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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	2029 On 06-February-25			Bond Future	134.4319	134.4523	134.4319	134.4523	8,604
10/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2031.8500	2052.2800	2.0319	2.0523	0
10/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2029 On 08-May-25			Bond Future	135.7525	135.7851	135.7525	135.7851	728
10/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2097.4700	2064.8900	2.0975	2.0649	0
10/01/2025	2029 On 07-August-25			Bond Future	138.4729	138.5214	138.4729	138.5214	0
10/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1062.8900	1111.4200	1.0629	1.1114	0
10/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2029 On 06-November-25			Bond Future	139.7694	139.8047	139.7694	139.8047	0
10/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	14.7200	0.0000	0.0147	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	20.5700	0.0000	0.0206	0.0000	0
10/01/2025	2029 On 05-February-26			Bond Future	142.4794	142.4951	142.4794	142.4951	0
10/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2369.4100	2385.0700	2.3694	2.3851	0
10/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2030 On 06-February-25			Bond Future	9.2647	9.1322	95.2906	95.7948	162,886
10/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	31.7200	80.7700	0.0317	0.0808	800
10/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2280.9900	1825.8800	2.2810	1.8259	0
10/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	417.9500	691.0400	0.4180	0.6910	800
10/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	739.8200	508.7500	0.7398	0.5088	0
10/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1701.3000	2166.0200	1.7013	2.1660	0
10/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	105.4200	65.9800	0.1054	0.0660	800
10/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5184.9500	5689.0000	5.1850	5.6890	0
10/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.3600	0.2500	0.0004	0.0003	0
10/01/2025	2030 On 08-May-25			Bond Future	9.3426	9.1991	97.2016	97.7244	34,710
10/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	296.5500	423.6700	0.2966	0.4237	800
10/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2740.6500	2345.0600	2.7407	2.3451	0
10/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	542.4400	747.3400	0.5424	0.7473	1,320
10/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1981.3500	1663.5400	1.9814	1.6635	0
10/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	855.7800	1131.3000	0.8558	1.1313	800
10/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1448.4600	1201.2700	1.4485	1.2013	0
10/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1352.7400	1703.4000	1.3527	1.7034	680
10/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	963.6200	791.5700	0.9636	0.7916	0
10/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2535.8400	2980.1300	2.5358	2.9801	0
10/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	431.7500	353.3300	0.4318	0.3533	0
10/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2704.1300	3156.2200	2.7041	3.1562	0
10/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	388.3700	317.7500	0.3884	0.3178	800
10/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3651.5200	4136.0400	3.6515	4.1360	1,640
10/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	216.8400	178.6500	0.2168	0.1787	0
10/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	4847.9900	5352.6300	4.8480	5.3526	2,280
10/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	106.1300	88.0600	0.1061	0.0881	0
10/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8630.6400	9151.2700	8.6306	9.1513	0
10/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	6.2300	4.1500	0.0062	0.0042	1,640
10/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	9969.1200	10491.2700	9.9691	10.4913	0
10/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1.5600	1.0000	0.0016	0.0010	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2030 On 07-August-25			Bond Future	9.4365	9.2800	95.1159	95.6599	0
10/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	3972.8800	4427.3300	3.9729	4.4273	1,054
10/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	441.2900	351.7300	0.4413	0.3517	0
10/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5792.8700	6291.4900	5.7929	6.2915	0
10/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	207.5700	162.1800	0.2076	0.1622	0
10/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	8796.0400	9330.6000	8.7960	9.3306	0
10/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	35.9100	26.4600	0.0359	0.0265	1,054
10/01/2025	2030 On 06-November-25			Bond Future	9.5396	9.3752	96.9684	97.5128	0
10/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1685.3600	2039.1700	1.6854	2.0392	0
10/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1684.0400	1493.4400	1.6840	1.4934	0
10/01/2025	2030 On 05-February-26			Bond Future	9.6692	9.4970	94.8165	95.3569	0
10/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1579.3200	1902.6700	1.5793	1.9027	0
10/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2141.7100	1924.6800	2.1417	1.9247	0
10/01/2025	2032 On 06-February-25			Bond Future	9.9352	9.8036	94.5505	95.1785	122,871
10/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	40.8600	110.4200	0.0409	0.1104	800
10/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2530.6600	1972.2300	2.5307	1.9722	0
10/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	744.4500	1110.8700	0.7445	1.1109	800
10/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	816.5600	554.9900	0.8166	0.5550	0
10/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3235.6300	3824.0700	3.2356	3.8241	0
10/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	99.4300	59.8800	0.0994	0.0599	800
10/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8004.8000	8631.8400	8.0048	8.6318	0
10/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	2.0700	1.1200	0.0021	0.0011	0
10/01/2025	2032 On 08-May-25			Bond Future	10.0236	9.8837	92.2827	92.9314	62,925
10/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	466.0200	669.4400	0.4660	0.6694	800
10/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3306.9600	2861.6100	3.3070	2.8616	0
10/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1278.0900	1662.0000	1.2781	1.6620	800
10/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1758.0800	1493.2200	1.7581	1.4932	0
10/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4348.7600	4943.5100	4.3488	4.9435	0
10/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	370.9200	316.9000	0.3709	0.3169	0
10/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4573.8200	5174.4000	4.5738	5.1744	0
10/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	334.7300	286.5400	0.3347	0.2865	800
10/01/2025	2032 On 07-August-25			Bond Future	10.1227	9.9733	94.1093	94.7814	0
10/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8226.9700	8853.2400	8.2270	8.8532	0
10/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	249.0600	203.2000	0.2491	0.2032	0

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10/01/2025	2032 On 06-November-25			Bond Future	10.2380	10.0830	91.7806	92.4560	0
10/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2885.9800	3295.7100	2.8860	3.2957	0
10/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2101.3300	1835.6400	2.1013	1.8356	0
10/01/2025	2032 On 05-February-26			Bond Future	10.3722	10.2120	93.5360	94.2104	0
10/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2300.4700	2690.1900	2.3005	2.6902	0
10/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3194.9000	2910.2300	3.1949	2.9102	0
10/01/2025	2033 On 06-February-25			Bond Future	128.6901	128.7088	128.6901	128.7088	6,288
10/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3750.0900	3768.8400	3.7501	3.7688	0
10/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2033 On 08-May-25			Bond Future	129.7949	129.8253	129.7949	129.8253	5,288
10/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	825.0800	794.7000	0.8251	0.7947	0
10/01/2025	2033 On 07-August-25			Bond Future	132.3960	132.4417	132.3960	132.4417	0
10/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3746.0000	3791.6500	3.7460	3.7917	0
10/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2033 On 06-November-25			Bond Future	133.4726	133.5055	133.4726	133.5055	0
10/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	332.6200	365.5200	0.3326	0.3655	0
10/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2033 On 05-February-26			Bond Future	136.0606	136.0748	136.0606	136.0748	0
10/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3180.6200	3194.8300	3.1806	3.1948	0
10/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2037 On 06-February-25			Bond Future	11.0956	10.9394	83.2819	84.1846	156,074
10/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	8821.6800	9724.2200	8.8217	9.7242	0
10/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.5000	0.3300	0.0005	0.0003	0
10/01/2025	2037 On 08-May-25			Bond Future	11.2053	11.0418	84.9520	85.8803	12,907
10/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6049.8700	6903.9200	6.0499	6.9039	0
10/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	449.6100	375.4500	0.4496	0.3755	0
10/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7393.1400	8275.3300	7.3931	8.2753	15,000
10/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	284.3900	238.3700	0.2844	0.2384	0
10/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	10774.7600	11682.2700	10.7748	11.6823	7,500
10/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	75.3500	54.6500	0.0754	0.0547	0
10/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	10997.4400	11906.9500	10.9974	11.9070	7,500
10/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	67.4700	48.7700	0.0675	0.0488	0

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10/01/2025	2037 On 07-August-25			Bond Future	11.3259	11.1541	82.3730	83.3292	15
10/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	607.8300	894.9400	0.6078	0.8949	2,541
10/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	6310.8800	5641.8100	6.3109	5.6418	0
10/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	890.0900	1253.1600	0.8901	1.2532	2,341
10/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	5333.3000	4740.1900	5.3333	4.7402	0
10/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1034.1400	1434.2900	1.0341	1.4343	200
10/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4945.0800	4389.0500	4.9451	4.3891	0
10/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	1946.3600	2511.9100	1.9464	2.5119	0
10/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3375.9800	2985.3500	3.3760	2.9854	2,541
10/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	2942.3700	3617.5800	2.9424	3.6176	0
10/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2425.4200	2144.4500	2.4254	2.1445	2,541
10/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4302.9200	5070.9400	4.3029	5.0709	0
10/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1638.3100	1450.1500	1.6383	1.4502	2,541
10/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	5631.1700	6456.8900	5.6312	6.4569	0
10/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1152.1400	1021.6800	1.1521	1.0217	2,541
10/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9088.6000	9992.1000	9.0886	9.9921	0
10/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	488.1600	435.4800	0.4882	0.4355	0
10/01/2025	2037 On 06-November-25			Bond Future	11.4492	11.2722	83.9767	84.9426	0
10/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	3859.5800	4548.2200	3.8596	4.5482	0
10/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2889.5400	2612.3700	2.8895	2.6124	0
10/01/2025	2037 On 05-February-26			Bond Future	11.5876	11.4056	81.3248	82.2964	0
10/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	2847.2900	3351.8800	2.8473	3.3519	0
10/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4936.2200	4469.1400	4.9362	4.4691	0
10/01/2025	2038 On 06-February-25			Bond Future	139.3232	139.3441	139.3232	139.3441	2,622
10/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4093.1900	4114.1100	4.0932	4.1141	0
10/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2038 On 08-May-25			Bond Future	142.1518	142.1853	142.1518	142.1853	480
10/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2471.8400	2505.3300	2.4718	2.5053	0
10/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2038 On 07-August-25			Bond Future	142.8743	142.9241	142.8743	142.9241	0
10/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3314.2700	3364.1400	3.3143	3.3641	0
10/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2038 On 06-November-25			Bond Future	145.6924	145.7286	145.6924	145.7286	0
10/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1812.4400	1848.6300	1.8124	1.8486	0

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10/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2038 On 05-February-26			Bond Future	146.3524	146.3678	146.3524	146.3678	0
10/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3152.4100	3167.7800	3.1524	3.1678	0
10/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2040 On 06-February-25			Bond Future	11.3559	11.2150	83.4912	84.3723	66,610
10/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	229.0700	501.5000	0.2291	0.5015	780
10/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2482.7000	1874.0500	2.4827	1.8741	0
10/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2410.1600	3189.6400	2.4102	3.1896	0
10/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	315.1100	213.5100	0.3151	0.2135	780
10/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5037.7500	5906.7700	5.0378	5.9068	0
10/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	38.4600	26.4000	0.0385	0.0264	780
10/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9066.6700	9947.5700	9.0667	9.9476	0
10/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.8700	0.6900	0.0009	0.0007	0
10/01/2025	2040 On 08-May-25			Bond Future	11.4661	11.3187	85.1655	86.0717	9,570
10/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7076.6900	7931.9400	7.0767	7.9319	0
10/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	410.7500	359.7500	0.4108	0.3598	0
10/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	7649.2600	8513.8600	7.6493	8.5139	15,000
10/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	343.0400	301.3900	0.3430	0.3014	0
10/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	10894.3700	11775.5700	10.8944	11.7756	7,500
10/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	112.2800	87.2300	0.1123	0.0872	0
10/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11222.6900	12107.0700	11.2227	12.1071	7,500
10/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	96.9600	75.0900	0.0970	0.0751	0
10/01/2025	2040 On 07-August-25			Bond Future	11.5862	11.4316	82.3400	83.2738	16
10/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	9845.1900	10736.5500	9.8452	10.7366	0
10/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	527.4800	485.0300	0.5275	0.4850	0
10/01/2025	2040 On 06-November-25			Bond Future	11.7083	11.5494	83.9429	84.8858	0
10/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4027.8400	4675.6000	4.0278	4.6756	0
10/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	3258.4500	2963.3200	3.2585	2.9633	0
10/01/2025	2040 On 05-February-26			Bond Future	11.8442	11.6811	81.0395	81.9879	0
10/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3191.6800	3609.2000	3.1917	3.6092	0
10/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	5272.5700	4741.7100	5.2726	4.7417	0
10/01/2025	2044 On 06-February-25			Bond Future	11.4748	11.3390	79.3734	80.2442	71,725
10/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	9.0900	39.7100	0.0091	0.0397	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5546.9400	4706.7700	5.5469	4.7068	0
10/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	289.9900	593.4500	0.2900	0.5935	8,825
10/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	2399.2800	1831.9500	2.3993	1.8320	0
10/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1136.8400	1733.7200	1.1368	1.7337	0
10/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	976.5500	702.6400	0.9766	0.7026	8,825
10/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3399.7300	4219.9900	3.3997	4.2200	422
10/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	170.7200	120.1900	0.1707	0.1202	0
10/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6126.9200	6992.5500	6.1269	6.9926	422
10/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	19.5100	14.3500	0.0195	0.0144	0
10/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	8915.8300	9786.3100	8.9158	9.7863	0
10/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1.5400	1.2300	0.0015	0.0012	0
10/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	12561.0900	13431.8800	12.5611	13.4319	0
10/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	422
10/01/2025	2044 On 08-May-25		Call	Bond Future	0.2100	0.6700	0.0002	0.0007	0
10/01/2025	2044 On 08-May-25			Bond Future	11.5804	11.4387	80.9652	81.8605	8,204
10/01/2025	2044 On 08-May-25		Put	Bond Future	19035.0600	18140.1800	19.0351	18.1402	0
10/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	573.1200	882.7700	0.5731	0.8828	2,490
10/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4888.9100	4303.2200	4.8889	4.3032	0
10/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2417.8200	3060.3500	2.4178	3.0604	0
10/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1984.2700	1731.4600	1.9843	1.7315	2,490
10/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5553.7000	6369.7900	5.5537	6.3698	0
10/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	682.5700	603.3200	0.6826	0.6033	2,490
10/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7064.4400	7913.7700	7.0644	7.9138	0
10/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	424.1100	378.1000	0.4241	0.3781	0
10/01/2025	2044 On 07-August-25			Bond Future	11.6952	11.5467	78.1818	79.1040	0
10/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	9752.6800	10625.5600	9.7527	10.6256	0
10/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	608.9000	559.5400	0.6089	0.5595	0
10/01/2025	2044 On 06-November-25			Bond Future	11.8111	11.6586	79.7037	80.6353	0
10/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	3879.6400	4511.5400	3.8796	4.5115	0
10/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3464.7300	3165.0300	3.4647	3.1650	0
10/01/2025	2044 On 05-February-26			Bond Future	11.9396	11.7832	76.8443	77.7818	0
10/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3253.4300	3636.8800	3.2534	3.6369	0
10/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5561.7900	5007.8100	5.5618	5.0078	0
10/01/2025	2046 On 06-February-25			Bond Future	121.2795	122.2028	121.2795	122.2028	20,045

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7269.5100	8192.7900	7.2695	8.1928	0
10/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2046 On 08-May-25			Bond Future	121.5284	122.4810	121.5284	122.4810	0
10/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	511.0000	0.0000	0.5110	0
10/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	441.5800	0.0000	0.4416	0.0000	0
10/01/2025	2046 On 07-August-25			Bond Future	123.9634	124.9489	123.9634	124.9489	0
10/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5273.4100	6258.9300	5.2734	6.2589	0
10/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2046 On 06-November-25			Bond Future	124.1530	125.1449	124.1530	125.1449	0
10/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1257.0500	265.1200	1.2571	0.2651	0
10/01/2025	2046 On 05-February-26			Bond Future	126.5588	127.5517	126.5588	127.5517	0
10/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4908.7700	5901.6900	4.9088	5.9017	0
10/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2050 On 06-February-25			Bond Future	120.6063	121.6451	120.6063	121.6451	16,824
10/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	5006.2600	6045.1100	5.0063	6.0451	0
10/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2050 On 08-May-25			Bond Future	123.0549	124.1256	123.0549	124.1256	0
10/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	1894.8900	2965.5800	1.8949	2.9656	0
10/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2050 On 07-August-25			Bond Future	123.1527	124.2587	123.1527	124.2587	0
10/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	3262.7200	4368.6500	3.2627	4.3687	0
10/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2050 On 06-November-25			Bond Future	125.5820	126.6969	125.5820	126.6969	0
10/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	1161.9900	2276.8800	1.1620	2.2769	0
10/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	2050 On 05-February-26			Bond Future	125.6043	126.7220	125.6043	126.7220	0
10/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	2784.2600	3902.0300	2.7843	3.9020	0
10/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	8657 On 21-December-26			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
10/01/2025	AL37 On 06-February-25			Index Future	1065.8770	1071.5860	1065.8770	1,071.5860	0
10/01/2025	AL37 On 08-May-25			Index Future	1087.2550	1093.1720	1087.2550	1,093.1720	0
10/01/2025	AL37 On 07-August-25			Index Future	1108.7880	1114.9460	1108.7880	1,114.9460	0
10/01/2025	AL37 On 06-November-25			Index Future	1130.4200	1136.5860	1130.4200	1,136.5860	0
10/01/2025	AL37 On 05-February-26			Index Future	1152.1060	1158.2260	1152.1060	1,158.2260	0
10/01/2025	AL7T On 06-February-25			Index Future	1273.1570	1283.4250	1273.1570	1,283.4250	0
10/01/2025	AL7T On 08-May-25			Index Future	1298.6920	1309.2790	1298.6920	1,309.2790	0
10/01/2025	AL7T On 07-August-25			Index Future	1324.4130	1335.3570	1324.4130	1,335.3570	0
10/01/2025	AL7T On 06-November-25			Index Future	1350.2520	1361.2750	1350.2520	1,361.2750	0
10/01/2025	AL7T On 05-February-26			Index Future	1376.1540	1387.1930	1376.1540	1,387.1930	0
10/01/2025	ALBI On 06-February-25			Index Future	1095.1960	1103.7700	1095.1960	1,103.7700	98
10/01/2025	ALBI On 08-May-25			Index Future	1117.1620	1126.0050	1117.1620	1,126.0050	0
10/01/2025	ALBI On 07-August-25			Index Future	1139.2870	1148.4330	1139.2870	1,148.4330	0
10/01/2025	ALBI On 06-November-25			Index Future	1161.5150	1170.7230	1161.5150	1,170.7230	0
10/01/2025	ALBI On 05-February-26			Index Future	1183.7960	1193.0130	1183.7960	1,193.0130	0
10/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C186 On 21-December-26			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
10/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	ES33 On 06-February-25			Bond Future	11.3444	11.1983	82.3204	83.0015	0
10/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8588.7900	9269.9000	8.5888	9.2699	0
10/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES33 On 08-May-25			Bond Future	11.4766	11.3225	80.1921	80.8942	0
10/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5420.1300	6122.2200	5.4201	6.1222	0
10/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES33 On 07-August-25			Bond Future	11.6202	11.4569	81.7985	82.5238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7993.9200	8719.1900	7.9939	8.7192	0
10/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES33 On 06-November-25			Bond Future	11.7841	11.6151	79.6140	80.3450	0
10/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	963.7600	1694.7200	0.9638	1.6947	0
10/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES33 On 05-February-26			Bond Future	11.9707	11.7962	81.1543	81.8873	0
10/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2041.2200	1308.2000	2.0412	1.3082	0
10/01/2025	ES42 On 06-February-25			Bond Future	11.8184	11.6727	78.3335	79.1979	0
10/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	9940.0500	10804.3900	9.9401	10.8044	0
10/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES42 On 08-May-25			Bond Future	11.9356	11.7831	75.6568	76.5455	0
10/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7025.8700	7914.6300	7.0259	7.9146	0
10/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES42 On 07-August-25			Bond Future	12.0575	11.8979	77.1716	78.0868	0
10/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8899.3800	9814.6400	8.8994	9.8146	0
10/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES42 On 06-November-25			Bond Future	12.1916	12.0272	74.4268	75.3519	0
10/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1092.9100	2018.0000	1.0929	2.0180	0
10/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES42 On 05-February-26			Bond Future	12.3362	12.1675	75.8645	76.7960	0
10/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2735.1800	1803.7700	2.7352	1.8038	0
10/01/2025	GOVI On 06-February-25			GOVI	1078.6130	1086.9760	1078.6130	1,086.9760	650
10/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1066130.0000	1149760.0000	106.6130	114.9760	0
10/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	GOVI On 08-May-25			GOVI	1100.2460	1108.8730	1100.2460	1,108.8730	0
10/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	782460.0000	868730.0000	78.2460	86.8730	0
10/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	GOVI On 07-August-25			GOVI	1122.0360	1130.9590	1122.0360	1,130.9590	0
10/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1110360.0000	1199590.0000	111.0360	119.9590	0
10/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	GOVI On 06-November-25			GOVI	1143.9270	1152.9100	1143.9270	1,152.9100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	319270.0000	409100.0000	31.9270	40.9100	0
10/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	GOVI On 05-February-26			GOVI	1165.8710	1174.8610	1165.8710	1,174.8610	0
10/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	158710.0000	248610.0000	15.8710	24.8610	0
10/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/01/2025	IGOV On 06-February-25			Index Future	374.4320	375.5850	374.4320	375.5850	878
10/01/2025	IGOV On 08-May-25			Index Future	382.0340	383.2440	382.0340	383.2440	8
10/01/2025	IGOV On 07-August-25			Index Future	389.6910	390.9680	389.6910	390.9680	0
10/01/2025	IGOV On 06-November-25			Index Future	397.3820	398.6450	397.3820	398.6450	0
10/01/2025	IGOV On 05-February-26			Index Future	405.0920	406.3220	405.0920	406.3220	0
10/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
10/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R033 On 06-February-25			Bond Future	10.1671	10.0509	102.7475	103.3793	12,221
10/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1441.3800	1902.8800	1.4414	1.9029	0
10/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	564.4400	394.1200	0.5644	0.3941	0
10/01/2025	R033 On 08-May-25			Bond Future	10.2620	10.1385	99.7595	100.4129	0
10/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	1936.6400	2400.0200	1.9366	2.4000	0
10/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1579.0000	1388.9900	1.5790	1.3890	0
10/01/2025	R033 On 07-August-25			Bond Future	10.3668	10.2351	101.7340	102.4117	0
10/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2239.7700	2700.4800	2.2398	2.7005	0
10/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2428.3800	2211.4200	2.4284	2.2114	0
10/01/2025	R033 On 06-November-25			Bond Future	10.4870	10.3508	98.6707	99.3509	0
10/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2431.2900	2814.3200	2.4313	2.8143	0
10/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3216.0800	2918.8900	3.2161	2.9189	0
10/01/2025	R033 On 05-February-26			Bond Future	10.6248	10.4847	100.5572	101.2354	0
10/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	2900.8600	3335.9600	2.9009	3.3360	0
10/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3553.4000	3310.3300	3.5534	3.3103	0
10/01/2025	R035 On 06-February-25			Bond Future	10.6550	10.5088	93.1923	94.0201	92,077
10/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	62.5100	180.5400	0.0625	0.1805	15,000
10/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	3259.8200	2550.0400	3.2598	2.5500	0
10/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	167.1900	387.4400	0.1672	0.3874	100
10/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	2427.1000	1819.5400	2.4271	1.8195	0
10/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	254.8400	536.7300	0.2548	0.5367	1,000
10/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	2050.8600	1504.9400	2.0509	1.5049	0
10/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	894.5300	1428.3400	0.8945	1.4283	0
10/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	922.7200	628.7200	0.9227	0.6287	1,100
10/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	2647.3200	3406.3800	2.6473	3.4064	0
10/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	191.2100	122.4600	0.1912	0.1225	7,500
10/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	3612.5900	4410.2500	3.6126	4.4103	0
10/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	82.5400	52.3900	0.0825	0.0524	1,100
10/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9171.4500	9999.1400	9.1715	9.9991	0
10/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.2700	0.1500	0.0003	0.0002	0
10/01/2025	R035 On 08-May-25			Bond Future	10.7528	10.5991	90.5513	91.4036	16,874
10/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1123.2200	1555.1800	1.1232	1.5552	150
10/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2869.2000	2448.8300	2.8692	2.4488	0
10/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2558.5100	3179.8300	2.5585	3.1798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1480.6200	1249.6100	1.4806	1.2496	150
10/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4494.1800	5232.8300	4.4942	5.2328	400
10/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	710.2500	596.5700	0.7103	0.5966	0
10/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5511.1700	6284.3900	5.5112	6.2844	0
10/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	492.9900	413.8800	0.4930	0.4139	150
10/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	5859.8000	6642.3300	5.8598	6.6423	0
10/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	435.6300	365.8300	0.4356	0.3658	0
10/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	9996.2400	10824.0300	9.9962	10.8240	0
10/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	90.9300	66.3900	0.0909	0.0664	400
10/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	12892.7000	13739.1900	12.8927	13.7392	0
10/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	19.1900	13.3500	0.0192	0.0134	400
10/01/2025	R035 On 07-August-25			Bond Future	10.8605	10.6984	92.3440	93.2235	0
10/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9376.5400	10193.3100	9.3765	10.1933	0
10/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	404.3100	341.5600	0.4043	0.3416	0
10/01/2025	R035 On 06-November-25			Bond Future	10.9844	10.8170	89.6362	90.5232	0
10/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	3788.8000	4384.4800	3.7888	4.3845	0
10/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2663.6000	2372.2900	2.6636	2.3723	0
10/01/2025	R035 On 05-February-26			Bond Future	11.1253	10.9530	91.3512	92.2415	0
10/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	2762.4500	3095.0000	2.7625	3.0950	0
10/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4505.8100	3947.9900	4.5058	3.9480	0
10/01/2025	R038 On 06-February-25			Bond Future	11.1673	11.0112	101.9852	103.0408	8,871
10/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1364.3200	2118.3900	1.3643	2.1184	0
10/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	878.7100	577.1300	0.8787	0.5771	0
10/01/2025	R038 On 08-May-25			Bond Future	11.2791	11.1153	98.5402	99.6258	2,395
10/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2204.4900	2822.2300	2.2045	2.8222	0
10/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2461.8300	1993.9300	2.4618	1.9939	0
10/01/2025	R038 On 07-August-25			Bond Future	11.3986	11.2265	100.4904	101.6088	0
10/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2581.5000	3288.2900	2.5815	3.2883	0
10/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3611.7100	3200.1200	3.6117	3.2001	0
10/01/2025	R038 On 06-November-25			Bond Future	11.5305	11.3530	96.9611	98.0907	0
10/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2222.5300	2800.8300	2.2225	2.8008	1,770
10/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5788.7900	5237.4800	5.7888	5.2375	0
10/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	2940.3000	3607.3700	2.9403	3.6074	0
10/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4798.6500	4336.1100	4.7987	4.3361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	6961.1000	7886.2700	6.9611	7.8863	0
10/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	2107.0200	1902.5800	2.1070	1.9026	1,770
10/01/2025	R038 On 05-February-26			Bond Future	11.6759	11.4932	98.8143	99.9506	0
10/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	3764.6000	4400.5800	3.7646	4.4006	0
10/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	5235.5600	4735.2700	5.2356	4.7353	0
10/01/2025	R053 On 06-February-25			Bond Future	11.4339	11.2880	105.8463	107.0981	2,019
10/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	11468.8800	12720.0500	11.4689	12.7201	0
10/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	2.8400	2.2400	0.0028	0.0022	0
10/01/2025	R053 On 08-May-25			Bond Future	11.5328	11.3805	102.1014	103.3875	0
10/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	9132.3300	10347.4400	9.1323	10.3474	0
10/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	598.1200	527.2000	0.5981	0.5272	0
10/01/2025	R053 On 07-August-25			Bond Future	11.6374	11.4781	104.1221	105.4452	0
10/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	12212.7100	13481.5900	12.2127	13.4816	0
10/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	924.7200	870.4500	0.9247	0.8705	0
10/01/2025	R053 On 06-November-25			Bond Future	11.7512	11.5873	100.2850	101.6229	0
10/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	4939.9100	5953.5300	4.9399	5.9535	0
10/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4869.2300	4544.9000	4.8692	4.5449	0
10/01/2025	R053 On 05-February-26			Bond Future	11.8750	11.7066	102.2015	103.5495	0
10/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4051.8700	4997.0700	4.0519	4.9971	0
10/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	7184.1700	6781.3000	7.1842	6.7813	0
10/01/2025	R186 On 06-February-25			Bond Future	8.3701	8.2798	105.0726	105.2288	178,879
10/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1135.2900	1290.6800	1.1353	1.2907	0
10/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1.8100	0.9500	0.0018	0.0010	0
10/01/2025	R186 On 08-May-25			Bond Future	8.4156	8.3039	107.1800	107.3486	19,834
10/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	400.1700	505.6600	0.4002	0.5057	0
10/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	318.2800	255.1200	0.3183	0.2551	0
10/01/2025	R186 On 07-August-25			Bond Future	8.4942	8.3510	103.9920	104.1758	0
10/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1131.2500	1278.8000	1.1313	1.2788	1,983
10/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	206.4500	170.2100	0.2065	0.1702	0
10/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1629.2400	1790.1500	1.6292	1.7902	0
10/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	124.3700	101.4900	0.1244	0.1015	0
10/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2285.6800	2456.4300	2.2857	2.4564	0
10/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	68.4600	55.4200	0.0685	0.0554	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R186 On 06-November-25			Bond Future	8.6340	8.4669	106.0179	106.1942	0
10/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	210.7400	282.3400	0.2107	0.2823	0
10/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	743.7700	639.0800	0.7438	0.6391	0
10/01/2025	R186 On 05-February-26			Bond Future	8.9078	8.7084	102.7387	102.9027	0
10/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	259.2700	331.7300	0.2593	0.3317	0
10/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	652.9200	561.3700	0.6529	0.5614	0
10/01/2025	R202 On 06-February-25			Bond Future	268.6415	268.9808	268.6415	268.9808	971
10/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1851.4600	2190.7900	1.8515	2.1908	0
10/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R202 On 08-May-25			Bond Future	274.0956	274.4656	274.0956	274.4656	269
10/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1785.6000	2155.5700	1.7856	2.1556	0
10/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R202 On 07-August-25			Bond Future	274.3530	274.7609	274.3530	274.7609	0
10/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	2753.0300	3160.8800	2.7530	3.1609	0
10/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R202 On 06-November-25			Bond Future	279.7653	280.1529	279.7653	280.1529	0
10/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4125.3400	4512.8600	4.1253	4.5129	0
10/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R202 On 05-February-26			Bond Future	279.8537	280.2074	279.8537	280.2074	0
10/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2033.7100	2387.3600	2.0337	2.3874	0
10/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R209 On 06-February-25			Bond Future	10.8728	10.7268	72.8507	73.5922	14,704
10/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7343.4100	8084.7600	7.3434	8.0848	0
10/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.7000	0.4900	0.0007	0.0005	0
10/01/2025	R209 On 08-May-25			Bond Future	10.9688	10.8161	71.1570	71.9198	6,367
10/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	4841.1500	5532.0900	4.8412	5.5321	0
10/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	463.9100	392.1000	0.4639	0.3921	0
10/01/2025	R209 On 07-August-25			Bond Future	11.0722	10.9121	72.5655	73.3515	0
10/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	7735.2700	8478.4400	7.7353	8.4784	0
10/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	448.0100	405.1800	0.4480	0.4052	0
10/01/2025	R209 On 06-November-25			Bond Future	11.1867	11.0221	70.8262	71.6198	0
10/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3106.6800	3655.1900	3.1067	3.6552	0
10/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2709.7400	2464.5800	2.7097	2.4646	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R209 On 05-February-26			Bond Future	11.3137	11.1449	72.1809	72.9790	0
10/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2481.7700	2894.9600	2.4818	2.8950	0
10/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4312.7200	3927.8000	4.3127	3.9278	0
10/01/2025	R210 On 06-February-25			Bond Future	243.6568	243.8409	243.6568	243.8409	991
10/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4046.7700	4230.8600	4.0468	4.2309	0
10/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R210 On 08-May-25			Bond Future	245.2482	245.4574	245.2482	245.4574	300
10/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2781.7900	2572.6500	2.7818	2.5727	0
10/01/2025	R210 On 07-August-25			Bond Future	250.1626	250.4035	250.1626	250.4035	0
10/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1722.5600	1963.5300	1.7226	1.9635	0
10/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R210 On 06-November-25			Bond Future	251.6783	251.8982	251.6783	251.8982	0
10/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	461.6600	241.8200	0.4617	0.2418	0
10/01/2025	R210 On 05-February-26			Bond Future	256.5570	256.7444	256.5570	256.7444	0
10/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3457.0400	3644.4300	3.4570	3.6444	0
10/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/01/2025	R213 On 06-February-25			Bond Future	9.6390	9.5122	91.2806	91.8107	100,846
10/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6785.9300	7315.1500	6.7859	7.3152	0
10/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1.9600	1.0900	0.0020	0.0011	0
10/01/2025	R213 On 08-May-25			Bond Future	9.7173	9.5817	89.5540	90.1026	0
10/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3541.1000	4009.6900	3.5411	4.0097	0
10/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	376.8600	296.8500	0.3769	0.2969	0
10/01/2025	R213 On 07-August-25			Bond Future	9.8078	9.6620	91.3271	91.8967	0
10/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7060.8100	7598.1600	7.0608	7.5982	0
10/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	200.7400	168.4900	0.2007	0.1685	0
10/01/2025	R213 On 06-November-25			Bond Future	9.9208	9.7690	89.5522	90.1234	0
10/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2296.7000	2638.7300	2.2967	2.6387	0
10/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1814.1300	1584.9500	1.8141	1.5850	0
10/01/2025	R213 On 05-February-26			Bond Future	10.0572	9.8997	91.2665	91.8352	0
10/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1914.4800	2272.0900	1.9145	2.2721	0
10/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2518.1700	2307.0700	2.5182	2.3071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R214 On 06-February-25			Bond Future	11.2534	11.1075	67.9876	68.7757	18,350
10/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2735.2500	3458.2900	2.7353	3.4583	521
10/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	155.1700	90.1700	0.1552	0.0902	0
10/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5041.8000	5822.0000	5.0418	5.8220	521
10/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	17.1700	9.3300	0.0172	0.0093	0
10/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7148.7500	7935.9800	7.1488	7.9360	0
10/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	1.7400	0.9300	0.0017	0.0009	0
10/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11058.3300	11846.3700	11.0583	11.8464	0
10/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
10/01/2025	R214 On 08-May-25			Bond Future	11.3454	11.1936	66.0480	66.8577	3,232
10/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5618.1400	6374.9700	5.6181	6.3750	0
10/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	384.4700	331.6000	0.3845	0.3316	0
10/01/2025	R214 On 07-August-25			Bond Future	11.4445	11.2861	67.3556	68.1889	0
10/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	7811.2600	8603.9600	7.8113	8.6040	0
10/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	542.6700	502.1200	0.5427	0.5021	0
10/01/2025	R214 On 06-November-25			Bond Future	11.5549	11.3923	65.3671	66.2095	0
10/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3271.9900	3827.6300	3.2720	3.8276	0
10/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2837.2600	2550.5100	2.8373	2.5505	0
10/01/2025	R214 On 05-February-26			Bond Future	11.6772	11.5106	66.6177	67.4663	0
10/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2602.0600	2921.8700	2.6021	2.9219	0
10/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4759.5300	4230.6800	4.7595	4.2307	0
10/01/2025	R248 On 06-February-25			Bond Future	11.4346	11.2887	82.2860	83.2547	261,827
10/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.2600	2.7200	0.0003	0.0027	660
10/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	8107.0500	7140.8300	8.1071	7.1408	0
10/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	160.9700	399.8500	0.1610	0.3999	660
10/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	3108.2200	2378.4200	3.1082	2.3784	0
10/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2169.1500	2992.1900	2.1692	2.9922	0
10/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	457.4500	311.8100	0.4575	0.3118	660
10/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	7675.7200	8642.9000	7.6757	8.6429	0
10/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	6.0700	4.5700	0.0061	0.0046	0
10/01/2025	R248 On 08-May-25			Bond Future	11.5302	11.3782	79.4898	80.4849	209,066
10/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	6909.9200	7847.6400	6.9099	7.8476	0
10/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	476.6900	419.2800	0.4767	0.4193	0
10/01/2025	R248 On 07-August-25			Bond Future	11.6331	11.4742	81.0634	82.0873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	9696.8800	10682.0900	9.6969	10.6821	0
10/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	667.4900	628.7500	0.6675	0.6288	0
10/01/2025	R248 On 06-November-25			Bond Future	11.7469	11.5836	78.1990	79.2344	0
10/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	3786.0100	4534.0000	3.7860	4.5340	0
10/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3829.2100	3541.8300	3.8292	3.5418	0
10/01/2025	R248 On 05-February-26			Bond Future	11.8727	11.7051	79.6946	80.7379	0
10/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3156.8200	3747.1900	3.1568	3.7472	0
10/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5769.7000	5316.8200	5.7697	5.3168	0
10/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0