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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
04/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	2029 On 07-August-25			Bond Future	139.5331	139.1527	139.5331	139.1527	2,978
04/08/2025	2029 On 07-August-25	137.41	Call	Bond Future	2123.1000	1742.6700	2.1231	1.7427	0
04/08/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2029 On 06-November-25			Bond Future	140.7083	140.3205	140.7083	140.3205	3,158
04/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	918.2800	530.5100	0.9183	0.5305	0
04/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2029 On 05-February-26			Bond Future	143.3719	142.9767	143.3719	142.9767	0
04/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3261.9200	2866.6500	3.2619	2.8667	0
04/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2029 On 07-May-26			Bond Future	144.5846	144.1817	144.5846	144.1817	0
04/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2764.5600	2361.6500	2.7646	2.3617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2029 On 06-August-26			Bond Future	147.2595	146.8487	147.2595	146.8487	0
04/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3159.5100	2748.7200	3.1595	2.7487	0
04/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2030 On 07-August-25			Bond Future	8.1773	8.1978	99.6036	99.5282	78,137
04/08/2025	2030 On 07-August-25	8.72	Call	Bond Future	1965.7900	1897.4000	1.9658	1.8974	300
04/08/2025	2030 On 07-August-25	8.72	Put	Bond Future	0.2600	7.1800	0.0003	0.0072	0
04/08/2025	2030 On 07-August-25	9.22	Call	Bond Future	3734.2500	3658.9500	3.7343	3.6590	300
04/08/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/08/2025	2030 On 07-August-25	9.81	Call	Bond Future	5770.8600	5695.5500	5.7709	5.6956	0
04/08/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/08/2025	2030 On 07-August-25	10.48	Call	Bond Future	8019.2700	7943.9600	8.0193	7.9440	1,054
04/08/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2030 On 07-August-25	11.11	Call	Bond Future	10072.9800	9997.6700	10.0730	9.9977	0
04/08/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2030 On 07-August-25	12.12	Call	Bond Future	13247.8100	13172.5000	13.2478	13.1725	0
04/08/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
04/08/2025	2030 On 06-November-25			Bond Future	8.2210	8.2430	101.4444	101.3676	121,638
04/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1973.1000	1922.4000	1.9731	1.9224	300
04/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	249.3900	275.5000	0.2494	0.2755	0
04/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3477.4100	3410.4000	3.4774	3.4104	300
04/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	63.1800	72.9800	0.0632	0.0730	0
04/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4502.0000	4429.9000	4.5020	4.4299	0
04/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	24.7000	29.4100	0.0247	0.0294	0
04/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6243.3400	6167.7400	6.2433	6.1677	0
04/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	4.7600	5.9700	0.0048	0.0060	300
04/08/2025	2030 On 05-February-26			Bond Future	8.2658	8.2894	99.3322	99.2539	50,700
04/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4130.4600	4066.0100	4.1305	4.0660	0
04/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	177.0800	190.9900	0.1771	0.1910	0
04/08/2025	2030 On 07-May-26			Bond Future	8.3342	8.3599	101.1611	101.0811	0
04/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3647.5200	3588.8300	3.6475	3.5888	0
04/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	413.9200	435.2700	0.4139	0.4353	0
04/08/2025	2030 On 06-August-26			Bond Future	8.4257	8.4536	98.9987	98.9168	0
04/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2997.5400	2944.1500	2.9975	2.9442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	702.5800	731.0200	0.7026	0.7310	0
04/08/2025	2031 On 07-August-25			Bond Future	107.9770	107.9523	107.9770	107.9523	0
04/08/2025	2031 On 07-August-25	107.65	Call	Bond Future	327.2300	306.1700	0.3272	0.3062	0
04/08/2025	2031 On 07-August-25	107.65	Put	Bond Future	0.2500	3.8400	0.0003	0.0038	0
04/08/2025	2031 On 06-November-25			Bond Future	109.9995	109.9742	109.9995	109.9742	680
04/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	422.0800	407.8900	0.4221	0.4079	0
04/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	112.6100	123.6900	0.1126	0.1237	0
04/08/2025	2031 On 05-February-26			Bond Future	109.6955	109.6697	109.6955	109.6697	0
04/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.8300	1.7900	0.0018	0.0018	0
04/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	2066.3000	2092.0600	2.0663	2.0921	0
04/08/2025	2031 On 07-May-26			Bond Future	111.7413	111.7148	111.7413	111.7148	0
04/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.8000	0.7500	0.0008	0.0008	0
04/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	2099.4600	2125.9400	2.0995	2.1259	0
04/08/2025	2031 On 06-August-26			Bond Future	111.3802	111.3529	111.3802	111.3529	0
04/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2429.8100	2457.1200	2.4298	2.4571	0
04/08/2025	2032 On 07-August-25			Bond Future	8.8487	8.8645	100.0467	99.9702	12,564
04/08/2025	2032 On 07-August-25	9.40	Call	Bond Future	2627.3400	2553.5800	2.6273	2.5536	300
04/08/2025	2032 On 07-August-25	9.40	Put	Bond Future	0.0400	2.7500	0.0000	0.0028	0
04/08/2025	2032 On 07-August-25	9.90	Call	Bond Future	4933.1500	4856.6800	4.9332	4.8567	300
04/08/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2032 On 07-August-25	10.59	Call	Bond Future	7999.9800	7923.5100	8.0000	7.9235	0
04/08/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/08/2025	2032 On 07-August-25	12.01	Call	Bond Future	13915.3000	13838.8300	13.9153	13.8388	0
04/08/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2032 On 06-November-25			Bond Future	8.9183	8.9349	97.7355	97.6575	128,817
04/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2676.3400	2632.8500	2.6763	2.6329	300
04/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	447.5800	482.1200	0.4476	0.4821	0
04/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4612.3100	4550.0700	4.6123	4.5501	300
04/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	137.7600	153.5500	0.1378	0.1536	0
04/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6775.9100	6703.6800	6.7759	6.7037	0
04/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	36.3100	42.1100	0.0363	0.0421	0
04/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8736.0500	8659.9200	8.7361	8.6599	0

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04/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	9.0700	10.9700	0.0091	0.0110	300
04/08/2025	2032 On 05-February-26			Bond Future	8.9905	9.0081	99.5621	99.4825	0
04/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5456.6000	5396.1100	5.4566	5.3961	0
04/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	324.9600	344.0500	0.3250	0.3441	0
04/08/2025	2032 On 07-May-26			Bond Future	9.0742	9.0928	97.2354	97.1541	0
04/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5181.7400	5125.5500	5.1817	5.1256	0
04/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	649.8500	674.9300	0.6499	0.6749	0
04/08/2025	2032 On 06-August-26			Bond Future	9.1733	9.1930	99.0097	98.9266	0
04/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4829.8000	4775.5600	4.8298	4.7756	0
04/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	937.5500	966.4000	0.9376	0.9664	0
04/08/2025	2033 On 07-August-25			Bond Future	130.2656	130.0896	130.2656	130.0896	388
04/08/2025	2033 On 07-August-25	128.65	Call	Bond Future	1615.6400	1439.6200	1.6156	1.4396	0
04/08/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2033 On 06-November-25			Bond Future	131.1676	130.9880	131.1676	130.9880	6,548
04/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1972.4400	2152.0000	1.9724	2.1520	0
04/08/2025	2033 On 05-February-26			Bond Future	133.6506	133.4675	133.6506	133.4675	0
04/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	770.5900	587.5300	0.7706	0.5875	0
04/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2033 On 07-May-26			Bond Future	134.5801	134.3934	134.5801	134.3934	0
04/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	579.9100	766.5900	0.5799	0.7666	0
04/08/2025	2033 On 06-August-26			Bond Future	137.0700	136.8795	137.0700	136.8795	0
04/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	2820.0400	2629.5400	2.8200	2.6295	0
04/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2037 On 07-August-25			Bond Future	10.1449	10.1258	89.2692	89.3871	121,079
04/08/2025	2037 On 07-August-25	10.34	Call	Bond Future	1287.7300	1514.1300	1.2877	1.5141	2,541
04/08/2025	2037 On 07-August-25	10.34	Put	Bond Future	94.5300	203.1000	0.0945	0.2031	0
04/08/2025	2037 On 07-August-25	10.50	Call	Bond Future	2170.1100	2336.8400	2.1701	2.3368	300
04/08/2025	2037 On 07-August-25	10.50	Put	Bond Future	14.7500	63.6500	0.0148	0.0637	0
04/08/2025	2037 On 07-August-25	10.55	Call	Bond Future	2460.4400	2612.9200	2.4604	2.6129	2,341
04/08/2025	2037 On 07-August-25	10.55	Put	Bond Future	7.4000	42.0500	0.0074	0.0421	0
04/08/2025	2037 On 07-August-25	10.64	Call	Bond Future	2987.1700	3121.8300	2.9872	3.1218	200

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04/08/2025	2037 On 07-August-25	10.64	Put	Bond Future	1.8600	18.6900	0.0019	0.0187	0
04/08/2025	2037 On 07-August-25	11.00	Call	Bond Future	5069.5400	5187.6700	5.0695	5.1877	300
04/08/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.0000	0.3000	0.0000	0.0003	0
04/08/2025	2037 On 07-August-25	11.07	Call	Bond Future	5466.6300	5584.5800	5.4666	5.5846	0
04/08/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.0000	0.1200	0.0000	0.0001	2,541
04/08/2025	2037 On 07-August-25	11.42	Call	Bond Future	7413.2000	7531.0300	7.4132	7.5310	0
04/08/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
04/08/2025	2037 On 07-August-25	11.45	Call	Bond Future	7577.0900	7694.9200	7.5771	7.6949	7,500
04/08/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
04/08/2025	2037 On 07-August-25	11.82	Call	Bond Future	9560.8600	9678.6900	9.5609	9.6787	0
04/08/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
04/08/2025	2037 On 07-August-25	11.83	Call	Bond Future	9613.5300	9731.3600	9.6135	9.7314	0
04/08/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/08/2025	2037 On 07-August-25	12.17	Call	Bond Future	11375.2800	11493.1100	11.3753	11.4931	0
04/08/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
04/08/2025	2037 On 07-August-25	13.01	Call	Bond Future	15496.6900	15614.5200	15.4967	15.6145	0
04/08/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2037 On 06-November-25			Bond Future	10.2372	10.2174	90.9191	91.0390	178,610
04/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2579.0800	2682.6900	2.5791	2.6827	300
04/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1006.5000	990.2300	1.0065	0.9902	0
04/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4828.6400	4947.3500	4.8286	4.9474	300
04/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	368.5800	367.4100	0.3686	0.3674	0
04/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8004.8500	8126.7700	8.0049	8.1268	0
04/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	92.4600	94.5000	0.0925	0.0945	0
04/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10692.9400	10814.1700	10.6929	10.8142	0
04/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	27.6500	29.0000	0.0277	0.0290	300
04/08/2025	2037 On 05-February-26			Bond Future	10.3335	10.3130	88.3597	88.4817	5
04/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3442.6100	3538.8200	3.4426	3.5388	1,930
04/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1590.3000	1564.4800	1.5903	1.5645	0
04/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4440.2700	4544.9800	4.4403	4.5450	1,970
04/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1162.4000	1145.0800	1.1624	1.1451	0
04/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5735.7400	5847.7200	5.7357	5.8477	0
04/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	789.7200	779.6700	0.7897	0.7797	0
04/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6457.1000	6571.8700	6.4571	6.5719	0

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04/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	639.9000	632.6400	0.6399	0.6326	1,930
04/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6639.9300	6755.3100	6.6399	6.7553	1,030
04/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	606.9100	600.2600	0.6069	0.6003	0
04/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8787.9000	8907.9200	8.7879	8.9079	0
04/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	328.5400	326.5300	0.3285	0.3265	1,930
04/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10726.7100	10848.5400	10.7267	10.8485	0
04/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	188.2500	188.0500	0.1883	0.1881	1,970
04/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12860.0500	12982.4800	12.8601	12.9825	0
04/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	78.4600	78.8600	0.0785	0.0789	1,030
04/08/2025	2037 On 07-May-26			Bond Future	10.4430	10.4217	89.9863	90.1103	0
04/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4597.8800	4695.6700	4.5979	4.6957	142
04/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1715.5500	1689.3400	1.7156	1.6893	0
04/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6085.9700	6193.0700	6.0860	6.1931	0
04/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1181.6000	1164.7000	1.1816	1.1647	0
04/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10829.9900	10950.3700	10.8300	10.9504	0
04/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	391.3800	387.7600	0.3914	0.3878	142
04/08/2025	2037 On 06-August-26			Bond Future	10.5667	10.5445	87.3687	87.4947	0
04/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7476.9600	7585.8200	7.4770	7.5858	0
04/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1295.2200	1278.0500	1.2952	1.2781	0
04/08/2025	2038 On 07-August-25			Bond Future	139.1147	138.6837	139.1147	138.6837	308
04/08/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2038 On 07-August-25	139.56	Put	Bond Future	445.3100	876.3200	0.4453	0.8763	0
04/08/2025	2038 On 06-November-25			Bond Future	141.7205	141.2811	141.7205	141.2811	2,621
04/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	2159.5200	2598.9100	2.1595	2.5989	0
04/08/2025	2038 On 05-February-26			Bond Future	142.2368	141.7891	142.2368	141.7891	0
04/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	963.1900	1410.9500	0.9632	1.4110	0
04/08/2025	2038 On 07-May-26			Bond Future	144.8900	144.4335	144.8900	144.4335	0
04/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	359.9500	0.0000	0.3600	0.0000	0
04/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	96.5100	0.0000	0.0965	0
04/08/2025	2038 On 06-August-26			Bond Future	145.3661	144.9009	145.3661	144.9009	0
04/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	646.1000	180.9400	0.6461	0.1809	0
04/08/2025	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
04/08/2025	2040 On 07-August-25			Bond Future	10.5302	10.5061	89.0477	89.2097	51,786
04/08/2025	2040 On 07-August-25	10.80	Call	Bond Future	1832.9100	2073.8900	1.8329	2.0739	400
04/08/2025	2040 On 07-August-25	10.80	Put	Bond Future	43.6600	122.6800	0.0437	0.1227	0
04/08/2025	2040 On 07-August-25	10.90	Call	Bond Future	2450.9800	2656.5800	2.4510	2.6566	680
04/08/2025	2040 On 07-August-25	10.90	Put	Bond Future	12.1900	55.8300	0.0122	0.0558	0
04/08/2025	2040 On 07-August-25	11.00	Call	Bond Future	3083.9000	3266.0500	3.0839	3.2661	0
04/08/2025	2040 On 07-August-25	11.00	Put	Bond Future	2.7300	22.9200	0.0027	0.0229	0
04/08/2025	2040 On 07-August-25	11.10	Call	Bond Future	3716.9700	3886.9000	3.7170	3.8869	0
04/08/2025	2040 On 07-August-25	11.10	Put	Bond Future	0.4900	8.4600	0.0005	0.0085	0
04/08/2025	2040 On 07-August-25	11.20	Call	Bond Future	4344.8800	4509.5700	4.3449	4.5096	0
04/08/2025	2040 On 07-August-25	11.20	Put	Bond Future	0.0700	2.8000	0.0001	0.0028	680
04/08/2025	2040 On 07-August-25	11.40	Call	Bond Future	5580.8900	5743.0700	5.5809	5.7431	400
04/08/2025	2040 On 07-August-25	11.40	Put	Bond Future	0.0000	0.2200	0.0000	0.0002	0
04/08/2025	2040 On 07-August-25	11.50	Call	Bond Future	6188.8200	6350.8300	6.1888	6.3508	0
04/08/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
04/08/2025	2040 On 07-August-25	11.70	Call	Bond Future	7384.8700	7546.8300	7.3849	7.5468	0
04/08/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2040 On 07-August-25	12.00	Call	Bond Future	9130.6800	9292.6400	9.1307	9.2926	0
04/08/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
04/08/2025	2040 On 07-August-25	12.40	Call	Bond Future	11371.7200	11533.6800	11.3717	11.5337	0
04/08/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2040 On 07-August-25	12.60	Call	Bond Future	12456.4700	12618.4300	12.4565	12.6184	0
04/08/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2040 On 07-August-25	13.29	Call	Bond Future	16025.4800	16187.4400	16.0255	16.1874	0
04/08/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2040 On 06-November-25			Bond Future	10.6268	10.6019	90.6935	90.8583	34,242
04/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7665.1300	7829.7800	7.6651	7.8298	0
04/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	145.1400	145.0300	0.1451	0.1450	0
04/08/2025	2040 On 05-February-26			Bond Future	10.7274	10.7016	87.8794	88.0472	36,550
04/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5723.0200	5869.7700	5.7230	5.8698	0
04/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	964.0200	943.0000	0.9640	0.9430	0
04/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7325.7600	7481.3600	7.3258	7.4814	475
04/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	625.2800	613.1100	0.6253	0.6131	0
04/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14346.4200	14513.8500	14.3464	14.5139	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	73.7300	73.3900	0.0737	0.0734	475
04/08/2025	2040 On 07-May-26			Bond Future	10.8398	10.8131	89.4970	89.6676	0
04/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2680.7200	2778.6700	2.6807	2.7787	1,460
04/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3579.2600	3506.5800	3.5793	3.5066	0
04/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	4168.6100	4289.3100	4.1686	4.2893	820
04/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2406.6600	2356.7300	2.4067	2.3567	0
04/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6478.6100	6620.8600	6.4786	6.6209	0
04/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1407.7300	1379.3500	1.4077	1.3794	0
04/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6702.4100	6846.1700	6.7024	6.8462	0
04/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1340.1500	1313.2800	1.3402	1.3133	1,460
04/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	8120.7200	8272.4100	8.1207	8.2724	0
04/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	985.7700	966.8300	0.9858	0.9668	820
04/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	9009.8900	9165.3600	9.0099	9.1654	0
04/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	816.6000	801.4400	0.8166	0.8014	1,460
04/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10477.3000	10637.5200	10.4773	10.6375	0
04/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	601.6900	591.2800	0.6017	0.5913	820
04/08/2025	2040 On 06-August-26			Bond Future	10.9653	10.9376	86.6197	86.7932	0
04/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8494.6100	8643.5300	8.4946	8.6435	0
04/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1308.7900	1284.1600	1.3088	1.2842	0
04/08/2025	2044 On 07-August-25			Bond Future	10.7601	10.7361	84.2941	84.4612	12,905
04/08/2025	2044 On 07-August-25	10.63	Call	Bond Future	188.0300	425.5700	0.1880	0.4256	9,000
04/08/2025	2044 On 07-August-25	10.63	Put	Bond Future	1098.5200	1168.9700	1.0985	1.1690	0
04/08/2025	2044 On 07-August-25	11.30	Call	Bond Future	3619.4300	3797.2800	3.6194	3.7973	9,000
04/08/2025	2044 On 07-August-25	11.30	Put	Bond Future	0.8400	11.6000	0.0008	0.0116	0
04/08/2025	2044 On 07-August-25	11.85	Call	Bond Future	7055.4200	7222.5200	7.0554	7.2225	0
04/08/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	9,000
04/08/2025	2044 On 07-August-25	12.20	Call	Bond Future	9120.8100	9287.9000	9.1208	9.2879	0
04/08/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
04/08/2025	2044 On 07-August-25	13.34	Call	Bond Future	15256.0700	15423.1600	15.2561	15.4232	0
04/08/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2044 On 06-November-25			Bond Future	10.8554	10.8305	85.8520	86.0220	129,418
04/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3538.0700	3686.8500	3.5381	3.6869	11,000
04/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	908.3700	887.1100	0.9084	0.8871	0
04/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	6113.7600	6280.0800	6.1138	6.2801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	336.7500	333.0300	0.3368	0.3330	11,000
04/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6820.2500	6988.5200	6.8203	6.9885	0
04/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	257.0200	255.2500	0.2570	0.2553	0
04/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7477.4300	7646.9200	7.4774	7.6469	0
04/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	199.7700	199.2200	0.1998	0.1992	5,800
04/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8575.7600	8746.4200	8.5758	8.7464	0
04/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	130.9600	131.5800	0.1310	0.1316	5,600
04/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8849.8500	9020.6800	8.8499	9.0207	0
04/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	117.7900	118.5800	0.1178	0.1186	5,800
04/08/2025	2044 On 05-February-26			Bond Future	10.9543	10.9286	83.0727	83.2458	16
04/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	5133.0900	5278.7200	5.1331	5.2787	0
04/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1213.1100	1185.6500	1.2131	1.1857	0
04/08/2025	2044 On 07-May-26			Bond Future	11.0637	11.0371	84.6017	84.7778	0
04/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	6237.3900	6381.3200	6.2374	6.3813	0
04/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1587.4800	1555.2500	1.5875	1.5553	0
04/08/2025	2044 On 06-August-26			Bond Future	11.1851	11.1575	81.7603	81.9393	0
04/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8769.8400	8923.8800	8.7698	8.9239	0
04/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1339.1200	1314.1100	1.3391	1.3141	0
04/08/2025	2046 On 07-August-25			Bond Future	119.9427	119.4243	119.9427	119.4243	4,963
04/08/2025	2046 On 07-August-25	118.69	Call	Bond Future	1252.7300	734.3100	1.2527	0.7343	0
04/08/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2046 On 06-November-25			Bond Future	119.9293	119.4010	119.9293	119.4010	19,630
04/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	5480.7400	6008.9800	5.4807	6.0090	0
04/08/2025	2046 On 05-February-26			Bond Future	122.1995	121.6611	122.1995	121.6611	0
04/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	549.5000	11.0700	0.5495	0.0111	0
04/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2046 On 07-May-26			Bond Future	122.1814	121.6328	122.1814	121.6328	0
04/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	2768.6300	3317.2100	2.7686	3.3172	0
04/08/2025	2046 On 06-August-26			Bond Future	124.4409	123.8817	124.4409	123.8817	0
04/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2060.8700	1501.7200	2.0609	1.5017	0
04/08/2025	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
04/08/2025	2050 On 07-August-25			Bond Future	118.6135	118.0320	118.6135	118.0320	3,227
04/08/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2050 On 07-August-25	119.89	Put	Bond Future	1276.4800	1857.9600	1.2765	1.8580	0
04/08/2025	2050 On 06-November-25			Bond Future	120.8353	120.2428	120.8353	120.2428	17,677
04/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	3584.6900	4177.2200	3.5847	4.1772	0
04/08/2025	2050 On 05-February-26			Bond Future	120.7092	120.1054	120.7092	120.1054	0
04/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	2110.8300	2714.6000	2.1108	2.7146	0
04/08/2025	2050 On 07-May-26			Bond Future	122.9607	122.3453	122.9607	122.3453	0
04/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	1109.3300	1724.7500	1.1093	1.7248	0
04/08/2025	2050 On 06-August-26			Bond Future	122.7788	122.1518	122.7788	122.1518	0
04/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	491.2000	1118.1900	0.4912	1.1182	0
04/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	AL37 On 07-August-25			Index Future	1171.1890	1170.0950	1171.1890	1,170.0950	0
04/08/2025	AL37 On 06-November-25			Index Future	1192.8390	1191.7180	1192.8390	1,191.7180	0
04/08/2025	AL37 On 05-February-26			Index Future	1215.1350	1213.9920	1215.1350	1,213.9920	0
04/08/2025	AL37 On 07-May-26			Index Future	1237.5350	1236.3610	1237.5350	1,236.3610	0
04/08/2025	AL37 On 06-August-26			Index Future	1259.9270	1258.7220	1259.9270	1,258.7220	0
04/08/2025	AL7T On 07-August-25			Index Future	1425.7800	1426.9850	1425.7800	1,426.9850	0
04/08/2025	AL7T On 06-November-25			Index Future	1452.1360	1453.3570	1452.1360	1,453.3570	0
04/08/2025	AL7T On 05-February-26			Index Future	1479.2800	1480.5200	1479.2800	1,480.5200	0
04/08/2025	AL7T On 07-May-26			Index Future	1506.5480	1507.8010	1506.5480	1,507.8010	0
04/08/2025	AL7T On 06-August-26			Index Future	1533.8080	1535.0700	1533.8080	1,535.0700	0
04/08/2025	ALBI On 07-August-25			Index Future	1210.4390	1211.1270	1210.4390	1,211.1270	1
04/08/2025	ALBI On 06-November-25			Index Future	1232.8140	1233.5090	1232.8140	1,233.5090	76
04/08/2025	ALBI On 05-February-26			Index Future	1255.8580	1256.5630	1255.8580	1,256.5630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	ALBI On 07-May-26			Index Future	1279.0080	1279.7170	1279.0080	1,279.7170	0
04/08/2025	ALBI On 06-August-26			Index Future	1302.1510	1302.8620	1302.1510	1,302.8620	0
04/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	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
04/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	ES33 On 07-August-25			Bond Future	10.2461	10.2323	88.1807	88.2482	0
04/08/2025	ES33 On 07-August-25	13.56	Call	Bond Future	14376.1300	14443.6300	14.3761	14.4436	0
04/08/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES33 On 06-November-25			Bond Future	10.3638	10.3494	86.0384	86.1070	0
04/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7388.1800	7456.8000	7.3882	7.4568	0
04/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES33 On 05-February-26			Bond Future	10.4896	10.4745	87.6671	87.7369	0
04/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4471.5800	4541.4300	4.4716	4.5414	0
04/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES33 On 07-May-26			Bond Future	10.6241	10.6084	85.5068	85.5777	0
04/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4626.2300	4697.1500	4.6262	4.6972	0
04/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES33 On 06-August-26			Bond Future	10.7751	10.7586	87.0864	87.1583	0
04/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5217.7800	5289.6900	5.2178	5.2897	0
04/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES42 On 07-August-25			Bond Future	11.0809	11.0671	83.0574	83.1460	0
04/08/2025	ES42 On 07-August-25	13.79	Call	Bond Future	14785.2200	14873.8100	14.7852	14.8738	0
04/08/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES42 On 06-November-25			Bond Future	11.1912	11.1769	80.3482	80.4384	0
04/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7014.3100	7104.4600	7.0143	7.1045	0
04/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES42 On 05-February-26			Bond Future	11.3032	11.2884	81.8690	81.9607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3269.2400	3360.9700	3.2692	3.3610	0
04/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES42 On 07-May-26			Bond Future	11.4254	11.4100	79.1306	79.2238	0
04/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4489.1400	4582.4000	4.4891	4.5824	0
04/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	ES42 On 06-August-26			Bond Future	11.5557	11.5398	80.5907	80.6854	0
04/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6116.3300	6211.0200	6.1163	6.2110	0
04/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	GOVI On 07-August-25			GOVI	1190.8070	1191.4570	1190.8070	1,191.4570	14
04/08/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1798070.0000	1804570.0000	179.8070	180.4570	0
04/08/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	GOVI On 06-November-25			GOVI	1212.8190	1213.4750	1212.8190	1,213.4750	609
04/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1008190.0000	1014750.0000	100.8190	101.4750	0
04/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	GOVI On 05-February-26			GOVI	1235.4890	1236.1550	1235.4890	1,236.1550	0
04/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	854890.0000	861550.0000	85.4890	86.1550	0
04/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	GOVI On 07-May-26			GOVI	1258.2640	1258.9330	1258.2640	1,258.9330	42
04/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	812640.0000	819330.0000	81.2640	81.9330	0
04/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	GOVI On 06-August-26			GOVI	1281.0320	1281.7020	1281.0320	1,281.7020	0
04/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	920320.0000	927020.0000	92.0320	92.7020	0
04/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/08/2025	IGOV On 07-August-25			Index Future	381.8770	380.9080	381.8770	380.9080	23
04/08/2025	IGOV On 06-November-25			Index Future	389.0320	388.0420	389.0320	388.0420	754
04/08/2025	IGOV On 05-February-26			Index Future	396.3970	395.3870	396.3970	395.3870	0
04/08/2025	IGOV On 07-May-26			Index Future	403.7950	402.7640	403.7950	402.7640	0
04/08/2025	IGOV On 06-August-26			Index Future	411.1920	410.1380	411.1920	410.1380	0
04/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/08/2025	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
04/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/08/2025	R033 On 07-August-25			Bond Future	9.0089	9.0297	109.0268	108.9097	1,277
04/08/2025	R033 On 07-August-25	10.33	Call	Bond Future	7104.1700	6987.0800	7.1042	6.9871	0
04/08/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R033 On 06-November-25			Bond Future	9.0815	9.1034	105.9992	105.8797	12,141
04/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6604.5700	6495.4400	6.6046	6.4954	0
04/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	60.8600	71.1800	0.0609	0.0712	0
04/08/2025	R033 On 05-February-26			Bond Future	9.1565	9.1795	107.9802	107.8584	0
04/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7038.2900	6937.0100	7.0383	6.9370	0
04/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	267.9000	288.4000	0.2679	0.2884	0
04/08/2025	R033 On 07-May-26			Bond Future	9.2423	9.2665	104.9248	104.8005	0
04/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6253.4400	6160.2400	6.2534	6.1602	0
04/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	616.8600	647.9300	0.6169	0.6479	0
04/08/2025	R033 On 06-August-26			Bond Future	9.3420	9.3675	106.8389	106.7120	0
04/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5531.6300	5447.1500	5.5316	5.4472	0
04/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1147.0200	1189.4200	1.1470	1.1894	0
04/08/2025	R035 On 07-August-25			Bond Future	9.6145	9.6004	99.4147	99.4992	10,991
04/08/2025	R035 On 07-August-25	9.98	Call	Bond Future	2156.2300	2271.1900	2.1562	2.2712	0
04/08/2025	R035 On 07-August-25	9.98	Put	Bond Future	6.1500	36.6100	0.0062	0.0366	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	R035 On 07-August-25	10.08	Call	Bond Future	2728.1600	2824.8000	2.7282	2.8248	300
04/08/2025	R035 On 07-August-25	10.08	Put	Bond Future	1.0700	13.2100	0.0011	0.0132	0
04/08/2025	R035 On 07-August-25	10.20	Call	Bond Future	3413.3200	3500.9900	3.4133	3.5010	0
04/08/2025	R035 On 07-August-25	10.20	Put	Bond Future	0.0900	3.2600	0.0001	0.0033	8,000
04/08/2025	R035 On 07-August-25	10.35	Call	Bond Future	4261.4000	4346.3300	4.2614	4.3463	0
04/08/2025	R035 On 07-August-25	10.35	Put	Bond Future	0.0000	0.4300	0.0000	0.0004	8,000
04/08/2025	R035 On 07-August-25	10.40	Call	Bond Future	4541.8000	4626.5000	4.5418	4.6265	0
04/08/2025	R035 On 07-August-25	10.40	Put	Bond Future	0.0000	0.2000	0.0000	0.0002	50
04/08/2025	R035 On 07-August-25	10.58	Call	Bond Future	5541.7300	5626.2400	5.5417	5.6262	300
04/08/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
04/08/2025	R035 On 07-August-25	10.90	Call	Bond Future	7283.2200	7367.7200	7.2832	7.3677	0
04/08/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
04/08/2025	R035 On 07-August-25	11.30	Call	Bond Future	9396.8200	9481.3200	9.3968	9.4813	0
04/08/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
04/08/2025	R035 On 07-August-25	11.34	Call	Bond Future	9604.4000	9688.9000	9.6044	9.6889	0
04/08/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/08/2025	R035 On 07-August-25	12.65	Call	Bond Future	16042.9500	16127.4500	16.0430	16.1275	0
04/08/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R035 On 06-November-25			Bond Future	9.7016	9.6869	96.7497	96.8356	116,350
04/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1783.2200	1855.4500	1.7832	1.8555	250
04/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1385.1000	1371.4500	1.3851	1.3715	0
04/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2277.1700	2355.3900	2.2772	2.3554	2,000
04/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1070.8100	1063.1500	1.0708	1.0632	0
04/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2946.6700	3030.1900	2.9467	3.0302	300
04/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	771.1400	768.7800	0.7711	0.7688	0
04/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3241.3000	3326.4300	3.2413	3.3264	0
04/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	670.5600	669.8100	0.6706	0.6698	250
04/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3903.1600	3990.7800	3.9032	3.9908	0
04/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	493.0500	494.7900	0.4931	0.4948	50
04/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4410.2600	4499.0100	4.4103	4.4990	2,000
04/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	391.0500	393.9200	0.3911	0.3939	0
04/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4551.1900	4640.1600	4.5512	4.6402	2,000
04/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	366.7900	369.8800	0.3668	0.3699	0
04/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4835.9400	4925.2600	4.8359	4.9253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	322.3800	325.8200	0.3224	0.3258	250
04/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5220.4800	5310.1000	5.2205	5.3101	300
04/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	270.5000	274.2400	0.2705	0.2742	0
04/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5708.1200	5797.9000	5.7081	5.7979	0
04/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	216.5500	220.4500	0.2166	0.2205	8,500
04/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6999.3100	7088.7700	6.9993	7.0888	2,000
04/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	119.8400	123.4200	0.1198	0.1234	0
04/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7049.3500	7138.7800	7.0494	7.1388	250
04/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	117.0800	120.6300	0.1171	0.1206	0
04/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7299.9600	7389.2600	7.3000	7.3893	0
04/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	104.3100	107.7300	0.1043	0.1077	0
04/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8304.0600	8392.7600	8.3041	8.3928	0
04/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	65.3700	68.1900	0.0654	0.0682	0
04/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9455.7000	9543.7000	9.4557	9.5437	0
04/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	37.9700	40.0900	0.0380	0.0401	2,000
04/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9555.4400	9643.3800	9.5554	9.6434	0
04/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	36.2100	38.2700	0.0362	0.0383	250
04/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10643.7200	10730.9300	10.6437	10.7309	0
04/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	18.5700	19.9000	0.0186	0.0199	300
04/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12012.0000	12098.5500	12.0120	12.0986	0
04/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	7.0600	7.7300	0.0071	0.0077	250
04/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12205.6700	12292.1500	12.2057	12.2922	0
04/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	6.1100	6.7100	0.0061	0.0067	2,000
04/08/2025	R035 On 05-February-26			Bond Future	9.7931	9.7778	98.5579	98.6454	0
04/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3451.9400	3526.4200	3.4519	3.5264	250
04/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1335.6400	1322.6900	1.3356	1.3227	0
04/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4526.8100	4607.1600	4.5268	4.6072	2,000
04/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	932.7300	925.6500	0.9327	0.9257	0
04/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5509.6300	5593.3900	5.5096	5.5934	0
04/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	681.3300	677.6600	0.6813	0.6777	250
04/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6040.3300	6125.4000	6.0403	6.1254	0
04/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	576.9200	574.5600	0.5769	0.5746	0
04/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6716.6000	6802.9200	6.7166	6.8029	2,000
04/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	467.6900	466.5800	0.4677	0.4666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6990.2800	7077.0000	6.9903	7.0770	0
04/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	429.7500	429.0400	0.4298	0.4290	0
04/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7773.3200	7860.9200	7.7733	7.8609	0
04/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	337.8200	337.9900	0.3378	0.3380	250
04/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13652.2600	13740.4400	13.6523	13.7404	0
04/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	35.2400	35.9900	0.0352	0.0360	2,000
04/08/2025	R035 On 07-May-26			Bond Future	9.8884	9.8724	95.8693	95.9580	0
04/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6202.5800	6283.6000	6.2026	6.2836	0
04/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	993.6000	985.8600	0.9936	0.9859	0
04/08/2025	R035 On 06-August-26			Bond Future	9.9970	9.9804	97.6191	97.7092	0
04/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6733.3900	6812.9400	6.7334	6.8129	0
04/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1195.0700	1184.5000	1.1951	1.1845	0
04/08/2025	R038 On 07-August-25			Bond Future	10.2153	10.1964	108.5785	108.7161	1,151
04/08/2025	R038 On 07-August-25	11.24	Call	Bond Future	7057.8300	7195.4600	7.0578	7.1955	0
04/08/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
04/08/2025	R038 On 06-November-25			Bond Future	10.3145	10.2948	105.1013	105.2413	6,358
04/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5056.1400	5192.6600	5.0561	5.1927	1,770
04/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	482.2000	478.7400	0.4822	0.4787	0
04/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6552.3000	6692.7900	6.5523	6.6928	0
04/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	270.4500	270.9600	0.2705	0.2710	0
04/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13013.2000	13154.2600	13.0132	13.1543	0
04/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	18.9200	20.0000	0.0189	0.0200	1,770
04/08/2025	R038 On 05-February-26			Bond Future	10.4163	10.3958	107.0655	107.2080	0
04/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7477.3800	7611.4500	7.4774	7.6115	0
04/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	697.2000	688.7100	0.6972	0.6887	0
04/08/2025	R038 On 07-May-26			Bond Future	10.5271	10.5058	103.5518	103.6968	0
04/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7023.2800	7148.5100	7.0233	7.1485	0
04/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1320.6700	1300.9800	1.3207	1.3010	0
04/08/2025	R038 On 06-August-26			Bond Future	10.6491	10.6270	105.4404	105.5876	0
04/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8612.1200	8738.7800	8.6121	8.7388	0
04/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1528.6300	1508.0800	1.5286	1.5081	0
04/08/2025	R053 On 07-August-25			Bond Future	10.6749	10.6509	112.6237	112.8527	20,140
04/08/2025	R053 On 07-August-25	13.17	Call	Bond Future	19789.6600	20018.6600	19.7897	20.0187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R053 On 06-November-25			Bond Future	10.7658	10.7410	108.8432	109.0762	25,727
04/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8960.2800	9190.1000	8.9603	9.1901	0
04/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	331.3900	328.2000	0.3314	0.3282	0
04/08/2025	R053 On 05-February-26			Bond Future	10.8583	10.8326	110.8772	111.1146	0
04/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	7176.2700	7377.1400	7.1763	7.3771	0
04/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1632.8000	1596.3100	1.6328	1.5963	0
04/08/2025	R053 On 07-May-26			Bond Future	10.9570	10.9304	107.0567	107.2981	0
04/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	8421.3900	8618.6400	8.4214	8.6186	0
04/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2139.8100	2095.6600	2.1398	2.0957	0
04/08/2025	R053 On 06-August-26			Bond Future	11.0639	11.0363	109.0090	109.2545	0
04/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11861.7600	12071.6000	11.8618	12.0716	0
04/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1964.0700	1928.3800	1.9641	1.9284	0
04/08/2025	R186 On 07-August-25			Bond Future	7.6719	7.6824	105.0540	105.0404	91,367
04/08/2025	R186 On 07-August-25	9.22	Call	Bond Future	1986.8300	1973.1500	1.9868	1.9732	1,983
04/08/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R186 On 07-August-25	9.68	Call	Bond Future	2566.9000	2553.2200	2.5669	2.5532	0
04/08/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R186 On 07-August-25	10.25	Call	Bond Future	3279.2500	3265.5700	3.2793	3.2656	0
04/08/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
04/08/2025	R186 On 06-November-25			Bond Future	7.7125	7.7257	106.9956	106.9815	90,821
04/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	489.4100	479.8200	0.4894	0.4798	0
04/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	44.6700	49.1800	0.0447	0.0492	0
04/08/2025	R186 On 05-February-26			Bond Future	7.7580	7.7753	103.6903	103.6758	0
04/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	635.3200	625.4500	0.6353	0.6255	0
04/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	77.4500	82.0100	0.0775	0.0820	0
04/08/2025	R186 On 07-May-26			Bond Future	7.8971	7.9223	105.5994	105.5845	0
04/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	553.4300	543.0000	0.5534	0.5430	0
04/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	83.9900	88.5200	0.0840	0.0885	0
04/08/2025	R186 On 06-August-26			Bond Future	8.2555	8.2992	102.2213	102.2057	0
04/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	239.7300	231.2200	0.2397	0.2312	0
04/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	127.7800	134.8300	0.1278	0.1348	0
04/08/2025	R202 On 07-August-25			Bond Future	268.7989	268.7989	268.7989	268.7989	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R202 On 07-August-25	271.60	Put	Bond Future	2801.1400	2801.1400	2.8011	2.8011	0
04/08/2025	R202 On 06-November-25			Bond Future	273.8337	273.8331	273.8337	273.8331	1,033
04/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	1806.3100	1806.8700	1.8063	1.8069	0
04/08/2025	R202 On 05-February-26			Bond Future	273.6795	273.6790	273.6795	273.6790	0
04/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	4140.5100	4141.0100	4.1405	4.1410	0
04/08/2025	R202 On 07-May-26			Bond Future	278.7847	278.7835	278.7847	278.7835	0
04/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	1234.7400	1233.4800	1.2347	1.2335	0
04/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R202 On 06-August-26			Bond Future	278.5106	278.5086	278.5106	278.5086	0
04/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	349.3800	351.4400	0.3494	0.3514	0
04/08/2025	R209 On 07-August-25			Bond Future	9.8945	9.8804	78.6293	78.7062	1,335
04/08/2025	R209 On 07-August-25	12.68	Call	Bond Future	13351.0700	13427.8800	13.3511	13.4279	0
04/08/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R209 On 06-November-25			Bond Future	9.9793	9.9647	76.9309	77.0090	20,090
04/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6604.1600	6685.5800	6.6042	6.6856	0
04/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	102.4900	105.8100	0.1025	0.1058	0
04/08/2025	R209 On 05-February-26			Bond Future	10.0664	10.0512	78.3686	78.4482	0
04/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5053.7100	5130.0900	5.0537	5.1301	0
04/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	696.9100	693.7700	0.6969	0.6938	0
04/08/2025	R209 On 07-May-26			Bond Future	10.1615	10.1458	76.6603	76.7410	0
04/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5483.4400	5556.6900	5.4834	5.5567	0
04/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	993.0300	985.5000	0.9930	0.9855	0
04/08/2025	R209 On 06-August-26			Bond Future	10.2672	10.2509	78.0592	78.1412	0
04/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6518.8400	6592.1500	6.5188	6.5922	0
04/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1126.1700	1117.4700	1.1262	1.1175	0
04/08/2025	R210 On 07-August-25			Bond Future	251.1887	251.0686	251.1887	251.0686	123
04/08/2025	R210 On 07-August-25	248.44	Call	Bond Future	2748.7300	2628.6400	2.7487	2.6286	0
04/08/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R210 On 06-November-25			Bond Future	252.4675	252.3447	252.4675	252.3447	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
04/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	327.4900	204.7400	0.3275	0.2047	0
04/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R210 On 05-February-26			Bond Future	257.2467	257.1213	257.2467	257.1213	0
04/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4146.6600	4021.3400	4.1467	4.0213	0
04/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R210 On 07-May-26			Bond Future	258.5628	258.4347	258.5628	258.4347	0
04/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3162.7800	3034.6800	3.1628	3.0347	0
04/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R210 On 06-August-26			Bond Future	263.3457	263.2144	263.3457	263.2144	0
04/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3505.6500	3374.3500	3.5057	3.3744	0
04/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R213 On 07-August-25			Bond Future	8.4829	8.5085	96.6729	96.5656	7,560
04/08/2025	R213 On 07-August-25	11.66	Call	Bond Future	12205.8500	12098.5700	12.2059	12.0986	0
04/08/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R213 On 06-November-25			Bond Future	8.5422	8.5694	94.9084	94.7990	94,169
04/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5863.4900	5759.3700	5.8635	5.7594	0
04/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	24.7100	29.9600	0.0247	0.0300	0
04/08/2025	R213 On 05-February-26			Bond Future	8.6050	8.6338	96.6823	96.5707	23
04/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5017.6700	4924.3300	5.0177	4.9243	0
04/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	205.6200	223.7900	0.2056	0.2238	0
04/08/2025	R213 On 07-May-26			Bond Future	8.6735	8.7042	94.9108	94.7970	0
04/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4534.1600	4448.0500	4.5342	4.4481	0
04/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	468.1300	495.8400	0.4681	0.4958	0
04/08/2025	R213 On 06-August-26			Bond Future	8.7590	8.7918	96.6437	96.5276	0
04/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3972.1100	3891.4300	3.9721	3.8914	0
04/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	744.5200	780.0200	0.7445	0.7800	0
04/08/2025	R214 On 07-August-25			Bond Future	10.4798	10.4657	72.6868	72.7693	5,054
04/08/2025	R214 On 07-August-25	12.97	Call	Bond Future	12599.7800	12682.3100	12.5998	12.6823	0
04/08/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R214 On 06-November-25			Bond Future	10.5696	10.5551	70.7327	70.8166	37,298
04/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5978.3900	6066.2500	5.9784	6.0663	0
04/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	178.0300	181.9800	0.1780	0.1820	0
04/08/2025	R214 On 05-February-26			Bond Future	10.6628	10.6478	72.0547	72.1401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4331.0300	4409.3100	4.3310	4.4093	0
04/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1051.4700	1044.2900	1.0515	1.0443	0
04/08/2025	R214 On 07-May-26			Bond Future	10.7577	10.7422	70.0831	70.1700	0
04/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5368.7900	5445.8700	5.3688	5.4459	0
04/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1229.1300	1219.3500	1.2291	1.2194	0
04/08/2025	R214 On 06-August-26			Bond Future	10.8624	10.8464	71.3623	71.4505	0
04/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6986.4600	7065.4300	6.9865	7.0654	0
04/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1250.0000	1240.7200	1.2500	1.2407	0
04/08/2025	R248 On 07-August-25			Bond Future	10.7600	10.7310	86.9895	87.1998	34,705
04/08/2025	R248 On 07-August-25	13.21	Call	Bond Future	14955.5400	15165.8300	14.9555	15.1658	0
04/08/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/08/2025	R248 On 06-November-25			Bond Future	10.8548	10.8247	84.1583	84.3723	218,199
04/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	6264.1100	6469.5500	6.2641	6.4696	0
04/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	348.0500	339.4700	0.3481	0.3395	0
04/08/2025	R248 On 05-February-26			Bond Future	10.9531	10.9220	85.7312	85.9492	0
04/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4834.3700	5008.3000	4.8344	5.0083	0
04/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1410.7100	1366.6600	1.4107	1.3667	0
04/08/2025	R248 On 07-May-26			Bond Future	11.0527	11.0206	82.8696	83.0914	260
04/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	6122.0300	6297.0600	6.1220	6.2971	0
04/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1732.7500	1686.0000	1.7328	1.6860	0
04/08/2025	R248 On 06-August-26			Bond Future	11.1622	11.1289	84.3817	84.6073	0
04/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	9006.5300	9196.7100	9.0065	9.1967	0
04/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1474.0100	1438.6200	1.4740	1.4386	0
04/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0