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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
05/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	2029 On 07-August-25			Bond Future	139.6741	139.5331	139.6741	139.5331	2,978
05/08/2025	2029 On 07-August-25	137.41	Call	Bond Future	2264.1300	2123.1000	2.2641	2.1231	0
05/08/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2029 On 06-November-25			Bond Future	140.8522	140.7083	140.8522	140.7083	3,158
05/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1062.1700	918.2800	1.0622	0.9183	0
05/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2029 On 05-February-26			Bond Future	143.5187	143.3719	143.5187	143.3719	0
05/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3408.6500	3261.9200	3.4087	3.2619	0
05/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2029 On 07-May-26			Bond Future	144.7352	144.5846	144.7352	144.5846	0
05/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2915.2300	2764.5600	2.9152	2.7646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2029 On 06-August-26			Bond Future	147.4135	147.2595	147.4135	147.2595	0
05/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3313.4500	3159.5100	3.3135	3.1595	0
05/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2030 On 07-August-25			Bond Future	8.2069	8.1773	99.4950	99.6036	65,166
05/08/2025	2030 On 07-August-25	8.72	Call	Bond Future	1857.0100	1965.7900	1.8570	1.9658	300
05/08/2025	2030 On 07-August-25	8.72	Put	Bond Future	0.0400	0.2600	0.0000	0.0003	0
05/08/2025	2030 On 07-August-25	9.22	Call	Bond Future	3625.6900	3734.2500	3.6257	3.7343	300
05/08/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2030 On 07-August-25	9.81	Call	Bond Future	5662.3000	5770.8600	5.6623	5.7709	0
05/08/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
05/08/2025	2030 On 07-August-25	10.48	Call	Bond Future	7910.7100	8019.2700	7.9107	8.0193	1,054
05/08/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2030 On 07-August-25	11.11	Call	Bond Future	9964.4200	10072.9800	9.9644	10.0730	0
05/08/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2030 On 07-August-25	12.12	Call	Bond Future	13139.2500	13247.8100	13.1393	13.2478	0
05/08/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
05/08/2025	2030 On 06-November-25			Bond Future	8.2527	8.2210	101.3340	101.4444	136,049
05/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1882.8000	1973.1000	1.8828	1.9731	300
05/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	269.4900	249.3900	0.2695	0.2494	0
05/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3372.6900	3477.4100	3.3727	3.4774	300
05/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	68.8600	63.1800	0.0689	0.0632	0
05/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4393.8700	4502.0000	4.3939	4.5020	0
05/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	26.9700	24.7000	0.0270	0.0247	0
05/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6133.3700	6243.3400	6.1334	6.2433	0
05/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	5.1900	4.7600	0.0052	0.0048	300
05/08/2025	2030 On 05-February-26			Bond Future	8.2997	8.2658	99.2199	99.3322	50,700
05/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4028.9500	4130.4600	4.0290	4.1305	0
05/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	187.9500	177.0800	0.1880	0.1771	0
05/08/2025	2030 On 07-May-26			Bond Future	8.3708	8.3342	101.0469	101.1611	0
05/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3553.6700	3647.5200	3.5537	3.6475	0
05/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	434.3000	413.9200	0.4343	0.4139	0
05/08/2025	2030 On 06-August-26			Bond Future	8.4653	8.4257	98.8827	98.9987	0
05/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2912.2600	2997.5400	2.9123	2.9975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	733.2900	702.5800	0.7333	0.7026	0
05/08/2025	2031 On 07-August-25			Bond Future	108.0277	107.9770	108.0277	107.9770	0
05/08/2025	2031 On 07-August-25	107.65	Call	Bond Future	377.6700	327.2300	0.3777	0.3272	0
05/08/2025	2031 On 07-August-25	107.65	Put	Bond Future	0.0000	0.2500	0.0000	0.0003	0
05/08/2025	2031 On 06-November-25			Bond Future	110.0513	109.9995	110.0513	109.9995	680
05/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	458.1100	422.0800	0.4581	0.4221	0
05/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	96.8300	112.6100	0.0968	0.1126	0
05/08/2025	2031 On 05-February-26			Bond Future	109.7494	109.6955	109.7494	109.6955	0
05/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	2.1900	1.8300	0.0022	0.0018	0
05/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	2012.7900	2066.3000	2.0128	2.0663	0
05/08/2025	2031 On 07-May-26			Bond Future	111.7965	111.7413	111.7965	111.7413	0
05/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.9900	0.8000	0.0010	0.0008	0
05/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	2044.4500	2099.4600	2.0445	2.0995	0
05/08/2025	2031 On 06-August-26			Bond Future	111.4386	111.3802	111.4386	111.3802	0
05/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2371.4200	2429.8100	2.3714	2.4298	0
05/08/2025	2032 On 07-August-25			Bond Future	8.8880	8.8487	99.8561	100.0467	9,564
05/08/2025	2032 On 07-August-25	9.40	Call	Bond Future	2436.7700	2627.3400	2.4368	2.6273	300
05/08/2025	2032 On 07-August-25	9.40	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
05/08/2025	2032 On 07-August-25	9.90	Call	Bond Future	4742.6200	4933.1500	4.7426	4.9332	300
05/08/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2032 On 07-August-25	10.59	Call	Bond Future	7809.4500	7999.9800	7.8095	8.0000	0
05/08/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
05/08/2025	2032 On 07-August-25	12.01	Call	Bond Future	13724.7700	13915.3000	13.7248	13.9153	0
05/08/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2032 On 06-November-25			Bond Future	8.9596	8.9183	97.5416	97.7355	132,722
05/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2524.4600	2676.3400	2.5245	2.6763	300
05/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	489.5800	447.5800	0.4896	0.4476	0
05/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4433.0400	4612.3100	4.4330	4.6123	300
05/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	152.3700	137.7600	0.1524	0.1378	0
05/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6586.1100	6775.9100	6.5861	6.7759	0
05/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	40.3900	36.3100	0.0404	0.0363	0
05/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8543.2300	8736.0500	8.5432	8.7361	0

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05/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	10.1300	9.0700	0.0101	0.0091	300
05/08/2025	2032 On 05-February-26			Bond Future	9.0341	8.9905	99.3646	99.5621	0
05/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5283.1100	5456.6000	5.2831	5.4566	0
05/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	348.9200	324.9600	0.3489	0.3250	0
05/08/2025	2032 On 07-May-26			Bond Future	9.1201	9.0742	97.0346	97.2354	0
05/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5018.9400	5181.7400	5.0189	5.1817	0
05/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	687.8900	649.8500	0.6879	0.6499	0
05/08/2025	2032 On 06-August-26			Bond Future	9.2218	9.1733	98.8054	99.0097	0
05/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4674.7600	4829.8000	4.6748	4.8298	0
05/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	986.7300	937.5500	0.9867	0.9376	0
05/08/2025	2033 On 07-August-25			Bond Future	130.4417	130.2656	130.4417	130.2656	388
05/08/2025	2033 On 07-August-25	128.65	Call	Bond Future	1791.7400	1615.6400	1.7917	1.6156	0
05/08/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2033 On 06-November-25			Bond Future	131.3471	131.1676	131.3471	131.1676	6,548
05/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1792.8600	1972.4400	1.7929	1.9724	0
05/08/2025	2033 On 05-February-26			Bond Future	133.8337	133.6506	133.8337	133.6506	0
05/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	953.7300	770.5900	0.9537	0.7706	0
05/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2033 On 07-May-26			Bond Future	134.7678	134.5801	134.7678	134.5801	0
05/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	392.2100	579.9100	0.3922	0.5799	0
05/08/2025	2033 On 06-August-26			Bond Future	137.2617	137.0700	137.2617	137.0700	0
05/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3011.6700	2820.0400	3.0117	2.8200	0
05/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2037 On 07-August-25			Bond Future	10.2140	10.1449	88.8439	89.2692	117,474
05/08/2025	2037 On 07-August-25	10.34	Call	Bond Future	881.9300	1287.7300	0.8819	1.2877	2,541
05/08/2025	2037 On 07-August-25	10.34	Put	Bond Future	114.0900	94.5300	0.1141	0.0945	0
05/08/2025	2037 On 07-August-25	10.50	Call	Bond Future	1742.8700	2170.1100	1.7429	2.1701	300
05/08/2025	2037 On 07-August-25	10.50	Put	Bond Future	12.8700	14.7500	0.0129	0.0148	0
05/08/2025	2037 On 07-August-25	10.55	Call	Bond Future	2033.2000	2460.4400	2.0332	2.4604	2,341
05/08/2025	2037 On 07-August-25	10.55	Put	Bond Future	5.5200	7.4000	0.0055	0.0074	0
05/08/2025	2037 On 07-August-25	10.64	Call	Bond Future	2560.9300	2987.1700	2.5609	2.9872	200

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05/08/2025	2037 On 07-August-25	10.64	Put	Bond Future	0.9800	1.8600	0.0010	0.0019	0
05/08/2025	2037 On 07-August-25	11.00	Call	Bond Future	4644.1800	5069.5400	4.6442	5.0695	300
05/08/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2037 On 07-August-25	11.07	Call	Bond Future	5041.2700	5466.6300	5.0413	5.4666	0
05/08/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
05/08/2025	2037 On 07-August-25	11.42	Call	Bond Future	6987.8400	7413.2000	6.9878	7.4132	0
05/08/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
05/08/2025	2037 On 07-August-25	11.45	Call	Bond Future	7151.7300	7577.0900	7.1517	7.5771	7,500
05/08/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
05/08/2025	2037 On 07-August-25	11.82	Call	Bond Future	9135.5000	9560.8600	9.1355	9.5609	0
05/08/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
05/08/2025	2037 On 07-August-25	11.83	Call	Bond Future	9188.1700	9613.5300	9.1882	9.6135	0
05/08/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
05/08/2025	2037 On 07-August-25	12.17	Call	Bond Future	10949.9200	11375.2800	10.9499	11.3753	0
05/08/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
05/08/2025	2037 On 07-August-25	13.01	Call	Bond Future	15071.3300	15496.6900	15.0713	15.4967	0
05/08/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2037 On 06-November-25			Bond Future	10.3089	10.2372	90.4861	90.9191	182,825
05/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2295.3500	2579.0800	2.2954	2.5791	300
05/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1155.8000	1006.5000	1.1558	1.0065	0
05/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4460.2100	4828.6400	4.4602	4.8286	300
05/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	433.1800	368.5800	0.4332	0.3686	0
05/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7590.1700	8004.8500	7.5902	8.0049	0
05/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	110.8100	92.4600	0.1108	0.0925	0
05/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10265.7000	10692.9400	10.2657	10.6929	0
05/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	33.4400	27.6500	0.0334	0.0277	300
05/08/2025	2037 On 05-February-26			Bond Future	10.4080	10.3335	87.9186	88.3597	5
05/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3162.8300	3442.6100	3.1628	3.4426	1,930
05/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1751.5900	1590.3000	1.7516	1.5903	0
05/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4124.4800	4440.2700	4.1245	4.4403	1,970
05/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1287.6800	1162.4000	1.2877	1.1624	0
05/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5385.0500	5735.7400	5.3851	5.7357	0
05/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	880.1000	789.7200	0.8801	0.7897	0
05/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6091.3000	6457.1000	6.0913	6.4571	0

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05/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	715.1700	639.9000	0.7152	0.6399	1,930
05/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6270.7200	6639.9300	6.2707	6.6399	1,030
05/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	678.7700	606.9100	0.6788	0.6069	0
05/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8388.1800	8787.9000	8.3882	8.7879	0
05/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	369.8900	328.5400	0.3699	0.3285	1,930
05/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10310.3200	10726.7100	10.3103	10.7267	0
05/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	212.9300	188.2500	0.2129	0.1883	1,970
05/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12430.4600	12860.0500	12.4305	12.8601	0
05/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	89.9400	78.4600	0.0899	0.0785	1,030
05/08/2025	2037 On 07-May-26			Bond Future	10.5205	10.4430	89.5372	89.9863	0
05/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4298.0400	4597.8800	4.2980	4.5979	142
05/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1864.7200	1715.5500	1.8647	1.7156	0
05/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5746.4700	6085.9700	5.7465	6.0860	0
05/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1291.1100	1181.6000	1.2911	1.1816	0
05/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10421.8000	10829.9900	10.4218	10.8300	0
05/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	432.2000	391.3800	0.4322	0.3914	142
05/08/2025	2037 On 06-August-26			Bond Future	10.6473	10.5667	86.9118	87.3687	0
05/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7123.8900	7476.9600	7.1239	7.4770	0
05/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1399.0600	1295.2200	1.3991	1.2952	0
05/08/2025	2038 On 07-August-25			Bond Future	139.1866	139.1147	139.1866	139.1147	308
05/08/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2038 On 07-August-25	139.56	Put	Bond Future	373.3900	445.3100	0.3734	0.4453	0
05/08/2025	2038 On 06-November-25			Bond Future	141.7939	141.7205	141.7939	141.7205	2,621
05/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	2086.1100	2159.5200	2.0861	2.1595	0
05/08/2025	2038 On 05-February-26			Bond Future	142.3126	142.2368	142.3126	142.2368	0
05/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	887.4200	963.1900	0.8874	0.9632	0
05/08/2025	2038 On 07-May-26			Bond Future	144.9676	144.8900	144.9676	144.8900	0
05/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	437.5700	359.9500	0.4376	0.3600	0
05/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2038 On 06-August-26			Bond Future	145.4472	145.3661	145.4472	145.3661	0
05/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	727.2200	646.1000	0.7272	0.6461	0
05/08/2025	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
05/08/2025	2040 On 07-August-25			Bond Future	10.6193	10.5302	88.4510	89.0477	51,381
05/08/2025	2040 On 07-August-25	10.80	Call	Bond Future	1253.9300	1832.9100	1.2539	1.8329	0
05/08/2025	2040 On 07-August-25	10.80	Put	Bond Future	61.4100	43.6600	0.0614	0.0437	0
05/08/2025	2040 On 07-August-25	10.90	Call	Bond Future	1856.2900	2450.9800	1.8563	2.4510	0
05/08/2025	2040 On 07-August-25	10.90	Put	Bond Future	14.2300	12.1900	0.0142	0.0122	0
05/08/2025	2040 On 07-August-25	11.00	Call	Bond Future	2486.8200	3083.9000	2.4868	3.0839	0
05/08/2025	2040 On 07-August-25	11.00	Put	Bond Future	2.3800	2.7300	0.0024	0.0027	0
05/08/2025	2040 On 07-August-25	11.10	Call	Bond Future	3120.0300	3716.9700	3.1200	3.7170	0
05/08/2025	2040 On 07-August-25	11.10	Put	Bond Future	0.2800	0.4900	0.0003	0.0005	0
05/08/2025	2040 On 07-August-25	11.20	Call	Bond Future	3748.1000	4344.8800	3.7481	4.3449	0
05/08/2025	2040 On 07-August-25	11.20	Put	Bond Future	0.0200	0.0700	0.0000	0.0001	0
05/08/2025	2040 On 07-August-25	11.40	Call	Bond Future	4984.1600	5580.8900	4.9842	5.5809	0
05/08/2025	2040 On 07-August-25	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 07-August-25	11.50	Call	Bond Future	5592.0900	6188.8200	5.5921	6.1888	0
05/08/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 07-August-25	11.70	Call	Bond Future	6788.1400	7384.8700	6.7881	7.3849	0
05/08/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 07-August-25	12.00	Call	Bond Future	8533.9500	9130.6800	8.5340	9.1307	0
05/08/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 07-August-25	12.40	Call	Bond Future	10774.9900	11371.7200	10.7750	11.3717	0
05/08/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 07-August-25	12.60	Call	Bond Future	11859.7400	12456.4700	11.8597	12.4565	0
05/08/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 07-August-25	13.29	Call	Bond Future	15428.7500	16025.4800	15.4288	16.0255	0
05/08/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2040 On 06-November-25			Bond Future	10.7191	10.6268	90.0859	90.6935	45,965
05/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7096.1700	7665.1300	7.0962	7.6651	0
05/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	183.8300	145.1400	0.1838	0.1451	0
05/08/2025	2040 On 05-February-26			Bond Future	10.8231	10.7274	87.2604	87.8794	36,550
05/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1170.9300	1383.7100	1.1709	1.3837	680
05/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4294.3900	3888.1700	4.2944	3.8882	0
05/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2276.0800	2594.8800	2.2761	2.5949	0
05/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2748.2100	2448.0100	2.7482	2.4480	680
05/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3765.6200	4178.1000	3.7656	4.1781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1699.0600	1492.5400	1.6991	1.4925	680
05/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5248.3200	5723.0200	5.2483	5.7230	0
05/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1108.3200	964.0200	1.1083	0.9640	0
05/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6806.1300	7325.7600	6.8061	7.3258	475
05/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	724.6500	625.2800	0.7247	0.6253	0
05/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13742.0800	14346.4200	13.7421	14.3464	0
05/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	88.3900	73.7300	0.0884	0.0737	475
05/08/2025	2040 On 07-May-26			Bond Future	10.9390	10.8398	88.8668	89.4970	0
05/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2388.3700	2680.7200	2.3884	2.6807	1,460
05/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3917.0700	3579.2600	3.9171	3.5793	0
05/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3791.6100	4168.6100	3.7916	4.1686	820
05/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2659.8200	2406.6600	2.6598	2.4067	0
05/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6012.8300	6478.6100	6.0128	6.4786	0
05/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1572.1100	1407.7300	1.5721	1.4077	0
05/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6229.9700	6702.4100	6.2300	6.7024	0
05/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1497.8700	1340.1500	1.4979	1.3402	1,460
05/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7611.7800	8120.7200	7.6118	8.1207	0
05/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	1106.9900	985.7700	1.1070	0.9858	820
05/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8482.4900	9009.8900	8.4825	9.0099	0
05/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	919.3600	816.6000	0.9194	0.8166	1,460
05/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9925.2800	10477.3000	9.9253	10.4773	0
05/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	679.8300	601.6900	0.6798	0.6017	820
05/08/2025	2040 On 06-August-26			Bond Future	11.0684	10.9653	85.9783	86.6197	0
05/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	7991.8100	8494.6100	7.9918	8.4946	0
05/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1447.3500	1308.7900	1.4474	1.3088	0
05/08/2025	2044 On 07-August-25			Bond Future	10.8592	10.7601	83.6106	84.2941	12,905
05/08/2025	2044 On 07-August-25	10.63	Call	Bond Future	31.2400	188.0300	0.0312	0.1880	9,000
05/08/2025	2044 On 07-August-25	10.63	Put	Bond Future	1625.1800	1098.5200	1.6252	1.0985	0
05/08/2025	2044 On 07-August-25	11.30	Call	Bond Future	2935.8400	3619.4300	2.9358	3.6194	9,000
05/08/2025	2044 On 07-August-25	11.30	Put	Bond Future	0.7000	0.8400	0.0007	0.0008	0
05/08/2025	2044 On 07-August-25	11.85	Call	Bond Future	6371.9700	7055.4200	6.3720	7.0554	0
05/08/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
05/08/2025	2044 On 07-August-25	12.20	Call	Bond Future	8437.3600	9120.8100	8.4374	9.1208	0
05/08/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	2044 On 07-August-25	13.34	Call	Bond Future	14572.6200	15256.0700	14.5726	15.2561	0
05/08/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2044 On 06-November-25			Bond Future	10.9579	10.8554	85.1560	85.8520	129,844
05/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3048.0600	3538.0700	3.0481	3.5381	11,000
05/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	1114.3400	908.3700	1.1143	0.9084	0
05/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5507.3900	6113.7600	5.5074	6.1138	0
05/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	426.3600	336.7500	0.4264	0.3368	11,000
05/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6194.9300	6820.2500	6.1949	6.8203	0
05/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	327.6800	257.0200	0.3277	0.2570	0
05/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6837.8700	7477.4300	6.8379	7.4774	0
05/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	256.1900	199.7700	0.2562	0.1998	5,800
05/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7918.2100	8575.7600	7.9182	8.5758	0
05/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	169.3900	130.9600	0.1694	0.1310	5,600
05/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8188.7300	8849.8500	8.1887	8.8499	0
05/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	152.6500	117.7900	0.1527	0.1178	5,800
05/08/2025	2044 On 05-February-26			Bond Future	11.0605	10.9543	82.3637	83.0727	16
05/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4620.9200	5133.0900	4.6209	5.1331	0
05/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1409.9000	1213.1100	1.4099	1.2131	0
05/08/2025	2044 On 07-May-26			Bond Future	11.1736	11.0637	83.8799	84.6017	0
05/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5719.4800	6237.3900	5.7195	6.2374	0
05/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1791.3600	1587.4800	1.7914	1.5875	0
05/08/2025	2044 On 06-August-26			Bond Future	11.2991	11.1851	81.0255	81.7603	0
05/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8193.1000	8769.8400	8.1931	8.7698	0
05/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1497.1400	1339.1200	1.4971	1.3391	0
05/08/2025	2046 On 07-August-25			Bond Future	120.0293	119.9427	120.0293	119.9427	4,963
05/08/2025	2046 On 07-August-25	118.69	Call	Bond Future	1339.3100	1252.7300	1.3393	1.2527	0
05/08/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2046 On 06-November-25			Bond Future	120.0176	119.9293	120.0176	119.9293	19,630
05/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	5392.3700	5480.7400	5.3924	5.4807	0
05/08/2025	2046 On 05-February-26			Bond Future	122.2897	122.1995	122.2897	122.1995	0
05/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	639.7000	549.5000	0.6397	0.5495	0
05/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2046 On 07-May-26			Bond Future	122.2749	122.1814	122.2749	122.1814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	2675.1100	2768.6300	2.6751	2.7686	0
05/08/2025	2046 On 06-August-26			Bond Future	124.5366	124.4409	124.5366	124.4409	0
05/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2156.5900	2060.8700	2.1566	2.0609	0
05/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2050 On 07-August-25			Bond Future	118.7107	118.6135	118.7107	118.6135	3,227
05/08/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2050 On 07-August-25	119.89	Put	Bond Future	1179.2700	1276.4800	1.1793	1.2765	0
05/08/2025	2050 On 06-November-25			Bond Future	120.9345	120.8353	120.9345	120.8353	17,677
05/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	3485.4900	3584.6900	3.4855	3.5847	0
05/08/2025	2050 On 05-February-26			Bond Future	120.8111	120.7092	120.8111	120.7092	0
05/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	2008.9500	2110.8300	2.0090	2.1108	0
05/08/2025	2050 On 07-May-26			Bond Future	123.0647	122.9607	123.0647	122.9607	0
05/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	1005.3000	1109.3300	1.0053	1.1093	0
05/08/2025	2050 On 06-August-26			Bond Future	122.8871	122.7788	122.8871	122.7788	0
05/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	382.9300	491.2000	0.3829	0.4912	0
05/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	AL37 On 07-August-25			Index Future	1169.3790	1171.1890	1169.3790	1,171.1890	0
05/08/2025	AL37 On 06-November-25			Index Future	1190.9970	1192.8390	1190.9970	1,192.8390	0
05/08/2025	AL37 On 05-February-26			Index Future	1213.2600	1215.1350	1213.2600	1,215.1350	0
05/08/2025	AL37 On 07-May-26			Index Future	1235.6280	1237.5350	1235.6280	1,237.5350	0
05/08/2025	AL37 On 06-August-26			Index Future	1257.9900	1259.9270	1257.9900	1,259.9270	0
05/08/2025	AL7T On 07-August-25			Index Future	1419.9520	1425.7800	1419.9520	1,425.7800	0
05/08/2025	AL7T On 06-November-25			Index Future	1446.2020	1452.1360	1446.2020	1,452.1360	0
05/08/2025	AL7T On 05-February-26			Index Future	1473.2350	1479.2800	1473.2350	1,479.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	AL7T On 07-May-26			Index Future	1500.3960	1506.5480	1500.3960	1,506.5480	0
05/08/2025	AL7T On 06-August-26			Index Future	1527.5490	1533.8080	1527.5490	1,533.8080	0
05/08/2025	ALBI On 07-August-25			Index Future	1205.4420	1210.4390	1205.4420	1,210.4390	1
05/08/2025	ALBI On 06-November-25			Index Future	1227.7260	1232.8140	1227.7260	1,232.8140	76
05/08/2025	ALBI On 05-February-26			Index Future	1250.6760	1255.8580	1250.6760	1,255.8580	0
05/08/2025	ALBI On 07-May-26			Index Future	1273.7340	1279.0080	1273.7340	1,279.0080	0
05/08/2025	ALBI On 06-August-26			Index Future	1296.7850	1302.1510	1296.7850	1,302.1510	0
05/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	ES33 On 07-August-25			Bond Future	10.3150	10.2461	87.8452	88.1807	0
05/08/2025	ES33 On 07-August-25	13.56	Call	Bond Future	14040.5600	14376.1300	14.0406	14.3761	0
05/08/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES33 On 06-November-25			Bond Future	10.4358	10.3638	85.6967	86.0384	0
05/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7046.4800	7388.1800	7.0465	7.3882	0
05/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES33 On 05-February-26			Bond Future	10.5651	10.4896	87.3189	87.6671	0
05/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4123.4500	4471.5800	4.1235	4.4716	0
05/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES33 On 07-May-26			Bond Future	10.7031	10.6241	85.1524	85.5068	0
05/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4271.8700	4626.2300	4.2719	4.6262	0
05/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES33 On 06-August-26			Bond Future	10.8579	10.7751	86.7257	87.0864	0
05/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4857.1000	5217.7800	4.8571	5.2178	0
05/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES42 On 07-August-25			Bond Future	11.1649	11.0809	82.5236	83.0574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	ES42 On 07-August-25	13.79	Call	Bond Future	14251.4600	14785.2200	14.2515	14.7852	0
05/08/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES42 On 06-November-25			Bond Future	11.2782	11.1912	79.8046	80.3482	0
05/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6470.7300	7014.3100	6.4707	7.0143	0
05/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES42 On 05-February-26			Bond Future	11.3934	11.3032	81.3151	81.8690	0
05/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2715.3700	3269.2400	2.7154	3.2692	0
05/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES42 On 07-May-26			Bond Future	11.5189	11.4254	78.5666	79.1306	0
05/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3925.1600	4489.1400	3.9252	4.4891	0
05/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	ES42 On 06-August-26			Bond Future	11.6527	11.5557	80.0165	80.5907	0
05/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5542.1500	6116.3300	5.5422	6.1163	0
05/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	GOVI On 07-August-25			GOVI	1186.1250	1190.8070	1186.1250	1,190.8070	14
05/08/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1751250.0000	1798070.0000	175.1250	179.8070	0
05/08/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	GOVI On 06-November-25			GOVI	1208.0530	1212.8190	1208.0530	1,212.8190	609
05/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	960530.0000	1008190.0000	96.0530	100.8190	0
05/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	GOVI On 05-February-26			GOVI	1230.6350	1235.4890	1230.6350	1,235.4890	0
05/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	806350.0000	854890.0000	80.6350	85.4890	0
05/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	GOVI On 07-May-26			GOVI	1253.3230	1258.2640	1253.3230	1,258.2640	42
05/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	763230.0000	812640.0000	76.3230	81.2640	0
05/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	GOVI On 06-August-26			GOVI	1276.0050	1281.0320	1276.0050	1,281.0320	0
05/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	870050.0000	920320.0000	87.0050	92.0320	0
05/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/08/2025	IGOV On 07-August-25			Index Future	382.1680	381.8770	382.1680	381.8770	23
05/08/2025	IGOV On 06-November-25			Index Future	389.3280	389.0320	389.3280	389.0320	754
05/08/2025	IGOV On 05-February-26			Index Future	396.6990	396.3970	396.6990	396.3970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	IGOV On 07-May-26			Index Future	404.1040	403.7950	404.1040	403.7950	0
05/08/2025	IGOV On 06-August-26			Index Future	411.5070	411.1920	411.5070	411.1920	0
05/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/08/2025	R033 On 07-August-25			Bond Future	9.0482	9.0089	108.8060	109.0268	1,277
05/08/2025	R033 On 07-August-25	10.33	Call	Bond Future	6883.3300	7104.1700	6.8833	7.1042	0
05/08/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R033 On 06-November-25			Bond Future	9.1227	9.0815	105.7744	105.9992	12,180
05/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6387.1600	6604.5700	6.3872	6.6046	0
05/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	68.2300	60.8600	0.0682	0.0609	0
05/08/2025	R033 On 05-February-26			Bond Future	9.1998	9.1565	107.7513	107.9802	0
05/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6830.3000	7038.2900	6.8303	7.0383	0
05/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	288.8000	267.9000	0.2888	0.2679	0
05/08/2025	R033 On 07-May-26			Bond Future	9.2877	9.2423	104.6920	104.9248	0
05/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6059.2500	6253.4400	6.0593	6.2534	0
05/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	655.5000	616.8600	0.6555	0.6169	0
05/08/2025	R033 On 06-August-26			Bond Future	9.3897	9.3420	106.6021	106.8389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5353.5400	5531.6300	5.3535	5.5316	0
05/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1205.6800	1147.0200	1.2057	1.1470	0
05/08/2025	R035 On 07-August-25			Bond Future	9.6737	9.6145	99.0620	99.4147	10,526
05/08/2025	R035 On 07-August-25	9.98	Call	Bond Future	1801.6800	2156.2300	1.8017	2.1562	0
05/08/2025	R035 On 07-August-25	9.98	Put	Bond Future	4.3000	6.1500	0.0043	0.0062	0
05/08/2025	R035 On 07-August-25	10.08	Call	Bond Future	2374.8600	2728.1600	2.3749	2.7282	300
05/08/2025	R035 On 07-August-25	10.08	Put	Bond Future	0.4700	1.0700	0.0005	0.0011	0
05/08/2025	R035 On 07-August-25	10.20	Call	Bond Future	3060.5500	3413.3200	3.0606	3.4133	0
05/08/2025	R035 On 07-August-25	10.20	Put	Bond Future	0.0200	0.0900	0.0000	0.0001	8,000
05/08/2025	R035 On 07-August-25	10.35	Call	Bond Future	3908.7000	4261.4000	3.9087	4.2614	0
05/08/2025	R035 On 07-August-25	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
05/08/2025	R035 On 07-August-25	10.40	Call	Bond Future	4189.1000	4541.8000	4.1891	4.5418	0
05/08/2025	R035 On 07-August-25	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
05/08/2025	R035 On 07-August-25	10.58	Call	Bond Future	5189.0300	5541.7300	5.1890	5.5417	300
05/08/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R035 On 07-August-25	10.90	Call	Bond Future	6930.5200	7283.2200	6.9305	7.2832	0
05/08/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
05/08/2025	R035 On 07-August-25	11.30	Call	Bond Future	9044.1200	9396.8200	9.0441	9.3968	0
05/08/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
05/08/2025	R035 On 07-August-25	11.34	Call	Bond Future	9251.7000	9604.4000	9.2517	9.6044	0
05/08/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
05/08/2025	R035 On 07-August-25	12.65	Call	Bond Future	15690.2500	16042.9500	15.6903	16.0430	0
05/08/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R035 On 06-November-25			Bond Future	9.7633	9.7016	96.3906	96.7497	116,417
05/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1584.4500	1783.2200	1.5845	1.7832	250
05/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1545.4200	1385.1000	1.5454	1.3851	0
05/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2050.1500	2277.1700	2.0502	2.2772	2,000
05/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1202.8800	1070.8100	1.2029	1.0708	0
05/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2689.3500	2946.6700	2.6894	2.9467	300
05/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	872.9100	771.1400	0.8729	0.7711	0
05/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2972.9500	3241.3000	2.9730	3.2413	0
05/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	761.3000	670.5600	0.7613	0.6706	250
05/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3614.1000	3903.1600	3.6141	3.9032	0
05/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	563.0800	493.0500	0.5631	0.4931	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4108.4900	4410.2600	4.1085	4.4103	2,000
05/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	448.3700	391.0500	0.4484	0.3911	0
05/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4246.3000	4551.1900	4.2463	4.5512	2,000
05/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	420.9900	366.7900	0.4210	0.3668	0
05/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4525.2100	4835.9400	4.5252	4.8359	0
05/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	370.7400	322.3800	0.3707	0.3224	250
05/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4902.7700	5220.4800	4.9028	5.2205	300
05/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	311.8800	270.5000	0.3119	0.2705	0
05/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5382.9100	5708.1200	5.3829	5.7081	0
05/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	250.4300	216.5500	0.2504	0.2166	8,500
05/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6659.8900	6999.3100	6.6599	6.9993	2,000
05/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	139.5100	119.8400	0.1395	0.1198	0
05/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6709.5000	7049.3500	6.7095	7.0494	250
05/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	136.3200	117.0800	0.1363	0.1171	0
05/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	6958.1500	7299.9600	6.9582	7.3000	0
05/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	121.5900	104.3100	0.1216	0.1043	0
05/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	7956.0800	8304.0600	7.9561	8.3041	0
05/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	76.4800	65.3700	0.0765	0.0654	0
05/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9103.2100	9455.7000	9.1032	9.4557	0
05/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	44.5700	37.9700	0.0446	0.0380	2,000
05/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9202.6500	9555.4400	9.2027	9.5554	0
05/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	42.5100	36.2100	0.0425	0.0362	250
05/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10288.0300	10643.7200	10.2880	10.6437	0
05/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	21.9700	18.5700	0.0220	0.0186	300
05/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11654.3000	12012.0000	11.6543	12.0120	0
05/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	8.4500	7.0600	0.0085	0.0071	250
05/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	11847.7900	12205.6700	11.8478	12.2057	0
05/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	7.3200	6.1100	0.0073	0.0061	2,000
05/08/2025	R035 On 05-February-26			Bond Future	9.8575	9.7931	98.1922	98.5579	0
05/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3210.0100	3451.9400	3.2100	3.4519	250
05/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1459.4500	1335.6400	1.4595	1.3356	0
05/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4253.3200	4526.8100	4.2533	4.5268	2,000
05/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	1024.9800	932.7300	1.0250	0.9327	0
05/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5214.4300	5509.6300	5.2144	5.5096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	751.8700	681.3300	0.7519	0.6813	250
05/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5735.6000	6040.3300	5.7356	6.0403	0
05/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	637.9300	576.9200	0.6379	0.5769	0
05/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6401.4900	6716.6000	6.4015	6.7166	2,000
05/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	518.3200	467.6900	0.5183	0.4677	0
05/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6671.4800	6990.2800	6.6715	6.9903	0
05/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	476.6900	429.7500	0.4767	0.4298	0
05/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7445.3300	7773.3200	7.4453	7.7733	0
05/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	375.5700	337.8200	0.3756	0.3378	250
05/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13291.3900	13652.2600	13.2914	13.6523	0
05/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	40.1100	35.2400	0.0401	0.0352	2,000
05/08/2025	R035 On 07-May-26			Bond Future	9.9554	9.8884	95.4970	95.8693	0
05/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5912.2200	6202.5800	5.9122	6.2026	0
05/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1075.4800	993.6000	1.0755	0.9936	0
05/08/2025	R035 On 06-August-26			Bond Future	10.0670	9.9970	97.2404	97.6191	0
05/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6442.4600	6733.3900	6.4425	6.7334	0
05/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1282.8600	1195.0700	1.2829	1.1951	0
05/08/2025	R038 On 07-August-25			Bond Future	10.3044	10.2153	107.9360	108.5785	1,151
05/08/2025	R038 On 07-August-25	11.24	Call	Bond Future	6415.3500	7057.8300	6.4154	7.0578	0
05/08/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R038 On 06-November-25			Bond Future	10.4070	10.3145	104.4472	105.1013	6,407
05/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4518.5000	5056.1400	4.5185	5.0561	1,770
05/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	598.6900	482.2000	0.5987	0.4822	0
05/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	5968.7600	6552.3000	5.9688	6.5523	0
05/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	341.0400	270.4500	0.3410	0.2705	0
05/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12365.1200	13013.2000	12.3651	13.0132	0
05/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	24.9700	18.9200	0.0250	0.0189	1,770
05/08/2025	R038 On 05-February-26			Bond Future	10.5126	10.4163	106.3991	107.0655	0
05/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	6924.9600	7477.3800	6.9250	7.4774	0
05/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	811.0900	697.2000	0.8111	0.6972	0
05/08/2025	R038 On 07-May-26			Bond Future	10.6272	10.5271	102.8736	103.5518	0
05/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6511.5400	7023.2800	6.5115	7.0233	0
05/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1487.2100	1320.6700	1.4872	1.3207	0
05/08/2025	R038 On 06-August-26			Bond Future	10.7534	10.6491	104.7500	105.4404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8084.0000	8612.1200	8.0840	8.6121	0
05/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1690.9000	1528.6300	1.6909	1.5286	0
05/08/2025	R053 On 07-August-25			Bond Future	10.7791	10.6749	111.6424	112.6237	20,000
05/08/2025	R053 On 07-August-25	13.17	Call	Bond Future	18808.3400	19789.6600	18.8083	19.7897	0
05/08/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R053 On 06-November-25			Bond Future	10.8736	10.7658	107.8439	108.8432	25,971
05/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8062.9000	8960.2800	8.0629	8.9603	0
05/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	433.2800	331.3900	0.4333	0.3314	0
05/08/2025	R053 On 05-February-26			Bond Future	10.9699	10.8583	109.8594	110.8772	0
05/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6436.4700	7176.2700	6.4365	7.1763	0
05/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1910.8800	1632.8000	1.9109	1.6328	0
05/08/2025	R053 On 07-May-26			Bond Future	11.0726	10.9570	106.0203	107.0567	0
05/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7677.6300	8421.3900	7.6776	8.4214	0
05/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2432.4800	2139.8100	2.4325	2.1398	0
05/08/2025	R053 On 06-August-26			Bond Future	11.1836	11.0639	107.9540	109.0090	0
05/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11043.1000	11861.7600	11.0431	11.8618	0
05/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2200.3900	1964.0700	2.2004	1.9641	0
05/08/2025	R186 On 07-August-25			Bond Future	7.6614	7.6719	105.0677	105.0540	78,342
05/08/2025	R186 On 07-August-25	9.22	Call	Bond Future	2000.4600	1986.8300	2.0005	1.9868	1,983
05/08/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R186 On 07-August-25	9.68	Call	Bond Future	2580.5300	2566.9000	2.5805	2.5669	0
05/08/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R186 On 07-August-25	10.25	Call	Bond Future	3292.8800	3279.2500	3.2929	3.2793	0
05/08/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
05/08/2025	R186 On 06-November-25			Bond Future	7.6993	7.7125	107.0097	106.9956	103,516
05/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	500.4300	489.4100	0.5004	0.4894	0
05/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	41.6400	44.6700	0.0416	0.0447	0
05/08/2025	R186 On 05-February-26			Bond Future	7.7407	7.7580	103.7046	103.6903	0
05/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	646.3200	635.3200	0.6463	0.6353	0
05/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	74.0600	77.4500	0.0741	0.0775	0
05/08/2025	R186 On 07-May-26			Bond Future	7.8720	7.8971	105.6143	105.5994	0
05/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	564.6700	553.4300	0.5647	0.5534	0
05/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	80.3100	83.9900	0.0803	0.0840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	R186 On 06-August-26			Bond Future	8.2120	8.2555	102.2368	102.2213	0
05/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	248.9100	239.7300	0.2489	0.2397	0
05/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	121.4500	127.7800	0.1215	0.1278	0
05/08/2025	R202 On 07-August-25			Bond Future	268.8930	268.7989	268.8930	268.7989	320
05/08/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R202 On 07-August-25	271.60	Put	Bond Future	2706.9700	2801.1400	2.7070	2.8011	0
05/08/2025	R202 On 06-November-25			Bond Future	273.9301	273.8337	273.9301	273.8337	1,033
05/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	1709.9500	1806.3100	1.7100	1.8063	0
05/08/2025	R202 On 05-February-26			Bond Future	273.7791	273.6795	273.7791	273.6795	0
05/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	4040.9000	4140.5100	4.0409	4.1405	0
05/08/2025	R202 On 07-May-26			Bond Future	278.8869	278.7847	278.8869	278.7847	0
05/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	1336.8900	1234.7400	1.3369	1.2347	0
05/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R202 On 06-August-26			Bond Future	278.6196	278.5106	278.6196	278.5106	0
05/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	240.4000	349.3800	0.2404	0.3494	0
05/08/2025	R209 On 07-August-25			Bond Future	9.9637	9.8945	78.2544	78.6293	1,335
05/08/2025	R209 On 07-August-25	12.68	Call	Bond Future	12976.1200	13351.0700	12.9761	13.3511	0
05/08/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R209 On 06-November-25			Bond Future	10.0510	9.9793	76.5491	76.9309	20,090
05/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6242.3500	6604.1600	6.2424	6.6042	0
05/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	122.4500	102.4900	0.1225	0.1025	0
05/08/2025	R209 On 05-February-26			Bond Future	10.1408	10.0664	77.9798	78.3686	0
05/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4744.6400	5053.7100	4.7446	5.0537	0
05/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	776.6900	696.9100	0.7767	0.6969	0
05/08/2025	R209 On 07-May-26			Bond Future	10.2387	10.1615	76.2644	76.6603	0
05/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5180.6600	5483.4400	5.1807	5.4834	0
05/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1086.0800	993.0300	1.0861	0.9930	0
05/08/2025	R209 On 06-August-26			Bond Future	10.3474	10.2672	77.6564	78.0592	0
05/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6207.7100	6518.8400	6.2077	6.5188	0
05/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1217.8300	1126.1700	1.2178	1.1262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2025	R210 On 07-August-25			Bond Future	251.1833	251.1887	251.1833	251.1887	123
05/08/2025	R210 On 07-August-25	248.44	Call	Bond Future	2743.3200	2748.7300	2.7433	2.7487	0
05/08/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R210 On 06-November-25			Bond Future	252.4625	252.4675	252.4625	252.4675	2,129
05/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	322.4500	327.4900	0.3225	0.3275	0
05/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R210 On 05-February-26			Bond Future	257.2417	257.2467	257.2417	257.2467	0
05/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4141.7200	4146.6600	4.1417	4.1467	0
05/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R210 On 07-May-26			Bond Future	258.5605	258.5628	258.5605	258.5628	0
05/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3160.5000	3162.7800	3.1605	3.1628	0
05/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R210 On 06-August-26			Bond Future	263.3441	263.3457	263.3441	263.3457	0
05/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3504.1100	3505.6500	3.5041	3.5057	0
05/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R213 On 07-August-25			Bond Future	8.5224	8.4829	96.5078	96.6729	7,560
05/08/2025	R213 On 07-August-25	11.66	Call	Bond Future	12040.7100	12205.8500	12.0407	12.2059	0
05/08/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R213 On 06-November-25			Bond Future	8.5840	8.5422	94.7404	94.9084	94,169
05/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5698.4700	5863.4900	5.6985	5.8635	0
05/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	27.7100	24.7100	0.0277	0.0247	0
05/08/2025	R213 On 05-February-26			Bond Future	8.6492	8.6050	96.5112	96.6823	23
05/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4863.2200	5017.6700	4.8632	5.0177	0
05/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	222.2400	205.6200	0.2222	0.2056	0
05/08/2025	R213 On 07-May-26			Bond Future	8.7205	8.6735	94.7368	94.9108	0
05/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4390.1100	4534.1600	4.3901	4.5342	0
05/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	498.0800	468.1300	0.4981	0.4681	0
05/08/2025	R213 On 06-August-26			Bond Future	8.8090	8.7590	96.4669	96.6437	0
05/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3837.5900	3972.1100	3.8376	3.9721	0
05/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	786.8700	744.5200	0.7869	0.7445	0
05/08/2025	R214 On 07-August-25			Bond Future	10.5639	10.4798	72.1964	72.6868	5,054
05/08/2025	R214 On 07-August-25	12.97	Call	Bond Future	12109.3600	12599.7800	12.1094	12.5998	0
05/08/2025	R214 On 07-August-25	12.97	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
05/08/2025	R214 On 06-November-25			Bond Future	10.6565	10.5696	70.2333	70.7327	36,355
05/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5521.3000	5978.3900	5.5213	5.9784	0
05/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	220.3800	178.0300	0.2204	0.1780	0
05/08/2025	R214 On 05-February-26			Bond Future	10.7527	10.6628	71.5460	72.0547	0
05/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3963.2300	4331.0300	3.9632	4.3310	0
05/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1192.3500	1051.4700	1.1924	1.0515	0
05/08/2025	R214 On 07-May-26			Bond Future	10.8506	10.7577	69.5652	70.0831	0
05/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4988.5000	5368.7900	4.9885	5.3688	0
05/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1366.7200	1229.1300	1.3667	1.2291	0
05/08/2025	R214 On 06-August-26			Bond Future	10.9585	10.8624	70.8352	71.3623	0
05/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6581.4100	6986.4600	6.5814	6.9865	0
05/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1372.0700	1250.0000	1.3721	1.2500	0
05/08/2025	R248 On 07-August-25			Bond Future	10.8592	10.7600	86.2785	86.9895	34,705
05/08/2025	R248 On 07-August-25	13.21	Call	Bond Future	14244.5300	14955.5400	14.2445	14.9555	0
05/08/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/08/2025	R248 On 06-November-25			Bond Future	10.9573	10.8548	83.4343	84.1583	219,094
05/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5633.7400	6264.1100	5.6337	6.2641	0
05/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	441.7200	348.0500	0.4417	0.3481	0
05/08/2025	R248 On 05-February-26			Bond Future	11.0593	10.9531	84.9936	85.7312	0
05/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4323.0700	4834.3700	4.3231	4.8344	0
05/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1636.9500	1410.7100	1.6370	1.4107	0
05/08/2025	R248 On 07-May-26			Bond Future	11.1625	11.0527	82.1187	82.8696	260
05/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5593.6700	6122.0300	5.5937	6.1220	0
05/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1955.2700	1732.7500	1.9553	1.7328	0
05/08/2025	R248 On 06-August-26			Bond Future	11.2759	11.1622	83.6174	84.3817	0
05/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8412.2100	9006.5300	8.4122	9.0065	0
05/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1644.0200	1474.0100	1.6440	1.4740	0
05/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0