	80.6854	80.9189	0
01/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6211.0200	6444.6100	6.2110	6.4446	0
01/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	GOVI On 07-August-25			GOVI	1191.4570	1189.8220	1191.4570	1,189.8220	14
01/08/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1804570.0000	1788220.0000	180.4570	178.8220	0
01/08/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	GOVI On 06-November-25			GOVI	1213.4750	1211.9020	1213.4750	1,211.9020	609
01/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1014750.0000	999020.0000	101.4750	99.9020	0
01/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	GOVI On 05-February-26			GOVI	1236.1550	1234.4740	1236.1550	1,234.4740	0
01/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	861550.0000	844740.0000	86.1550	84.4740	0
01/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	GOVI On 07-May-26			GOVI	1258.9330	1257.2100	1258.9330	1,257.2100	42
01/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	819330.0000	802100.0000	81.9330	80.2100	0
01/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	GOVI On 06-August-26			GOVI	1281.7020	1279.9280	1281.7020	1,279.9280	0
01/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	927020.0000	909280.0000	92.7020	90.9280	0
01/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/08/2025	IGOV On 07-August-25			Index Future	380.9080	380.6940	380.9080	380.6940	23
01/08/2025	IGOV On 06-November-25			Index Future	388.0420	387.8530	388.0420	387.8530	754
01/08/2025	IGOV On 05-February-26			Index Future	395.3870	395.1700	395.3870	395.1700	0
01/08/2025	IGOV On 07-May-26			Index Future	402.7640	402.5390	402.7640	402.5390	0
01/08/2025	IGOV On 06-August-26			Index Future	410.1380	409.9030	410.1380	409.9030	0
01/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/08/2025	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
01/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/08/2025	R033 On 07-August-25			Bond Future	9.0297	9.0505	108.9097	108.7931	1,277
01/08/2025	R033 On 07-August-25	10.33	Call	Bond Future	6987.0800	6870.4800	6.9871	6.8705	0
01/08/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R033 On 06-November-25			Bond Future	9.1034	9.1237	105.8797	105.7691	12,141
01/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6495.4400	6385.8500	6.4954	6.3859	0
01/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	71.1800	72.2100	0.0712	0.0722	0
01/08/2025	R033 On 05-February-26			Bond Future	9.1795	9.2022	107.8584	107.7387	0
01/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6937.0100	6819.9600	6.9370	6.8200	0
01/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	288.4000	291.0400	0.2884	0.2910	0
01/08/2025	R033 On 07-May-26			Bond Future	9.2665	9.2905	104.8005	104.6776	0
01/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6160.2400	6046.2800	6.1602	6.0463	0
01/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	647.9300	656.8700	0.6479	0.6569	0
01/08/2025	R033 On 06-August-26			Bond Future	9.3675	9.3931	106.7120	106.5852	0
01/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5447.1500	5340.5500	5.4472	5.3406	0
01/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1189.4200	1209.6600	1.1894	1.2097	0
01/08/2025	R035 On 07-August-25			Bond Future	9.6004	9.6112	99.4992	99.4344	20,491
01/08/2025	R035 On 07-August-25	9.98	Call	Bond Future	2271.1900	2181.0300	2.2712	2.1810	0
01/08/2025	R035 On 07-August-25	9.98	Put	Bond Future	36.6100	11.2900	0.0366	0.0113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R035 On 07-August-25	10.08	Call	Bond Future	2824.8000	2749.8500	2.8248	2.7499	300
01/08/2025	R035 On 07-August-25	10.08	Put	Bond Future	13.2100	3.1000	0.0132	0.0031	0
01/08/2025	R035 On 07-August-25	10.20	Call	Bond Future	3500.9900	3433.4600	3.5010	3.4335	0
01/08/2025	R035 On 07-August-25	10.20	Put	Bond Future	3.2600	0.5700	0.0033	0.0006	8,000
01/08/2025	R035 On 07-August-25	10.35	Call	Bond Future	4346.3300	4281.1200	4.3463	4.2811	0
01/08/2025	R035 On 07-August-25	10.35	Put	Bond Future	0.4300	0.0600	0.0004	0.0001	8,000
01/08/2025	R035 On 07-August-25	10.40	Call	Bond Future	4626.5000	4561.4800	4.6265	4.5615	0
01/08/2025	R035 On 07-August-25	10.40	Put	Bond Future	0.2000	0.0200	0.0002	0.0000	50
01/08/2025	R035 On 07-August-25	10.58	Call	Bond Future	5626.2400	5561.3900	5.6262	5.5614	300
01/08/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
01/08/2025	R035 On 07-August-25	10.90	Call	Bond Future	7367.7200	7302.8800	7.3677	7.3029	0
01/08/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
01/08/2025	R035 On 07-August-25	11.30	Call	Bond Future	9481.3200	9416.4800	9.4813	9.4165	0
01/08/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
01/08/2025	R035 On 07-August-25	11.34	Call	Bond Future	9688.9000	9624.0600	9.6889	9.6241	0
01/08/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/08/2025	R035 On 07-August-25	12.65	Call	Bond Future	16127.4500	16062.6100	16.1275	16.0626	0
01/08/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R035 On 06-November-25			Bond Future	9.6869	9.6970	96.8356	96.7768	110,865
01/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1855.4500	1801.1700	1.8555	1.8012	250
01/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1371.4500	1375.9000	1.3715	1.3759	0
01/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2355.3900	2296.8000	2.3554	2.2968	2,000
01/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1063.1500	1063.2900	1.0632	1.0633	0
01/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	3030.1900	2968.3600	3.0302	2.9684	300
01/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	768.7800	765.6800	0.7688	0.7657	0
01/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3326.4300	3263.9700	3.3264	3.2640	0
01/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	669.8100	666.0800	0.6698	0.6661	250
01/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3990.7800	3927.5700	3.9908	3.9276	0
01/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	494.7900	490.3100	0.4948	0.4903	50
01/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4499.0100	4435.6700	4.4990	4.4357	2,000
01/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	393.9200	389.3100	0.3939	0.3893	0
01/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4640.1600	4576.8300	4.6402	4.5768	2,000
01/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	369.8800	365.2800	0.3699	0.3653	0
01/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4925.2600	4862.0000	4.9253	4.8620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	325.8200	321.2900	0.3258	0.3213	250
01/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5310.1000	5247.3900	5.3101	5.2474	300
01/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	274.2400	270.2600	0.2742	0.2703	0
01/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5797.9000	5735.8700	5.7979	5.7359	0
01/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	220.4500	217.1500	0.2205	0.2172	8,500
01/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7088.7700	7027.7300	7.0888	7.0277	2,000
01/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	123.4200	121.1100	0.1234	0.1211	0
01/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7138.7800	7077.8300	7.1388	7.0778	250
01/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	120.6300	118.4100	0.1206	0.1184	0
01/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7389.2600	7328.4300	7.3893	7.3284	0
01/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	107.7300	105.6300	0.1077	0.1056	0
01/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8392.7600	8332.4900	8.3928	8.3325	0
01/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	68.1900	66.6500	0.0682	0.0667	0
01/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9543.7000	9483.9300	9.5437	9.4839	0
01/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	40.0900	39.0500	0.0401	0.0391	2,000
01/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9643.3800	9583.6400	9.6434	9.5836	0
01/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	38.2700	37.2600	0.0383	0.0373	250
01/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10730.9300	10674.5800	10.7309	10.6746	0
01/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	19.9000	22.2800	0.0199	0.0223	300
01/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12098.5500	12041.6500	12.0986	12.0417	0
01/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	7.7300	9.5600	0.0077	0.0096	250
01/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12292.1500	12235.0500	12.2922	12.2351	0
01/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	6.7100	8.3400	0.0067	0.0083	2,000
01/08/2025	R035 On 05-February-26			Bond Future	9.7778	9.7894	98.6454	98.5792	0
01/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3526.4200	3457.8600	3.5264	3.4579	250
01/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1322.6900	1320.3000	1.3227	1.3203	0
01/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4607.1600	4535.7700	4.6072	4.5358	2,000
01/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	925.6500	920.4300	0.9257	0.9204	0
01/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5593.3900	5521.3000	5.5934	5.5213	0
01/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	677.6600	671.7400	0.6777	0.6717	250
01/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6125.4000	6053.4400	6.1254	6.0534	0
01/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	574.5600	568.7700	0.5746	0.5688	0
01/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6802.9200	6731.3900	6.8029	6.7314	2,000
01/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	466.5800	461.2200	0.4666	0.4612	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7077.0000	7005.7100	7.0770	7.0057	0
01/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	429.0400	423.9200	0.4290	0.4239	0
01/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7860.9200	7790.2200	7.8609	7.7902	0
01/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	337.9900	333.4600	0.3380	0.3335	250
01/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13740.4400	13680.1200	13.7404	13.6801	0
01/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	35.9900	41.8400	0.0360	0.0418	2,000
01/08/2025	R035 On 07-May-26			Bond Future	9.8724	9.8847	95.9580	95.8897	0
01/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6283.6000	6215.1900	6.2836	6.2152	0
01/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	985.8600	985.7300	0.9859	0.9857	0
01/08/2025	R035 On 06-August-26			Bond Future	9.9804	9.9935	97.7092	97.6381	0
01/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6812.9400	6807.4200	6.8129	6.8074	0
01/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1184.5000	1250.0700	1.1845	1.2501	0
01/08/2025	R038 On 07-August-25			Bond Future	10.1964	10.2274	108.7161	108.4909	1,151
01/08/2025	R038 On 07-August-25	11.24	Call	Bond Future	7195.4600	6970.2300	7.1955	6.9702	0
01/08/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	0
01/08/2025	R038 On 06-November-25			Bond Future	10.2948	10.3259	105.2413	105.0201	6,358
01/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5192.6600	4989.3500	5.1927	4.9894	1,770
01/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	478.7400	496.6400	0.4787	0.4966	0
01/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6692.7900	6480.7100	6.6928	6.4807	0
01/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	270.9600	280.0900	0.2710	0.2801	0
01/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13154.2600	12935.1000	13.1543	12.9351	0
01/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	20.0000	22.0500	0.0200	0.0221	1,770
01/08/2025	R038 On 05-February-26			Bond Future	10.3958	10.4293	107.2080	106.9756	0
01/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7611.4500	7451.5700	7.6115	7.4516	0
01/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	688.7100	761.2500	0.6887	0.7613	0
01/08/2025	R038 On 07-May-26			Bond Future	10.5058	10.5408	103.6968	103.4591	0
01/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7148.5100	6943.8700	7.1485	6.9439	0
01/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1300.9800	1334.0300	1.3010	1.3340	0
01/08/2025	R038 On 06-August-26			Bond Future	10.6270	10.6637	105.5876	105.3439	0
01/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8738.7800	8541.3300	8.7388	8.5413	0
01/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1508.0800	1554.3900	1.5081	1.5544	0
01/08/2025	R053 On 07-August-25			Bond Future	10.6509	10.6919	112.8527	112.4630	20,140
01/08/2025	R053 On 07-August-25	13.17	Call	Bond Future	20018.6600	19628.9100	20.0187	19.6289	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R053 On 06-November-25			Bond Future	10.7410	10.7825	109.0762	108.6876	25,727
01/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	9190.1000	8813.0700	9.1901	8.8131	0
01/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	328.2000	339.7900	0.3282	0.3398	0
01/08/2025	R053 On 05-February-26			Bond Future	10.8326	10.8764	111.1146	110.7115	0
01/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	7377.1400	7011.4200	7.3771	7.0114	0
01/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1596.3100	1633.6900	1.5963	1.6337	0
01/08/2025	R053 On 07-May-26			Bond Future	10.9304	10.9759	107.2981	106.8865	0
01/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	8618.6400	8252.4300	8.6186	8.2524	0
01/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2095.6600	2141.0500	2.0957	2.1411	0
01/08/2025	R053 On 06-August-26			Bond Future	11.0363	11.0836	109.2545	108.8336	0
01/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	12071.6000	11686.1000	12.0716	11.6861	0
01/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1928.3800	1963.7600	1.9284	1.9638	0
01/08/2025	R186 On 07-August-25			Bond Future	7.6824	7.6825	105.0404	105.0403	94,367
01/08/2025	R186 On 07-August-25	9.22	Call	Bond Future	1973.1500	1973.1100	1.9732	1.9731	1,983
01/08/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R186 On 07-August-25	9.68	Call	Bond Future	2553.2200	2553.1800	2.5532	2.5532	0
01/08/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R186 On 07-August-25	10.25	Call	Bond Future	3265.5700	3265.5300	3.2656	3.2655	0
01/08/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
01/08/2025	R186 On 06-November-25			Bond Future	7.7257	7.7182	106.9815	106.9895	87,821
01/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	479.8200	490.7200	0.4798	0.4907	0
01/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	49.1800	52.0800	0.0492	0.0521	0
01/08/2025	R186 On 05-February-26			Bond Future	7.7753	7.7738	103.6758	103.6770	0
01/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	625.4500	616.9600	0.6255	0.6170	0
01/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	82.0100	72.3000	0.0820	0.0723	0
01/08/2025	R186 On 07-May-26			Bond Future	7.9223	7.9218	105.5845	105.5847	0
01/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	543.0000	548.4300	0.5430	0.5484	0
01/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	88.5200	93.6900	0.0885	0.0937	0
01/08/2025	R186 On 06-August-26			Bond Future	8.2992	8.3032	102.2057	102.2043	0
01/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	231.2200	230.6200	0.2312	0.2306	0
01/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	134.8300	135.6600	0.1348	0.1357	0
01/08/2025	R202 On 07-August-25			Bond Future	268.7989	269.0828	268.7989	269.0828	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R202 On 07-August-25	271.60	Put	Bond Future	2801.1400	2517.2400	2.8011	2.5172	0
01/08/2025	R202 On 06-November-25			Bond Future	273.8331	274.1431	273.8331	274.1431	780
01/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	1806.8700	1496.9300	1.8069	1.4969	0
01/08/2025	R202 On 05-February-26			Bond Future	273.6790	273.9769	273.6790	273.9769	0
01/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	4141.0100	3843.1400	4.1410	3.8431	0
01/08/2025	R202 On 07-May-26			Bond Future	278.7835	279.0843	278.7835	279.0843	0
01/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	1233.4800	1534.3100	1.2335	1.5343	0
01/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R202 On 06-August-26			Bond Future	278.5086	278.8110	278.5086	278.8110	0
01/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	351.4400	49.0400	0.3514	0.0490	0
01/08/2025	R209 On 07-August-25			Bond Future	9.8804	9.8913	78.7062	78.6471	1,335
01/08/2025	R209 On 07-August-25	12.68	Call	Bond Future	13427.8800	13368.8000	13.4279	13.3688	0
01/08/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R209 On 06-November-25			Bond Future	9.9647	9.9748	77.0090	76.9547	17,516
01/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6685.5800	6629.0600	6.6856	6.6291	0
01/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	105.8100	103.5800	0.1058	0.1036	0
01/08/2025	R209 On 05-February-26			Bond Future	10.0512	10.0627	78.4482	78.3878	0
01/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5130.0900	5062.5800	5.1301	5.0626	0
01/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	693.7700	686.6400	0.6938	0.6866	0
01/08/2025	R209 On 07-May-26			Bond Future	10.1458	10.1579	76.7410	76.6788	0
01/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5556.6900	5489.5400	5.5567	5.4895	0
01/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	985.5000	980.5700	0.9855	0.9806	0
01/08/2025	R209 On 06-August-26			Bond Future	10.2509	10.2637	78.1412	78.0766	0
01/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6592.1500	6529.3800	6.5922	6.5294	0
01/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1117.4700	1119.2800	1.1175	1.1193	0
01/08/2025	R210 On 07-August-25			Bond Future	251.0686	251.0751	251.0686	251.0751	123
01/08/2025	R210 On 07-August-25	248.44	Call	Bond Future	2628.6400	2635.0700	2.6286	2.6351	0
01/08/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R210 On 06-November-25			Bond Future	252.3447	252.3703	252.3447	252.3703	2,129

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	204.7400	230.3000	0.2047	0.2303	0
01/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R210 On 05-February-26			Bond Future	257.1213	257.1310	257.1213	257.1310	0
01/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4021.3400	4031.0300	4.0213	4.0310	0
01/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R210 On 07-May-26			Bond Future	258.4347	258.4422	258.4347	258.4422	0
01/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3034.6800	3042.2400	3.0347	3.0422	0
01/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R210 On 06-August-26			Bond Future	263.2144	263.2180	263.2144	263.2180	0
01/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3374.3500	3377.9700	3.3744	3.3780	0
01/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R213 On 07-August-25			Bond Future	8.5085	8.5090	96.5656	96.5636	7,577
01/08/2025	R213 On 07-August-25	11.66	Call	Bond Future	12098.5700	12096.5600	12.0986	12.0966	0
01/08/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R213 On 06-November-25			Bond Future	8.5694	8.5681	94.7990	94.8041	94,169
01/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5759.3700	5768.5100	5.7594	5.7685	0
01/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	29.9600	34.0000	0.0300	0.0340	0
01/08/2025	R213 On 05-February-26			Bond Future	8.6338	8.6341	96.5707	96.5698	0
01/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4924.3300	4916.5400	4.9243	4.9165	0
01/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	223.7900	216.9700	0.2238	0.2170	0
01/08/2025	R213 On 07-May-26			Bond Future	8.7042	8.7047	94.7970	94.7951	0
01/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4448.0500	4437.6400	4.4481	4.4376	0
01/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	495.8400	487.2800	0.4958	0.4873	0
01/08/2025	R213 On 06-August-26			Bond Future	8.7918	8.7928	96.5276	96.5241	0
01/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3891.4300	3925.2200	3.8914	3.9252	0
01/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	780.0200	817.2400	0.7800	0.8172	0
01/08/2025	R214 On 07-August-25			Bond Future	10.4657	10.5016	72.7693	72.5588	5,054
01/08/2025	R214 On 07-August-25	12.97	Call	Bond Future	12682.3100	12471.7500	12.6823	12.4718	0
01/08/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R214 On 06-November-25			Bond Future	10.5551	10.5913	70.8166	70.6075	37,298
01/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	6066.2500	5865.6900	6.0663	5.8657	0
01/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	181.9800	190.5300	0.1820	0.1905	0
01/08/2025	R214 On 05-February-26			Bond Future	10.6478	10.6861	72.1401	71.9225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4409.3100	4158.1400	4.4093	4.1581	0
01/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1044.2900	1010.7700	1.0443	1.0108	0
01/08/2025	R214 On 07-May-26			Bond Future	10.7422	10.7819	70.1700	69.9476	0
01/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5445.8700	5257.4000	5.4459	5.2574	0
01/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1219.3500	1253.2200	1.2194	1.2532	0
01/08/2025	R214 On 06-August-26			Bond Future	10.8464	10.8877	71.4505	71.2230	0
01/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	7065.4300	6872.5200	7.0654	6.8725	0
01/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1240.7200	1275.3800	1.2407	1.2754	0
01/08/2025	R248 On 07-August-25			Bond Future	10.7310	10.7720	87.1998	86.9030	34,905
01/08/2025	R248 On 07-August-25	13.21	Call	Bond Future	15165.8300	14869.0000	15.1658	14.8690	0
01/08/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/08/2025	R248 On 06-November-25			Bond Future	10.8247	10.8663	84.3723	84.0764	217,999
01/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	6469.5500	6187.4200	6.4696	6.1874	0
01/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	339.4700	353.2400	0.3395	0.3532	0
01/08/2025	R248 On 05-February-26			Bond Future	10.9220	10.9658	85.9492	85.6422	0
01/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	5008.3000	4741.2900	5.0083	4.7413	0
01/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1366.6600	1406.6600	1.3667	1.4067	0
01/08/2025	R248 On 07-May-26			Bond Future	11.0206	11.0660	83.0914	82.7779	260
01/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	6297.0600	6025.1200	6.2971	6.0251	0
01/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1686.0000	1727.4800	1.6860	1.7275	0
01/08/2025	R248 On 06-August-26			Bond Future	11.1289	11.1762	84.6073	84.2868	0
01/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	9196.7100	8830.8300	9.1967	8.8308	0
01/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1438.6200	1393.2400	1.4386	1.3932	0
01/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0