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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
06/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	2029 On 07-August-25			Bond Future	139.5698	139.6741	139.5698	139.6741	2,978
06/08/2025	2029 On 07-August-25	137.41	Call	Bond Future	2159.8200	2264.1300	2.1598	2.2641	0
06/08/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2029 On 06-November-25			Bond Future	140.7466	140.8522	140.7466	140.8522	3,158
06/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	956.6400	1062.1700	0.9566	1.0622	0
06/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2029 On 05-February-26			Bond Future	143.4115	143.5187	143.4115	143.5187	0
06/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3301.4800	3408.6500	3.3015	3.4087	0
06/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2029 On 07-May-26			Bond Future	144.6271	144.7352	144.6271	144.7352	0
06/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2807.1100	2915.2300	2.8071	2.9152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2029 On 06-August-26			Bond Future	147.3047	147.4135	147.3047	147.4135	0
06/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3204.6900	3313.4500	3.2047	3.3135	0
06/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2030 On 07-August-25			Bond Future	8.1805	8.2069	99.5919	99.4950	65,166
06/08/2025	2030 On 07-August-25	8.72	Call	Bond Future	1953.8700	1857.0100	1.9539	1.8570	0
06/08/2025	2030 On 07-August-25	8.72	Put	Bond Future	0.0000	0.0400	0.0000	0.0000	0
06/08/2025	2030 On 07-August-25	9.22	Call	Bond Future	3722.5900	3625.6900	3.7226	3.6257	0
06/08/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2030 On 07-August-25	9.81	Call	Bond Future	5759.2000	5662.3000	5.7592	5.6623	0
06/08/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/08/2025	2030 On 07-August-25	10.48	Call	Bond Future	8007.6100	7910.7100	8.0076	7.9107	1,054
06/08/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2030 On 07-August-25	11.11	Call	Bond Future	10061.3200	9964.4200	10.0613	9.9644	0
06/08/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2030 On 07-August-25	12.12	Call	Bond Future	13236.1500	13139.2500	13.2362	13.1393	0
06/08/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
06/08/2025	2030 On 06-November-25			Bond Future	8.2242	8.2527	101.4332	101.3340	136,849
06/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1957.6600	1882.8000	1.9577	1.8828	300
06/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	245.1900	269.4900	0.2452	0.2695	0
06/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3463.8700	3372.6900	3.4639	3.3727	300
06/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	60.8800	68.8600	0.0609	0.0689	0
06/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4489.4900	4393.8700	4.4895	4.3939	0
06/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	23.4300	26.9700	0.0234	0.0270	0
06/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6231.7300	6133.3700	6.2317	6.1334	0
06/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	4.3900	5.1900	0.0044	0.0052	300
06/08/2025	2030 On 05-February-26			Bond Future	8.2691	8.2997	99.3211	99.2199	51,961
06/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4117.1700	4028.9500	4.1172	4.0290	0
06/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	174.9400	187.9500	0.1749	0.1880	0
06/08/2025	2030 On 07-May-26			Bond Future	8.3376	8.3708	101.1507	101.0469	0
06/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3635.3200	3553.6700	3.6353	3.5537	0
06/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	412.0900	434.3000	0.4121	0.4343	0
06/08/2025	2030 On 06-August-26			Bond Future	8.4288	8.4653	98.9893	98.8827	0
06/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2987.1100	2912.2600	2.9871	2.9123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	701.4700	733.2900	0.7015	0.7333	0
06/08/2025	2031 On 07-August-25			Bond Future	108.0754	108.0277	108.0754	108.0277	0
06/08/2025	2031 On 07-August-25	107.65	Call	Bond Future	425.4100	377.6700	0.4254	0.3777	0
06/08/2025	2031 On 07-August-25	107.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2031 On 06-November-25			Bond Future	110.1004	110.0513	110.1004	110.0513	680
06/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	493.7400	458.1100	0.4937	0.4581	0
06/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	83.3100	96.8300	0.0833	0.0968	0
06/08/2025	2031 On 05-February-26			Bond Future	109.7998	109.7494	109.7998	109.7494	0
06/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	2.5700	2.1900	0.0026	0.0022	0
06/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1962.8000	2012.7900	1.9628	2.0128	0
06/08/2025	2031 On 07-May-26			Bond Future	111.8487	111.7965	111.8487	111.7965	0
06/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	1.2100	0.9900	0.0012	0.0010	0
06/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1992.5400	2044.4500	1.9925	2.0445	0
06/08/2025	2031 On 06-August-26			Bond Future	111.4927	111.4386	111.4927	111.4386	0
06/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2317.2800	2371.4200	2.3173	2.3714	0
06/08/2025	2032 On 07-August-25			Bond Future	8.8657	8.8880	99.9639	99.8561	9,564
06/08/2025	2032 On 07-August-25	9.40	Call	Bond Future	2544.5900	2436.7700	2.5446	2.4368	0
06/08/2025	2032 On 07-August-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2032 On 07-August-25	9.90	Call	Bond Future	4850.4400	4742.6200	4.8504	4.7426	0
06/08/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2032 On 07-August-25	10.59	Call	Bond Future	7917.2700	7809.4500	7.9173	7.8095	0
06/08/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/08/2025	2032 On 07-August-25	12.01	Call	Bond Future	13832.5900	13724.7700	13.8326	13.7248	0
06/08/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2032 On 06-November-25			Bond Future	8.9361	8.9596	97.6518	97.5416	133,972
06/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2602.0300	2524.4600	2.6020	2.5245	300
06/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	456.9300	489.5800	0.4569	0.4896	0
06/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4530.1700	4433.0400	4.5302	4.4330	300
06/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	139.2800	152.3700	0.1393	0.1524	0
06/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6692.0800	6586.1100	6.6921	6.5861	0
06/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	36.1400	40.3900	0.0361	0.0404	0
06/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8652.1900	8543.2300	8.6522	8.5432	0

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06/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	8.8700	10.1300	0.0089	0.0101	300
06/08/2025	2032 On 05-February-26			Bond Future	9.0093	9.0341	99.4772	99.3646	0
06/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5377.3900	5283.1100	5.3774	5.2831	0
06/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	330.6400	348.9200	0.3306	0.3489	0
06/08/2025	2032 On 07-May-26			Bond Future	9.0937	9.1201	97.1499	97.0346	0
06/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5107.6500	5018.9400	5.1077	5.0189	0
06/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	661.2300	687.8900	0.6612	0.6879	0
06/08/2025	2032 On 06-August-26			Bond Future	9.1937	9.2218	98.9239	98.8054	0
06/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4760.2000	4674.7600	4.7602	4.6748	0
06/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	953.7400	986.7300	0.9537	0.9867	0
06/08/2025	2033 On 07-August-25			Bond Future	130.3524	130.4417	130.3524	130.4417	388
06/08/2025	2033 On 07-August-25	128.65	Call	Bond Future	1702.3800	1791.7400	1.7024	1.7917	0
06/08/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2033 On 06-November-25			Bond Future	131.2567	131.3471	131.2567	131.3471	6,548
06/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	1883.3100	1792.8600	1.8833	1.7929	0
06/08/2025	2033 On 05-February-26			Bond Future	133.7419	133.8337	133.7419	133.8337	0
06/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	861.8600	953.7300	0.8619	0.9537	0
06/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2033 On 07-May-26			Bond Future	134.6753	134.7678	134.6753	134.7678	0
06/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	484.7300	392.2100	0.4847	0.3922	0
06/08/2025	2033 On 06-August-26			Bond Future	137.1687	137.2617	137.1687	137.2617	0
06/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	2918.7000	3011.6700	2.9187	3.0117	0
06/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2037 On 07-August-25			Bond Future	10.2110	10.2140	88.8625	88.8439	117,014
06/08/2025	2037 On 07-August-25	10.34	Call	Bond Future	827.2200	881.9300	0.8272	0.8819	2,541
06/08/2025	2037 On 07-August-25	10.34	Put	Bond Future	40.7900	114.0900	0.0408	0.1141	0
06/08/2025	2037 On 07-August-25	10.50	Call	Bond Future	1749.5700	1742.8700	1.7496	1.7429	0
06/08/2025	2037 On 07-August-25	10.50	Put	Bond Future	0.9800	12.8700	0.0010	0.0129	0
06/08/2025	2037 On 07-August-25	10.55	Call	Bond Future	2046.4800	2033.2000	2.0465	2.0332	2,341
06/08/2025	2037 On 07-August-25	10.55	Put	Bond Future	0.2100	5.5200	0.0002	0.0055	0
06/08/2025	2037 On 07-August-25	10.64	Call	Bond Future	2578.5500	2560.9300	2.5786	2.5609	200

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06/08/2025	2037 On 07-August-25	10.64	Put	Bond Future	0.0100	0.9800	0.0000	0.0010	0
06/08/2025	2037 On 07-August-25	11.00	Call	Bond Future	4662.7700	4644.1800	4.6628	4.6442	0
06/08/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2037 On 07-August-25	11.07	Call	Bond Future	5059.8600	5041.2700	5.0599	5.0413	0
06/08/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
06/08/2025	2037 On 07-August-25	11.42	Call	Bond Future	7006.4300	6987.8400	7.0064	6.9878	0
06/08/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
06/08/2025	2037 On 07-August-25	11.45	Call	Bond Future	7170.3200	7151.7300	7.1703	7.1517	7,500
06/08/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
06/08/2025	2037 On 07-August-25	11.82	Call	Bond Future	9154.0900	9135.5000	9.1541	9.1355	0
06/08/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
06/08/2025	2037 On 07-August-25	11.83	Call	Bond Future	9206.7600	9188.1700	9.2068	9.1882	0
06/08/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/08/2025	2037 On 07-August-25	12.17	Call	Bond Future	10968.5100	10949.9200	10.9685	10.9499	0
06/08/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
06/08/2025	2037 On 07-August-25	13.01	Call	Bond Future	15089.9200	15071.3300	15.0899	15.0713	0
06/08/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2037 On 06-November-25			Bond Future	10.3057	10.3089	90.5054	90.4861	183,475
06/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2298.6400	2295.3500	2.2986	2.2954	300
06/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1139.7800	1155.8000	1.1398	1.1558	0
06/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4469.9400	4460.2100	4.4699	4.4602	300
06/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	423.6000	433.1800	0.4236	0.4332	0
06/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7605.6700	7590.1700	7.6057	7.5902	0
06/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	107.0000	110.8100	0.1070	0.1108	0
06/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10283.4900	10265.7000	10.2835	10.2657	0
06/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	31.9200	33.4400	0.0319	0.0334	300
06/08/2025	2037 On 05-February-26			Bond Future	10.4047	10.4080	87.9385	87.9186	5
06/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3168.5800	3162.8300	3.1686	3.1628	1,930
06/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1737.4600	1751.5900	1.7375	1.7516	0
06/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4132.2400	4124.4800	4.1322	4.1245	1,970
06/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1275.5600	1287.6800	1.2756	1.2877	0
06/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5395.1500	5385.0500	5.3952	5.3851	0
06/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	870.3200	880.1000	0.8703	0.8801	0
06/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6102.5600	6091.3000	6.1026	6.0913	0

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06/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	706.5500	715.1700	0.7066	0.7152	1,930
06/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6282.2500	6270.7200	6.2823	6.2707	1,030
06/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	670.4200	678.7700	0.6704	0.6788	0
06/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8402.4700	8388.1800	8.4025	8.3882	0
06/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	364.3000	369.8900	0.3643	0.3699	1,930
06/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10326.4300	10310.3200	10.3264	10.3103	0
06/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	209.1600	212.9300	0.2092	0.2129	1,970
06/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12448.3600	12430.4600	12.4484	12.4305	0
06/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	87.9600	89.9400	0.0880	0.0899	1,030
06/08/2025	2037 On 07-May-26			Bond Future	10.5169	10.5205	89.5582	89.5372	0
06/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4306.5300	4298.0400	4.3065	4.2980	142
06/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1852.2900	1864.7200	1.8523	1.8647	0
06/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5757.3100	5746.4700	5.7573	5.7465	0
06/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1281.0300	1291.1100	1.2810	1.2911	0
06/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10437.8400	10421.8000	10.4378	10.4218	0
06/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	427.3200	432.2000	0.4273	0.4322	142
06/08/2025	2037 On 06-August-26			Bond Future	10.6434	10.6473	86.9339	86.9118	0
06/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7136.7000	7123.8900	7.1367	7.1239	0
06/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1389.7400	1399.0600	1.3897	1.3991	0
06/08/2025	2038 On 07-August-25			Bond Future	139.4740	139.1866	139.4740	139.1866	308
06/08/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2038 On 07-August-25	139.56	Put	Bond Future	86.0100	373.3900	0.0860	0.3734	0
06/08/2025	2038 On 06-November-25			Bond Future	142.0874	141.7939	142.0874	141.7939	2,621
06/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1792.6500	2086.1100	1.7927	2.0861	0
06/08/2025	2038 On 05-February-26			Bond Future	142.6121	142.3126	142.6121	142.3126	0
06/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	587.9500	887.4200	0.5880	0.8874	0
06/08/2025	2038 On 07-May-26			Bond Future	145.2736	144.9676	145.2736	144.9676	0
06/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	743.6400	437.5700	0.7436	0.4376	0
06/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2038 On 06-August-26			Bond Future	145.7604	145.4472	145.7604	145.4472	0
06/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1040.4300	727.2200	1.0404	0.7272	0
06/08/2025	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
06/08/2025	2040 On 07-August-25			Bond Future	10.6111	10.6193	88.5056	88.4510	51,051
06/08/2025	2040 On 07-August-25	10.80	Call	Bond Future	1259.5700	1253.9300	1.2596	1.2539	0
06/08/2025	2040 On 07-August-25	10.80	Put	Bond Future	12.4500	61.4100	0.0125	0.0614	0
06/08/2025	2040 On 07-August-25	10.90	Call	Bond Future	1897.6100	1856.2900	1.8976	1.8563	0
06/08/2025	2040 On 07-August-25	10.90	Put	Bond Future	0.9500	14.2300	0.0010	0.0142	0
06/08/2025	2040 On 07-August-25	11.00	Call	Bond Future	2539.0800	2486.8200	2.5391	2.4868	0
06/08/2025	2040 On 07-August-25	11.00	Put	Bond Future	0.0400	2.3800	0.0000	0.0024	0
06/08/2025	2040 On 07-August-25	11.10	Call	Bond Future	3174.3500	3120.0300	3.1744	3.1200	0
06/08/2025	2040 On 07-August-25	11.10	Put	Bond Future	0.0000	0.2800	0.0000	0.0003	0
06/08/2025	2040 On 07-August-25	11.20	Call	Bond Future	3802.6800	3748.1000	3.8027	3.7481	0
06/08/2025	2040 On 07-August-25	11.20	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	11.40	Call	Bond Future	5038.7600	4984.1600	5.0388	4.9842	0
06/08/2025	2040 On 07-August-25	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	11.50	Call	Bond Future	5646.6900	5592.0900	5.6467	5.5921	0
06/08/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	11.70	Call	Bond Future	6842.7400	6788.1400	6.8427	6.7881	0
06/08/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	12.00	Call	Bond Future	8588.5500	8533.9500	8.5886	8.5340	0
06/08/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	12.40	Call	Bond Future	10829.5900	10774.9900	10.8296	10.7750	0
06/08/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	12.60	Call	Bond Future	11914.3400	11859.7400	11.9143	11.8597	0
06/08/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 07-August-25	13.29	Call	Bond Future	15483.3500	15428.7500	15.4834	15.4288	0
06/08/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2040 On 06-November-25			Bond Future	10.7105	10.7191	90.1419	90.0859	45,495
06/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7143.9700	7096.1700	7.1440	7.0962	0
06/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	175.5900	183.8300	0.1756	0.1838	0
06/08/2025	2040 On 05-February-26			Bond Future	10.8142	10.8231	87.3177	87.2604	36,550
06/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1183.3000	1170.9300	1.1833	1.1709	680
06/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4249.4700	4294.3900	4.2495	4.2944	0
06/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2297.1300	2276.0800	2.2971	2.2761	0
06/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2711.9700	2748.2100	2.7120	2.7482	680
06/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3795.5800	3765.6200	3.7956	3.7656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1671.7300	1699.0600	1.6717	1.6991	680
06/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5284.9800	5248.3200	5.2850	5.2483	0
06/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1087.6900	1108.3200	1.0877	1.1083	0
06/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6848.1500	6806.1300	6.8482	6.8061	475
06/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	709.3800	724.6500	0.7094	0.7247	0
06/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13796.4100	13742.0800	13.7964	13.7421	0
06/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	85.4300	88.3900	0.0854	0.0884	475
06/08/2025	2040 On 07-May-26			Bond Future	10.9297	10.9390	88.9258	88.8668	0
06/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2408.8300	2388.3700	2.4088	2.3884	1,460
06/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3878.5200	3917.0700	3.8785	3.9171	0
06/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3819.8200	3791.6100	3.8198	3.7916	820
06/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2629.0200	2659.8200	2.6290	2.6598	0
06/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6050.0800	6012.8300	6.0501	6.0128	0
06/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1550.3500	1572.1100	1.5504	1.5721	0
06/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6267.9400	6229.9700	6.2679	6.2300	0
06/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1476.8300	1497.8700	1.4768	1.4979	1,460
06/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7653.8600	7611.7800	7.6539	7.6118	0
06/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	1090.0600	1106.9900	1.0901	1.1070	820
06/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8526.7400	8482.4900	8.5267	8.4825	0
06/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	904.6000	919.3600	0.9046	0.9194	1,460
06/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9972.5600	9925.2800	9.9726	9.9253	0
06/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	668.1000	679.8300	0.6681	0.6798	820
06/08/2025	2040 On 06-August-26			Bond Future	11.0586	11.0684	86.0392	85.9783	0
06/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8034.4300	7991.8100	8.0344	7.9918	0
06/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1429.0900	1447.3500	1.4291	1.4474	0
06/08/2025	2044 On 07-August-25			Bond Future	10.8761	10.8592	83.4953	83.6106	12,905
06/08/2025	2044 On 07-August-25	10.63	Call	Bond Future	2.9600	31.2400	0.0030	0.0312	9,000
06/08/2025	2044 On 07-August-25	10.63	Put	Bond Future	1712.2100	1625.1800	1.7122	1.6252	0
06/08/2025	2044 On 07-August-25	11.30	Call	Bond Future	2819.8400	2935.8400	2.8198	2.9358	9,000
06/08/2025	2044 On 07-August-25	11.30	Put	Bond Future	0.0100	0.7000	0.0000	0.0007	0
06/08/2025	2044 On 07-August-25	11.85	Call	Bond Future	6256.6600	6371.9700	6.2567	6.3720	0
06/08/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
06/08/2025	2044 On 07-August-25	12.20	Call	Bond Future	8322.0500	8437.3600	8.3221	8.4374	0
06/08/2025	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
06/08/2025	2044 On 07-August-25	13.34	Call	Bond Future	14457.3100	14572.6200	14.4573	14.5726	0
06/08/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2044 On 06-November-25			Bond Future	10.9753	10.9579	85.0390	85.1560	129,844
06/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2960.9800	3048.0600	2.9610	3.0481	11,000
06/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	1144.2800	1114.3400	1.1443	1.1143	0
06/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5401.6800	5507.3900	5.4017	5.5074	0
06/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	437.6700	426.3600	0.4377	0.4264	11,000
06/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6086.4200	6194.9300	6.0864	6.1949	0
06/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	336.1900	327.6800	0.3362	0.3277	0
06/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6727.3500	6837.8700	6.7274	6.8379	0
06/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	262.6900	256.1900	0.2627	0.2562	5,800
06/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7805.2500	7918.2100	7.8053	7.9182	0
06/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	173.4500	169.3900	0.1735	0.1694	5,600
06/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8075.3100	8188.7300	8.0753	8.1887	0
06/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	156.2500	152.6500	0.1563	0.1527	5,800
06/08/2025	2044 On 05-February-26			Bond Future	11.0784	11.0605	82.2447	82.3637	16
06/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4531.7700	4620.9200	4.5318	4.6209	0
06/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1439.7600	1409.9000	1.4398	1.4099	0
06/08/2025	2044 On 07-May-26			Bond Future	11.1922	11.1736	83.7593	83.8799	0
06/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5630.2400	5719.4800	5.6302	5.7195	0
06/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1822.7400	1791.3600	1.8227	1.7914	0
06/08/2025	2044 On 06-August-26			Bond Future	11.3182	11.2991	80.9035	81.0255	0
06/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8095.1400	8193.1000	8.0951	8.1931	0
06/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1521.2000	1497.1400	1.5212	1.4971	0
06/08/2025	2046 On 07-August-25			Bond Future	120.2894	120.0293	120.2894	120.0293	4,963
06/08/2025	2046 On 07-August-25	118.69	Call	Bond Future	1599.4100	1339.3100	1.5994	1.3393	0
06/08/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2046 On 06-November-25			Bond Future	120.2831	120.0176	120.2831	120.0176	19,630
06/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	5126.8900	5392.3700	5.1269	5.3924	0
06/08/2025	2046 On 05-February-26			Bond Future	122.5605	122.2897	122.5605	122.2897	0
06/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	910.5400	639.7000	0.9105	0.6397	0
06/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2046 On 07-May-26			Bond Future	122.5518	122.2749	122.5518	122.2749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	2398.1900	2675.1100	2.3982	2.6751	0
06/08/2025	2046 On 06-August-26			Bond Future	124.8197	124.5366	124.8197	124.5366	0
06/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2439.7000	2156.5900	2.4397	2.1566	0
06/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2050 On 07-August-25			Bond Future	118.8075	118.7107	118.8075	118.7107	3,227
06/08/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2050 On 07-August-25	119.89	Put	Bond Future	1082.5300	1179.2700	1.0825	1.1793	0
06/08/2025	2050 On 06-November-25			Bond Future	121.0337	120.9345	121.0337	120.9345	17,677
06/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	3386.3000	3485.4900	3.3863	3.4855	0
06/08/2025	2050 On 05-February-26			Bond Future	120.9125	120.8111	120.9125	120.8111	0
06/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1907.4800	2008.9500	1.9075	2.0090	0
06/08/2025	2050 On 07-May-26			Bond Future	123.1689	123.0647	123.1689	123.0647	0
06/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	901.0600	1005.3000	0.9011	1.0053	0
06/08/2025	2050 On 06-August-26			Bond Future	122.9944	122.8871	122.9944	122.8871	0
06/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	275.5700	382.9300	0.2756	0.3829	0
06/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	AL37 On 07-August-25			Index Future	1170.4970	1169.3790	1170.4970	1,169.3790	0
06/08/2025	AL37 On 06-November-25			Index Future	1192.1370	1190.9970	1192.1370	1,190.9970	0
06/08/2025	AL37 On 05-February-26			Index Future	1214.4230	1213.2600	1214.4230	1,213.2600	0
06/08/2025	AL37 On 07-May-26			Index Future	1236.8150	1235.6280	1236.8150	1,235.6280	0
06/08/2025	AL37 On 06-August-26			Index Future	1259.2020	1257.9900	1259.2020	1,257.9900	0
06/08/2025	AL7T On 07-August-25			Index Future	1420.3510	1419.9520	1420.3510	1,419.9520	0
06/08/2025	AL7T On 06-November-25			Index Future	1446.6110	1446.2020	1446.6110	1,446.2020	0
06/08/2025	AL7T On 05-February-26			Index Future	1473.6530	1473.2350	1473.6530	1,473.2350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	AL7T On 07-May-26			Index Future	1500.8250	1500.3960	1500.8250	1,500.3960	0
06/08/2025	AL7T On 06-August-26			Index Future	1527.9910	1527.5490	1527.9910	1,527.5490	0
06/08/2025	ALBI On 07-August-25			Index Future	1205.5970	1205.4420	1205.5970	1,205.4420	1
06/08/2025	ALBI On 06-November-25			Index Future	1227.8860	1227.7260	1227.8860	1,227.7260	76
06/08/2025	ALBI On 05-February-26			Index Future	1250.8400	1250.6760	1250.8400	1,250.6760	0
06/08/2025	ALBI On 07-May-26			Index Future	1273.9040	1273.7340	1273.9040	1,273.7340	0
06/08/2025	ALBI On 06-August-26			Index Future	1296.9620	1296.7850	1296.9620	1,296.7850	0
06/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	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
06/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	ES33 On 07-August-25			Bond Future	10.3063	10.3150	87.8878	87.8452	0
06/08/2025	ES33 On 07-August-25	13.56	Call	Bond Future	14083.2200	14040.5600	14.0832	14.0406	0
06/08/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES33 On 06-November-25			Bond Future	10.4266	10.4358	85.7406	85.6967	0
06/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7090.3600	7046.4800	7.0904	7.0465	0
06/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES33 On 05-February-26			Bond Future	10.5553	10.5651	87.3639	87.3189	0
06/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4168.3800	4123.4500	4.1684	4.1235	0
06/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES33 On 07-May-26			Bond Future	10.6927	10.7031	85.1988	85.1524	0
06/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4318.2900	4271.8700	4.3183	4.2719	0
06/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES33 On 06-August-26			Bond Future	10.8468	10.8579	86.7739	86.7257	0
06/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4905.2500	4857.1000	4.9053	4.8571	0
06/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES42 On 07-August-25			Bond Future	11.1612	11.1649	82.5467	82.5236	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	ES42 On 07-August-25	13.79	Call	Bond Future	14274.4900	14251.4600	14.2745	14.2515	0
06/08/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES42 On 06-November-25			Bond Future	11.2744	11.2782	79.8285	79.8046	0
06/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6494.6000	6470.7300	6.4946	6.4707	0
06/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES42 On 05-February-26			Bond Future	11.3894	11.3934	81.3397	81.3151	0
06/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2739.9300	2715.3700	2.7399	2.7154	0
06/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES42 On 07-May-26			Bond Future	11.5147	11.5189	78.5922	78.5666	0
06/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3950.8300	3925.1600	3.9508	3.9252	0
06/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	ES42 On 06-August-26			Bond Future	11.6482	11.6527	80.0434	80.0165	0
06/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5569.1000	5542.1500	5.5691	5.5422	0
06/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	GOVI On 07-August-25			GOVI	1186.2950	1186.1250	1186.2950	1,186.1250	14
06/08/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1752950.0000	1751250.0000	175.2950	175.1250	0
06/08/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	GOVI On 06-November-25			GOVI	1208.2270	1208.0530	1208.2270	1,208.0530	612
06/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	962270.0000	960530.0000	96.2270	96.0530	0
06/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	GOVI On 05-February-26			GOVI	1230.8130	1230.6350	1230.8130	1,230.6350	0
06/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	808130.0000	806350.0000	80.8130	80.6350	0
06/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	GOVI On 07-May-26			GOVI	1253.5080	1253.3230	1253.5080	1,253.3230	42
06/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	765080.0000	763230.0000	76.5080	76.3230	0
06/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	GOVI On 06-August-26			GOVI	1276.1970	1276.0050	1276.1970	1,276.0050	0
06/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	871970.0000	870050.0000	87.1970	87.0050	0
06/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/08/2025	IGOV On 07-August-25			Index Future	382.4870	382.1680	382.4870	382.1680	23
06/08/2025	IGOV On 06-November-25			Index Future	389.6540	389.3280	389.6540	389.3280	754
06/08/2025	IGOV On 05-February-26			Index Future	397.0320	396.6990	397.0320	396.6990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	IGOV On 07-May-26			Index Future	404.4440	404.1040	404.4440	404.1040	0
06/08/2025	IGOV On 06-August-26			Index Future	411.8550	411.5070	411.8550	411.5070	0
06/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/08/2025	R033 On 07-August-25			Bond Future	9.0258	9.0482	108.9316	108.8060	1,277
06/08/2025	R033 On 07-August-25	10.33	Call	Bond Future	7008.9900	6883.3300	7.0090	6.8833	0
06/08/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R033 On 06-November-25			Bond Future	9.0991	9.1227	105.9029	105.7744	12,180
06/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6508.5800	6387.1600	6.5086	6.3872	0
06/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	61.1300	68.2300	0.0611	0.0682	0
06/08/2025	R033 On 05-February-26			Bond Future	9.1750	9.1998	107.8824	107.7513	0
06/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6945.0700	6830.3000	6.9451	6.8303	0
06/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	272.4300	288.8000	0.2724	0.2888	0
06/08/2025	R033 On 07-May-26			Bond Future	9.2615	9.2877	104.8264	104.6920	0
06/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6166.3400	6059.2500	6.1663	6.0593	0
06/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	628.1800	655.5000	0.6282	0.6555	0
06/08/2025	R033 On 06-August-26			Bond Future	9.3619	9.3897	106.7400	106.6021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5451.9200	5353.5400	5.4519	5.3535	0
06/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1166.1800	1205.6800	1.1662	1.2057	0
06/08/2025	R035 On 07-August-25			Bond Future	9.6659	9.6737	99.1083	99.0620	10,526
06/08/2025	R035 On 07-August-25	9.98	Call	Bond Future	1843.7700	1801.6800	1.8438	1.8017	0
06/08/2025	R035 On 07-August-25	9.98	Put	Bond Future	0.1300	4.3000	0.0001	0.0043	0
06/08/2025	R035 On 07-August-25	10.08	Call	Bond Future	2420.6500	2374.8600	2.4207	2.3749	0
06/08/2025	R035 On 07-August-25	10.08	Put	Bond Future	0.0000	0.4700	0.0000	0.0005	0
06/08/2025	R035 On 07-August-25	10.20	Call	Bond Future	3106.7900	3060.5500	3.1068	3.0606	0
06/08/2025	R035 On 07-August-25	10.20	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	8,000
06/08/2025	R035 On 07-August-25	10.35	Call	Bond Future	3954.9600	3908.7000	3.9550	3.9087	0
06/08/2025	R035 On 07-August-25	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
06/08/2025	R035 On 07-August-25	10.40	Call	Bond Future	4235.3600	4189.1000	4.2354	4.1891	0
06/08/2025	R035 On 07-August-25	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
06/08/2025	R035 On 07-August-25	10.58	Call	Bond Future	5235.2900	5189.0300	5.2353	5.1890	0
06/08/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R035 On 07-August-25	10.90	Call	Bond Future	6976.7800	6930.5200	6.9768	6.9305	0
06/08/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
06/08/2025	R035 On 07-August-25	11.30	Call	Bond Future	9090.3800	9044.1200	9.0904	9.0441	0
06/08/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
06/08/2025	R035 On 07-August-25	11.34	Call	Bond Future	9297.9600	9251.7000	9.2980	9.2517	0
06/08/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/08/2025	R035 On 07-August-25	12.65	Call	Bond Future	15736.5100	15690.2500	15.7365	15.6903	0
06/08/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R035 On 06-November-25			Bond Future	9.7551	9.7633	96.4382	96.3906	117,893
06/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1600.5000	1584.4500	1.6005	1.5845	250
06/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1513.8800	1545.4200	1.5139	1.5454	0
06/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2070.0800	2050.1500	2.0701	2.0502	2,000
06/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1175.2200	1202.8800	1.1752	1.2029	0
06/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2713.9500	2689.3500	2.7140	2.6894	300
06/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	849.9200	872.9100	0.8499	0.8729	0
06/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2999.3900	2972.9500	2.9994	2.9730	0
06/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	740.1500	761.3000	0.7402	0.7613	250
06/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3644.2700	3614.1000	3.6443	3.6141	0
06/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	545.6600	563.0800	0.5457	0.5631	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4141.1300	4108.4900	4.1411	4.1085	2,000
06/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	433.4200	448.3700	0.4334	0.4484	0
06/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4279.5700	4246.3000	4.2796	4.2463	2,000
06/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	406.6700	420.9900	0.4067	0.4210	0
06/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4559.7000	4525.2100	4.5597	4.5252	0
06/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	357.6400	370.7400	0.3576	0.3707	250
06/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4938.7600	4902.7700	4.9388	4.9028	300
06/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	300.2800	311.8800	0.3003	0.3119	0
06/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5420.6100	5382.9100	5.4206	5.3829	0
06/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	240.5400	250.4300	0.2405	0.2504	8,500
06/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6701.1100	6659.8900	6.7011	6.6599	2,000
06/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	133.1400	139.5100	0.1331	0.1395	0
06/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6750.8400	6709.5000	6.7508	6.7095	250
06/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	130.0700	136.3200	0.1301	0.1363	0
06/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7000.0100	6958.1500	7.0000	6.9582	0
06/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	115.8600	121.5900	0.1159	0.1216	0
06/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	7999.7000	7956.0800	7.9997	7.9561	0
06/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	72.5100	76.4800	0.0725	0.0765	0
06/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9148.2300	9103.2100	9.1482	9.1032	0
06/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	42.0000	44.5700	0.0420	0.0446	2,000
06/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9247.7700	9202.6500	9.2478	9.2027	0
06/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	40.0400	42.5100	0.0400	0.0425	250
06/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10334.1900	10288.0300	10.3342	10.2880	0
06/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	20.5400	21.9700	0.0205	0.0220	300
06/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11701.2500	11654.3000	11.7013	11.6543	0
06/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	7.8100	8.4500	0.0078	0.0085	250
06/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	11894.8200	11847.7900	11.8948	11.8478	0
06/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	6.7600	7.3200	0.0068	0.0073	2,000
06/08/2025	R035 On 05-February-26			Bond Future	9.8489	9.8575	98.2409	98.1922	0
06/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3235.2400	3210.0100	3.2352	3.2100	250
06/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1435.9500	1459.4500	1.4360	1.4595	0
06/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4283.3600	4253.3200	4.2834	4.2533	2,000
06/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	1006.2900	1024.9800	1.0063	1.0250	0
06/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5248.0700	5214.4300	5.2481	5.2144	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	736.7800	751.8700	0.7368	0.7519	250
06/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5770.9100	5735.6000	5.7709	5.7356	0
06/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	624.5100	637.9300	0.6245	0.6379	0
06/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6438.6900	6401.4900	6.4387	6.4015	2,000
06/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	506.7900	518.3200	0.5068	0.5183	0
06/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6709.3700	6671.4800	6.7094	6.6715	0
06/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	465.8500	476.6900	0.4659	0.4767	0
06/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7485.0100	7445.3300	7.4850	7.4453	0
06/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	366.5200	375.5700	0.3665	0.3756	250
06/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13338.6100	13291.3900	13.3386	13.2914	0
06/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	38.6000	40.1100	0.0386	0.0401	2,000
06/08/2025	R035 On 07-May-26			Bond Future	9.9463	9.9554	95.5474	95.4970	0
06/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5946.4800	5912.2200	5.9465	5.9122	0
06/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1059.3900	1075.4800	1.0594	1.0755	0
06/08/2025	R035 On 06-August-26			Bond Future	10.0574	10.0670	97.2925	97.2404	0
06/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6478.1600	6442.4600	6.4782	6.4425	0
06/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1266.3800	1282.8600	1.2664	1.2829	0
06/08/2025	R038 On 07-August-25			Bond Future	10.3011	10.3044	107.9598	107.9360	1,151
06/08/2025	R038 On 07-August-25	11.24	Call	Bond Future	6439.1900	6415.3500	6.4392	6.4154	0
06/08/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R038 On 06-November-25			Bond Future	10.4035	10.4070	104.4719	104.4472	6,407
06/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4530.4200	4518.5000	4.5304	4.5185	1,770
06/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	585.9100	598.6900	0.5859	0.5987	0
06/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	5984.4700	5968.7600	5.9845	5.9688	0
06/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	332.0500	341.0400	0.3321	0.3410	0
06/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12388.5500	12365.1200	12.3886	12.3651	0
06/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	23.7000	24.9700	0.0237	0.0250	1,770
06/08/2025	R038 On 05-February-26			Bond Future	10.5089	10.5126	106.4246	106.3991	0
06/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	6940.1000	6924.9600	6.9401	6.9250	0
06/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	800.7300	811.0900	0.8007	0.8111	0
06/08/2025	R038 On 07-May-26			Bond Future	10.6233	10.6272	102.9003	102.8736	0
06/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6525.9300	6511.5400	6.5259	6.5115	0
06/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1474.8900	1487.2100	1.4749	1.4872	0
06/08/2025	R038 On 06-August-26			Bond Future	10.7491	10.7534	104.7782	104.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8100.4800	8084.0000	8.1005	8.0840	0
06/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1679.1700	1690.9000	1.6792	1.6909	0
06/08/2025	R053 On 07-August-25			Bond Future	10.7860	10.7791	111.5777	111.6424	20,000
06/08/2025	R053 On 07-August-25	13.17	Call	Bond Future	18743.6200	18808.3400	18.7436	18.8083	0
06/08/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R053 On 06-November-25			Bond Future	10.8807	10.8736	107.7785	107.8439	25,971
06/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7997.8300	8062.9000	7.9978	8.0629	0
06/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	433.6400	433.2800	0.4336	0.4333	0
06/08/2025	R053 On 05-February-26			Bond Future	10.9773	10.9699	109.7930	109.8594	0
06/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6380.9800	6436.4700	6.3810	6.4365	0
06/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1921.7500	1910.8800	1.9218	1.9109	0
06/08/2025	R053 On 07-May-26			Bond Future	11.0801	11.0726	105.9536	106.0203	0
06/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7623.7500	7677.6300	7.6238	7.6776	0
06/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2445.3300	2432.4800	2.4453	2.4325	0
06/08/2025	R053 On 06-August-26			Bond Future	11.1913	11.1836	107.8871	107.9540	0
06/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10986.1500	11043.1000	10.9862	11.0431	0
06/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2210.3700	2200.3900	2.2104	2.2004	0
06/08/2025	R186 On 07-August-25			Bond Future	7.6503	7.6614	105.0821	105.0677	78,342
06/08/2025	R186 On 07-August-25	9.22	Call	Bond Future	2014.9000	2000.4600	2.0149	2.0005	1,983
06/08/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R186 On 07-August-25	9.68	Call	Bond Future	2594.9700	2580.5300	2.5950	2.5805	0
06/08/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R186 On 07-August-25	10.25	Call	Bond Future	3307.3200	3292.8800	3.3073	3.2929	0
06/08/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
06/08/2025	R186 On 06-November-25			Bond Future	7.6851	7.6993	107.0249	107.0097	103,516
06/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	512.5600	500.4300	0.5126	0.5004	0
06/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	38.5700	41.6400	0.0386	0.0416	0
06/08/2025	R186 On 05-February-26			Bond Future	7.7219	7.7407	103.7204	103.7046	0
06/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	658.5100	646.3200	0.6585	0.6463	0
06/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	70.5200	74.0600	0.0705	0.0741	0
06/08/2025	R186 On 07-May-26			Bond Future	7.8438	7.8720	105.6311	105.6143	0
06/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	577.4800	564.6700	0.5775	0.5647	0
06/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	76.3300	80.3100	0.0763	0.0803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	R186 On 06-August-26			Bond Future	8.1612	8.2120	102.2549	102.2368	0
06/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	259.9100	248.9100	0.2599	0.2489	0
06/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	114.3600	121.4500	0.1144	0.1215	0
06/08/2025	R202 On 07-August-25			Bond Future	269.2693	268.8930	269.2693	268.8930	320
06/08/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R202 On 07-August-25	271.60	Put	Bond Future	2330.7200	2706.9700	2.3307	2.7070	0
06/08/2025	R202 On 06-November-25			Bond Future	274.3146	273.9301	274.3146	273.9301	1,033
06/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	1325.3800	1709.9500	1.3254	1.7100	0
06/08/2025	R202 On 05-February-26			Bond Future	274.1719	273.7791	274.1719	273.7791	0
06/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	3648.0800	4040.9000	3.6481	4.0409	0
06/08/2025	R202 On 07-May-26			Bond Future	279.2891	278.8869	279.2891	278.8869	0
06/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	1739.0500	1336.8900	1.7391	1.3369	0
06/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R202 On 06-August-26			Bond Future	279.0317	278.6196	279.0317	278.6196	0
06/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	171.6600	0.0000	0.1717	0.0000	0
06/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	240.4000	0.0000	0.2404	0
06/08/2025	R209 On 07-August-25			Bond Future	9.9559	9.9637	78.2966	78.2544	1,335
06/08/2025	R209 On 07-August-25	12.68	Call	Bond Future	13018.3200	12976.1200	13.0183	12.9761	0
06/08/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R209 On 06-November-25			Bond Future	10.0429	10.0510	76.5925	76.5491	20,090
06/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6280.1100	6242.3500	6.2801	6.2424	0
06/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	116.8600	122.4500	0.1169	0.1225	0
06/08/2025	R209 On 05-February-26			Bond Future	10.1323	10.1408	78.0242	77.9798	0
06/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4774.3600	4744.6400	4.7744	4.7446	0
06/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	762.0300	776.6900	0.7620	0.7767	0
06/08/2025	R209 On 07-May-26			Bond Future	10.2298	10.2387	76.3102	76.2644	0
06/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5210.8600	5180.6600	5.2109	5.1807	0
06/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1070.5600	1086.0800	1.0706	1.0861	0
06/08/2025	R209 On 06-August-26			Bond Future	10.3380	10.3474	77.7037	77.6564	0
06/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6240.1000	6207.7100	6.2401	6.2077	0
06/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1202.9300	1217.8300	1.2029	1.2178	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2025	R210 On 07-August-25			Bond Future	251.1672	251.1833	251.1672	251.1833	123
06/08/2025	R210 On 07-August-25	248.44	Call	Bond Future	2727.1600	2743.3200	2.7272	2.7433	0
06/08/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R210 On 06-November-25			Bond Future	252.4472	252.4625	252.4472	252.4625	2,129
06/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	307.2100	322.4500	0.3072	0.3225	0
06/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R210 On 05-February-26			Bond Future	257.2269	257.2417	257.2269	257.2417	0
06/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4126.8500	4141.7200	4.1269	4.1417	0
06/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R210 On 07-May-26			Bond Future	258.5473	258.5605	258.5473	258.5605	0
06/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3147.2900	3160.5000	3.1473	3.1605	0
06/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R210 On 06-August-26			Bond Future	263.3331	263.3441	263.3331	263.3441	0
06/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3493.1300	3504.1100	3.4931	3.5041	0
06/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R213 On 07-August-25			Bond Future	8.5006	8.5224	96.5989	96.5078	7,560
06/08/2025	R213 On 07-August-25	11.66	Call	Bond Future	12131.7800	12040.7100	12.1318	12.0407	0
06/08/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R213 On 06-November-25			Bond Future	8.5608	8.5840	94.8336	94.7404	94,169
06/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5788.6300	5698.4700	5.7886	5.6985	0
06/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	24.6700	27.7100	0.0247	0.0277	0
06/08/2025	R213 On 05-February-26			Bond Future	8.6246	8.6492	96.6063	96.5112	23
06/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4945.8300	4863.2200	4.9458	4.8632	0
06/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	209.7200	222.2400	0.2097	0.2222	0
06/08/2025	R213 On 07-May-26			Bond Future	8.6941	8.7205	94.8344	94.7368	0
06/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4467.2100	4390.1100	4.4672	4.3901	0
06/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	477.5600	498.0800	0.4776	0.4981	0
06/08/2025	R213 On 06-August-26			Bond Future	8.7806	8.8090	96.5672	96.4669	0
06/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3910.2700	3837.5900	3.9103	3.8376	0
06/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	759.2400	786.8700	0.7592	0.7869	0
06/08/2025	R214 On 07-August-25			Bond Future	10.5610	10.5639	72.2134	72.1964	5,054
06/08/2025	R214 On 07-August-25	12.97	Call	Bond Future	12126.4100	12109.3600	12.1264	12.1094	0
06/08/2025	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
06/08/2025	R214 On 06-November-25			Bond Future	10.6534	10.6565	70.2510	70.2333	36,405
06/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5533.0100	5521.3000	5.5330	5.5213	0
06/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	214.3700	220.3800	0.2144	0.2204	0
06/08/2025	R214 On 05-February-26			Bond Future	10.7495	10.7527	71.5642	71.5460	0
06/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3970.3000	3963.2300	3.9703	3.9632	0
06/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1181.2400	1192.3500	1.1812	1.1924	0
06/08/2025	R214 On 07-May-26			Bond Future	10.8472	10.8506	69.5843	69.5652	0
06/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4997.6500	4988.5000	4.9977	4.9885	0
06/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1356.7900	1366.7200	1.3568	1.3667	0
06/08/2025	R214 On 06-August-26			Bond Future	10.9548	10.9585	70.8553	70.8352	0
06/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6592.7900	6581.4100	6.5928	6.5814	0
06/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1363.3100	1372.0700	1.3633	1.3721	0
06/08/2025	R248 On 07-August-25			Bond Future	10.8711	10.8592	86.1941	86.2785	34,705
06/08/2025	R248 On 07-August-25	13.21	Call	Bond Future	14160.0800	14244.5300	14.1601	14.2445	0
06/08/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2025	R248 On 06-November-25			Bond Future	10.9695	10.9573	83.3487	83.4343	219,094
06/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5554.4400	5633.7400	5.5544	5.6337	0
06/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	448.0000	441.7200	0.4480	0.4417	0
06/08/2025	R248 On 05-February-26			Bond Future	11.0719	11.0593	84.9067	84.9936	0
06/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4258.3700	4323.0700	4.2584	4.3231	0
06/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1659.1900	1636.9500	1.6592	1.6370	0
06/08/2025	R248 On 07-May-26			Bond Future	11.1755	11.1625	82.0307	82.1187	260
06/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5528.0500	5593.6700	5.5281	5.5937	0
06/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1977.6400	1955.2700	1.9776	1.9553	0
06/08/2025	R248 On 06-August-26			Bond Future	11.2893	11.2759	83.5286	83.6174	0
06/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8340.0900	8412.2100	8.3401	8.4122	0
06/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1660.6700	1644.0200	1.6607	1.6440	0
06/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0