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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	2029 On 06-February-25			Bond Future	132.4000	132.4000	132.4000	132.4000	0
10/02/2025	2029 On 08-May-25			Bond Future	135.2866	135.3249	135.2866	135.3249	5,933
10/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2563.4400	2525.0600	2.5634	2.5251	0
10/02/2025	2029 On 07-August-25			Bond Future	137.9575	137.9962	137.9575	137.9962	0
10/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	547.5200	586.2400	0.5475	0.5862	0
10/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2029 On 06-November-25			Bond Future	139.2176	139.2566	139.2176	139.2566	68
10/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	572.3700	533.4000	0.5724	0.5334	0
10/02/2025	2029 On 05-February-26			Bond Future	141.9196	141.9590	141.9196	141.9590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1809.6300	1848.9500	1.8096	1.8490	0
10/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2029 On 07-May-26			Bond Future	143.1212	143.1607	143.1212	143.1607	0
10/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1301.2300	1340.6700	1.3012	1.3407	0
10/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2030 On 06-February-25			Bond Future	10.6800	10.6800	90.1061	90.1061	0
10/02/2025	2030 On 08-May-25			Bond Future	9.1604	9.1187	97.8662	98.0189	61,207
10/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	326.1900	376.8500	0.3262	0.3769	800
10/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2105.7800	2003.7000	2.1058	2.0037	0
10/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	364.7300	419.1100	0.3647	0.4191	300
10/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1994.5900	1896.2300	1.9946	1.8962	0
10/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	652.5400	729.2400	0.6525	0.7292	1,320
10/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1426.9400	1350.9000	1.4269	1.3509	0
10/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1051.3200	1149.3200	1.0513	1.1493	800
10/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	979.4900	924.7500	0.9795	0.9248	0
10/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1131.5600	1232.9700	1.1316	1.2330	300
10/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	913.4900	862.1600	0.9135	0.8622	0
10/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1653.8100	1772.5200	1.6538	1.7725	680
10/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	600.1800	566.1500	0.6002	0.5662	0
10/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1882.4800	2006.7600	1.8825	2.0068	0
10/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	504.3500	475.8900	0.5044	0.4759	300
10/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2993.3400	3134.4000	2.9933	3.1344	0
10/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	224.7400	213.0600	0.2247	0.2131	0
10/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3177.2900	3320.0200	3.1773	3.3200	0
10/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	197.0200	187.0100	0.1970	0.1870	800
10/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4191.6600	4340.3800	4.1917	4.3404	1,640
10/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	92.4700	88.4500	0.0925	0.0885	0
10/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5435.2600	5587.0400	5.4353	5.5870	2,280
10/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	28.8900	27.9300	0.0289	0.0279	0
10/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9289.1700	9441.9200	9.2892	9.4419	0
10/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.2500	0.2600	0.0003	0.0003	1,640
10/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10632.1000	10784.8400	10.6321	10.7848	0
10/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	2,280
10/02/2025	2030 On 07-August-25			Bond Future	9.2500	9.2055	95.7645	95.9200	47,294

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10/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	594.6500	651.1300	0.5947	0.6511	300
10/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2468.1300	2369.1500	2.4681	2.3692	0
10/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1344.5400	1434.6500	1.3445	1.4347	300
10/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1449.3000	1383.9500	1.4493	1.3840	0
10/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2643.0100	2764.4100	2.6430	2.7644	0
10/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	711.1600	677.1000	0.7112	0.6771	300
10/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4452.4200	4594.5300	4.4524	4.5945	1,054
10/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	272.1600	258.8100	0.2722	0.2588	0
10/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6315.1400	6466.4900	6.3151	6.4665	0
10/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	81.1700	77.0600	0.0812	0.0771	0
10/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9415.9700	9571.1000	9.4160	9.5711	0
10/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7.1700	6.8400	0.0072	0.0068	1,054
10/02/2025	2030 On 06-November-25			Bond Future	9.3463	9.2988	97.6088	97.7669	0
10/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	751.3400	808.5400	0.7513	0.8085	300
10/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2863.2800	2762.3300	2.8633	2.7623	0
10/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1473.3300	1557.9300	1.4733	1.5579	300
10/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1894.7500	1821.2000	1.8948	1.8212	0
10/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2069.2000	2169.5500	2.0692	2.1696	0
10/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1427.5500	1369.7500	1.4276	1.3698	0
10/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3267.4000	3389.1200	3.2674	3.3891	0
10/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	864.4700	828.0400	0.8645	0.8280	300
10/02/2025	2030 On 05-February-26			Bond Future	9.4606	9.4096	95.4717	95.6326	0
10/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1923.3500	2015.5400	1.9234	2.0155	0
10/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1830.5500	1761.8300	1.8306	1.7618	0
10/02/2025	2030 On 07-May-26			Bond Future	9.6228	9.5679	97.2320	97.3955	0
10/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1602.3200	1683.8100	1.6023	1.6838	0
10/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2297.8400	2215.8300	2.2978	2.2158	0
10/02/2025	2032 On 06-February-25			Bond Future	11.7200	11.7200	86.5478	86.5478	0
10/02/2025	2032 On 08-May-25			Bond Future	9.8723	9.8314	92.9847	93.1757	126,928
10/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	496.4200	565.9600	0.4964	0.5660	300
10/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2731.3100	2609.8800	2.7313	2.6099	0
10/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	521.8500	593.6000	0.5219	0.5936	800
10/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2660.7200	2541.5000	2.6607	2.5415	0
10/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1439.4400	1564.7000	1.4394	1.5647	300

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10/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1310.3500	1244.6400	1.3104	1.2446	0
10/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1490.3900	1617.6600	1.4904	1.6177	800
10/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1268.3100	1204.6100	1.2683	1.2046	0
10/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2553.5400	2710.9600	2.5535	2.7110	0
10/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	677.7700	644.2200	0.6778	0.6442	300
10/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4879.3900	5062.7000	4.8794	5.0627	0
10/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	199.4800	191.8200	0.1995	0.1918	0
10/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5117.6300	5302.1100	5.1176	5.3021	0
10/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	176.4700	169.9800	0.1765	0.1700	800
10/02/2025	2032 On 07-August-25			Bond Future	9.9697	9.9267	94.7978	94.9922	0
10/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	820.2800	892.2300	0.8203	0.8922	300
10/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3441.8300	3319.3900	3.4418	3.3194	0
10/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1730.2300	1841.5900	1.7302	1.8416	300
10/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2045.9300	1962.9000	2.0459	1.9629	0
10/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3665.6200	3820.5400	3.6656	3.8205	0
10/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	914.4900	875.0200	0.9145	0.8750	300
10/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8819.5200	9008.4500	8.8195	9.0085	0
10/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	153.0700	147.6100	0.1531	0.1476	0
10/02/2025	2032 On 06-November-25			Bond Future	10.0815	10.0364	92.4621	92.6600	0
10/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	1017.3400	1089.1600	1.0173	1.0892	300
10/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4061.9400	3935.9100	4.0619	3.9359	0
10/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1895.2100	1999.4500	1.8952	1.9995	300
10/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2694.0200	2600.4100	2.6940	2.6004	0
10/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3172.0500	3306.6700	3.1721	3.3067	0
10/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1705.8100	1642.5800	1.7058	1.6426	0
10/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4565.3400	4721.0400	4.5653	4.7210	0
10/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1111.7200	1069.5700	1.1117	1.0696	300
10/02/2025	2032 On 05-February-26			Bond Future	10.2065	10.1589	94.2337	94.4351	0
10/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2623.7800	2737.5600	2.6238	2.7376	0
10/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2820.5200	2732.9400	2.8205	2.7329	0
10/02/2025	2032 On 07-May-26			Bond Future	10.3574	10.3073	91.8118	92.0166	0
10/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2467.7500	2574.0100	2.4678	2.5740	0
10/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3359.4200	3260.9500	3.3594	3.2610	0
10/02/2025	2033 On 06-February-25			Bond Future	124.9400	124.9400	124.9400	124.9400	0

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10/02/2025	2033 On 08-May-25			Bond Future	128.9701	129.0741	128.9701	129.0741	9,729
10/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1649.9400	1545.8700	1.6499	1.5459	0
10/02/2025	2033 On 07-August-25			Bond Future	131.5163	131.6221	131.5163	131.6221	0
10/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2866.3300	2972.1400	2.8663	2.9721	0
10/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2033 On 06-November-25			Bond Future	132.5519	132.6593	132.5519	132.6593	0
10/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	588.0600	480.7400	0.5881	0.4807	0
10/02/2025	2033 On 05-February-26			Bond Future	135.1248	135.2338	135.1248	135.2338	0
10/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2244.7500	2353.7600	2.2448	2.3538	0
10/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2033 On 07-May-26			Bond Future	136.0969	136.2074	136.0969	136.2074	0
10/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	936.9200	1047.3900	0.9369	1.0474	0
10/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2037 On 06-February-25			Bond Future	12.7600	12.7600	74.4607	74.4607	0
10/02/2025	2037 On 08-May-25			Bond Future	11.0163	10.9552	86.0266	86.3779	63,566
10/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	638.5700	757.1200	0.6386	0.7571	300
10/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3674.2000	3441.4200	3.6742	3.4414	0
10/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1799.2500	2012.7200	1.7993	2.0127	300
10/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1892.6300	1754.7700	1.8926	1.7548	0
10/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3421.3800	3701.8800	3.4214	3.7019	0
10/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	929.8700	859.0400	0.9299	0.8590	300
10/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6909.4600	7244.4400	6.9095	7.2444	0
10/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	234.6300	218.2800	0.2346	0.2183	0
10/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8299.6200	8643.0900	8.2996	8.6431	15,000
10/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	116.3000	108.4400	0.1163	0.1084	0
10/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11788.9300	12139.4700	11.7889	12.1395	7,500
10/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	14.9500	14.1600	0.0150	0.0142	0
10/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12017.3900	12368.0500	12.0174	12.3681	7,500
10/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	12.8500	12.1800	0.0129	0.0122	0
10/02/2025	2037 On 07-August-25			Bond Future	11.1337	11.0702	83.4434	83.8014	73,915
10/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	776.0500	878.7600	0.7761	0.8788	2,541
10/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5408.6600	5153.4300	5.4087	5.1534	0

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10/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	1040.5700	1164.9200	1.0406	1.1649	300
10/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4711.0200	4477.4300	4.7110	4.4774	0
10/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1134.3200	1265.6100	1.1343	1.2656	2,341
10/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4507.0900	4280.4400	4.5071	4.2804	0
10/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1315.5500	1459.4000	1.3156	1.4594	200
10/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4156.0500	3941.9600	4.1561	3.9420	0
10/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2200.7100	2393.8200	2.2007	2.3938	300
10/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2956.9800	2792.1500	2.9570	2.7922	0
10/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2401.0900	2603.2700	2.4011	2.6033	0
10/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2760.2700	2604.5100	2.7603	2.6045	2,541
10/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3521.8500	3765.1500	3.5219	3.7652	0
10/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1934.4600	1819.8200	1.9345	1.8198	2,541
10/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4998.1000	5278.6000	4.9981	5.2786	0
10/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1263.0500	1185.6100	1.2631	1.1856	2,541
10/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5036.9800	5318.2800	5.0370	5.3183	0
10/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1249.2600	1172.6200	1.2493	1.1726	300
10/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6409.2700	6713.8300	6.4093	6.7138	0
10/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	859.8000	806.4200	0.8598	0.8064	2,541
10/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9949.0300	10288.7300	9.9490	10.2887	0
10/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	278.1500	259.9100	0.2782	0.2599	0
10/02/2025	2037 On 06-November-25			Bond Future	11.2527	11.1868	85.0500	85.4146	0
10/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1348.6300	1476.0400	1.3486	1.4760	300
10/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5645.1700	5407.9800	5.6452	5.4080	0
10/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2478.3300	2661.9200	2.4783	2.6619	300
10/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3887.3900	3706.3800	3.8874	3.7064	0
10/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4397.7800	4643.2600	4.3978	4.6433	0
10/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2354.5100	2235.3900	2.3545	2.2354	0
10/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6312.8500	6597.5700	6.3129	6.5976	0
10/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1516.6800	1436.8000	1.5167	1.4368	300
10/02/2025	2037 On 05-February-26			Bond Future	11.3825	11.3139	82.4212	82.7925	0
10/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2562.5100	2732.8100	2.5625	2.7328	1,970
10/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5223.1700	5022.1600	5.2232	5.0222	0
10/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3323.8400	3521.2700	3.3238	3.5213	0
10/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4316.3500	4142.4700	4.3164	4.1425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6726.1000	7002.5200	6.7261	7.0025	0
10/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2126.1700	2031.2800	2.1262	2.0313	1,970
10/02/2025	2037 On 07-May-26			Bond Future	11.5347	11.4632	83.9392	84.3170	0
10/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3620.8800	3819.2000	3.6209	3.8192	0
10/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4763.5800	4584.0700	4.7636	4.5841	0
10/02/2025	2038 On 06-February-25			Bond Future	135.2300	135.2300	135.2300	135.2300	0
10/02/2025	2038 On 08-May-25			Bond Future	139.8502	140.1607	139.8502	140.1607	2,940
10/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	170.2400	480.7100	0.1702	0.4807	0
10/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2038 On 07-August-25			Bond Future	140.4933	140.8092	140.4933	140.8092	0
10/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	933.3000	1249.2300	0.9333	1.2492	0
10/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2038 On 06-November-25			Bond Future	143.2333	143.5550	143.2333	143.5550	0
10/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	646.7300	325.0500	0.6467	0.3251	0
10/02/2025	2038 On 05-February-26			Bond Future	143.8553	144.1826	143.8553	144.1826	0
10/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	655.2800	982.6300	0.6553	0.9826	0
10/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2038 On 07-May-26			Bond Future	146.5464	146.8794	146.5464	146.8794	0
10/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2016.3700	2349.3900	2.0164	2.3494	0
10/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2040 On 06-February-25			Bond Future	12.9500	12.9500	74.4254	74.4254	0
10/02/2025	2040 On 08-May-25			Bond Future	11.3698	11.2933	85.7562	86.2301	31,668
10/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7499.0800	7948.4100	7.4991	7.9484	0
10/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	242.4400	217.8900	0.2424	0.2179	0
10/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8092.1700	8546.5700	8.0922	8.5466	15,000
10/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	195.2500	175.7700	0.1953	0.1758	0
10/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11408.8600	11879.1900	11.4089	11.8792	7,500
10/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	36.0700	32.5200	0.0361	0.0325	0
10/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11746.2100	12217.1800	11.7462	12.2172	7,500
10/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	29.7800	26.8700	0.0298	0.0269	0
10/02/2025	2040 On 07-August-25			Bond Future	11.4904	11.4110	82.9170	83.3999	33,389
10/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10258.8900	10710.5000	10.2589	10.7105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	364.1000	332.8100	0.3641	0.3328	0
10/02/2025	2040 On 06-November-25			Bond Future	11.6118	11.5294	84.5133	85.0052	0
10/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4205.9100	4516.2100	4.2059	4.5162	0
10/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2866.1500	2684.5400	2.8662	2.6845	0
10/02/2025	2040 On 05-February-26			Bond Future	11.7434	11.6578	81.6235	82.1246	0
10/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3494.1100	3751.2700	3.4941	3.7513	0
10/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4991.0100	4747.0300	4.9910	4.7470	0
10/02/2025	2040 On 07-May-26			Bond Future	11.8951	11.8062	83.1262	83.6363	0
10/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3908.6000	4173.7600	3.9086	4.1738	0
10/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5208.4700	4963.5900	5.2085	4.9636	0
10/02/2025	2044 On 06-February-25			Bond Future	13.0200	13.0200	70.4591	70.4591	0
10/02/2025	2044 On 08-May-25		Call	Bond Future	0.0300	0.0600	0.0000	0.0001	0
10/02/2025	2044 On 08-May-25			Bond Future	11.5162	11.4346	81.3689	81.8869	77,515
10/02/2025	2044 On 08-May-25		Put	Bond Future	18631.1500	18113.1700	18.6312	18.1132	0
10/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	451.4000	578.1300	0.4514	0.5781	9,000
10/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4843.0200	4451.7400	4.8430	4.4517	0
10/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	552.1300	697.1300	0.5521	0.6971	2,490
10/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4464.1900	4091.1800	4.4642	4.0912	0
10/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1500.6600	1766.6700	1.5007	1.7667	9,000
10/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2560.9900	2308.9900	2.5610	2.3090	0
10/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2490.4400	2833.4700	2.4904	2.8335	0
10/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1653.1600	1478.1800	1.6532	1.4782	2,490
10/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2911.3500	3278.7100	2.9114	3.2787	0
10/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1396.4200	1245.7700	1.3964	1.2458	9,000
10/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5762.1300	6225.0200	5.7621	6.2250	0
10/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	487.2700	432.1500	0.4873	0.4322	2,490
10/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7323.6400	7810.3900	7.3236	7.8104	0
10/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	279.5800	248.3200	0.2796	0.2483	0
10/02/2025	2044 On 07-August-25			Bond Future	11.6324	11.5478	78.5696	79.0974	16
10/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9986.1700	10473.1000	9.9862	10.4731	0
10/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	454.6100	413.7200	0.4546	0.4137	0
10/02/2025	2044 On 06-November-25			Bond Future	11.7488	11.6611	80.0820	80.6198	0
10/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4063.6500	4389.6600	4.0637	4.3897	0
10/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3270.3600	3058.5700	3.2704	3.0586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	2044 On 05-February-26			Bond Future	11.8745	11.7835	77.2325	77.7804	0
10/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3420.2300	3693.9200	3.4202	3.6939	0
10/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5340.4100	5066.2400	5.3404	5.0662	0
10/02/2025	2044 On 07-May-26			Bond Future	12.0181	11.9237	78.6542	79.2118	0
10/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4146.5300	4439.0600	4.1465	4.4391	0
10/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5444.1100	5178.9700	5.4441	5.1790	0
10/02/2025	2046 On 06-February-25			Bond Future	114.0100	114.0100	114.0100	114.0100	0
10/02/2025	2046 On 08-May-25			Bond Future	119.7544	120.1241	119.7544	120.1241	19,664
10/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2215.5900	1845.8700	2.2156	1.8459	0
10/02/2025	2046 On 07-August-25			Bond Future	122.1186	122.4954	122.1186	122.4954	0
10/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3428.6100	3805.3500	3.4286	3.8054	0
10/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2046 On 06-November-25			Bond Future	122.2517	122.6353	122.2517	122.6353	0
10/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3158.3000	2774.6700	3.1583	2.7747	0
10/02/2025	2046 On 05-February-26			Bond Future	124.6236	125.0143	124.6236	125.0143	0
10/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2973.5500	3364.3000	2.9736	3.3643	0
10/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2046 On 07-May-26			Bond Future	124.6683	125.0655	124.6683	125.0655	0
10/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	115.5400	0.0000	0.1155	0
10/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	281.7100	0.0000	0.2817	0.0000	0
10/02/2025	2050 On 06-February-25			Bond Future	115.6000	115.6000	115.6000	115.6000	0
10/02/2025	2050 On 08-May-25			Bond Future	121.2111	121.4232	121.2111	121.4232	16,345
10/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	51.0600	263.1500	0.0511	0.2632	0
10/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2050 On 07-August-25			Bond Future	121.2446	121.4605	121.2446	121.4605	0
10/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1354.6300	1570.4900	1.3546	1.5705	0
10/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2050 On 06-November-25			Bond Future	123.6091	123.8289	123.6091	123.8289	0
10/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	810.9000	591.0600	0.8109	0.5911	0
10/02/2025	2050 On 05-February-26			Bond Future	123.6028	123.8263	123.6028	123.8263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	782.8200	1006.2600	0.7828	1.0063	0
10/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	2050 On 07-May-26			Bond Future	125.9145	126.1418	125.9145	126.1418	0
10/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	1844.5300	2071.7700	1.8445	2.0718	0
10/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	AL37 On 06-February-25			Index Future	1074.0060	1074.0060	1074.0060	1,074.0060	0
10/02/2025	AL37 On 08-May-25			Index Future	1094.8320	1096.5660	1094.8320	1,096.5660	0
10/02/2025	AL37 On 07-August-25			Index Future	1116.1920	1117.9500	1116.1920	1,117.9500	0
10/02/2025	AL37 On 06-November-25			Index Future	1137.7190	1139.5010	1137.7190	1,139.5010	0
10/02/2025	AL37 On 05-February-26			Index Future	1159.5640	1161.3710	1159.5640	1,161.3710	0
10/02/2025	AL37 On 07-May-26			Index Future	1181.0540	1182.8810	1181.0540	1,182.8810	0
10/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
10/02/2025	AL7T On 08-May-25			Index Future	1309.8070	1313.9410	1309.8070	1,313.9410	0
10/02/2025	AL7T On 07-August-25			Index Future	1335.3610	1339.5650	1335.3610	1,339.5650	0
10/02/2025	AL7T On 06-November-25			Index Future	1361.1150	1365.3880	1361.1150	1,365.3880	0
10/02/2025	AL7T On 05-February-26			Index Future	1387.2490	1391.5930	1387.2490	1,391.5930	0
10/02/2025	AL7T On 07-May-26			Index Future	1412.9590	1417.3670	1412.9590	1,417.3670	0
10/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
10/02/2025	ALBI On 08-May-25			Index Future	1125.0230	1128.8020	1125.0230	1,128.8020	94
10/02/2025	ALBI On 07-August-25			Index Future	1146.9720	1150.8160	1146.9720	1,150.8160	0
10/02/2025	ALBI On 06-November-25			Index Future	1169.0930	1173.0000	1169.0930	1,173.0000	0
10/02/2025	ALBI On 05-February-26			Index Future	1191.5400	1195.5130	1191.5400	1,195.5130	0
10/02/2025	ALBI On 07-May-26			Index Future	1213.6220	1217.6560	1213.6220	1,217.6560	0
10/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	CI58 On 31-January-58			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
10/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	ES33 On 06-February-25			Bond Future	13.3400	13.3400	73.7316	73.7316	0
10/02/2025	ES33 On 08-May-25			Bond Future	11.2882	11.2219	81.0517	81.3569	0
10/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6279.6800	6584.8700	6.2797	6.5849	0
10/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES33 On 07-August-25			Bond Future	11.4284	11.3591	82.6516	82.9626	0
10/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8847.0000	9157.9700	8.8470	9.1580	0
10/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES33 On 06-November-25			Bond Future	11.5871	11.5146	80.4666	80.7834	0
10/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1816.4100	2133.1700	1.8164	2.1332	0
10/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES33 On 05-February-26			Bond Future	11.7634	11.6874	82.0263	82.3490	0
10/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1169.1400	846.4500	1.1691	0.8465	0
10/02/2025	ES33 On 07-May-26			Bond Future	11.9598	11.8801	79.7613	80.0897	0
10/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1119.2000	790.8300	1.1192	0.7908	0
10/02/2025	ES42 On 06-February-25			Bond Future	13.7100	13.7100	68.3935	68.3935	0
10/02/2025	ES42 On 08-May-25			Bond Future	11.8726	11.8013	76.0221	76.4386	0
10/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7391.1900	7807.6600	7.3912	7.8077	0
10/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES42 On 07-August-25			Bond Future	11.9960	11.9221	77.5222	77.9467	0
10/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9250.0100	9674.5200	9.2500	9.6745	0
10/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES42 On 06-November-25			Bond Future	12.1307	12.0540	74.7677	75.2003	0
10/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1433.8400	1866.3900	1.4338	1.8664	0
10/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES42 On 05-February-26			Bond Future	12.2723	12.1926	76.2154	76.6561	0
10/02/2025	ES42 On 05-February-26	11.85	Call	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
10/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2384.3000	1943.6400	2.3843	1.9436	0
10/02/2025	ES42 On 07-May-26			Bond Future	12.4324	12.3495	73.3719	73.8205	0
10/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1269.5400	820.9200	1.2695	0.8209	0
10/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
10/02/2025	GOVI On 08-May-25			GOVI	1108.0620	1111.6720	1108.0620	1,111.6720	631
10/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	860620.0000	896720.0000	86.0620	89.6720	0
10/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	GOVI On 07-August-25			GOVI	1129.6810	1133.3510	1129.6810	1,133.3510	0
10/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1186810.0000	1223510.0000	118.6810	122.3510	0
10/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	GOVI On 06-November-25			GOVI	1151.4680	1155.1990	1151.4680	1,155.1990	0
10/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	394680.0000	431990.0000	39.4680	43.1990	0
10/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	GOVI On 05-February-26			GOVI	1173.5770	1177.3700	1173.5770	1,177.3700	0
10/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	235770.0000	273700.0000	23.5770	27.3700	0
10/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	GOVI On 07-May-26			GOVI	1195.3260	1199.1770	1195.3260	1,199.1770	0
10/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	183260.0000	221770.0000	18.3260	22.1770	0
10/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
10/02/2025	IGOV On 08-May-25			Index Future	378.0590	378.5820	378.0590	378.5820	886
10/02/2025	IGOV On 07-August-25			Index Future	385.5260	386.0550	385.5260	386.0550	0
10/02/2025	IGOV On 06-November-25			Index Future	393.0500	393.5860	393.0500	393.5860	0
10/02/2025	IGOV On 05-February-26			Index Future	400.6840	401.2280	400.6840	401.2280	0
10/02/2025	IGOV On 07-May-26			Index Future	408.1960	408.7450	408.1960	408.7450	0
10/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/02/2025	R033 On 06-February-25			Bond Future	10.3300	10.3300	101.8705	101.8705	0
10/02/2025	R033 On 08-May-25			Bond Future	10.1031	10.0571	100.6015	100.8471	9,365
10/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2274.1100	2456.1700	2.2741	2.4562	0
10/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1074.5500	1011.0000	1.0746	1.0110	0
10/02/2025	R033 On 07-August-25			Bond Future	10.2059	10.1577	102.5630	102.8131	0
10/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2545.0500	2704.8000	2.5451	2.7048	0
10/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1904.6500	1814.3700	1.9047	1.8144	0
10/02/2025	R033 On 06-November-25			Bond Future	10.3223	10.2718	99.4939	99.7485	0
10/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2704.7500	2852.8900	2.7048	2.8529	0
10/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2666.2500	2559.8300	2.6663	2.5598	0
10/02/2025	R033 On 05-February-26			Bond Future	10.4510	10.3979	101.3998	101.6589	0
10/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3283.1700	3434.1900	3.2832	3.4342	0
10/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3093.1600	2985.0200	3.0932	2.9850	0
10/02/2025	R033 On 07-May-26			Bond Future	10.6039	10.5481	98.2256	98.4891	0
10/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2900.2500	3036.3800	2.9003	3.0364	0
10/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3962.9300	3835.5200	3.9629	3.8355	0
10/02/2025	R035 On 06-February-25			Bond Future	12.4100	12.4100	84.0211	84.0211	0
10/02/2025	R035 On 08-May-25			Bond Future	10.5645	10.5033	91.5968	91.9405	74,366

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	579.3400	693.3900	0.5793	0.6934	300
10/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3347.2400	3117.6200	3.3472	3.1176	0
10/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1330.2000	1516.0000	1.3302	1.5160	150
10/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2030.6800	1872.8100	2.0307	1.8728	0
10/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1726.2100	1938.2400	1.7262	1.9382	300
10/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1639.4500	1507.8100	1.6395	1.5078	0
10/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	3012.5500	3281.4500	3.0126	3.2815	0
10/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	889.1600	814.3900	0.8892	0.8144	150
10/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3248.5800	3524.7400	3.2486	3.5247	0
10/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	800.8200	733.3100	0.8008	0.7333	300
10/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5182.3800	5497.0300	5.1824	5.4970	400
10/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	352.9500	323.9300	0.3530	0.3239	0
10/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6286.0000	6612.0900	6.2860	6.6121	0
10/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	222.3200	204.7400	0.2223	0.2047	150
10/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6659.7500	6988.6600	6.6598	6.9887	0
10/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	190.0800	175.3200	0.1901	0.1753	0
10/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10976.5600	11318.8200	10.9766	11.3188	0
10/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	25.7500	24.3400	0.0258	0.0243	400
10/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13922.4500	14266.0000	13.9225	14.2660	0
10/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.4400	3.3200	0.0034	0.0033	400
10/02/2025	R035 On 07-August-25			Bond Future	10.6692	10.6054	93.3831	93.7332	0
10/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	1030.8000	1155.0600	1.0308	1.1551	300
10/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4335.2700	4109.4400	4.3353	4.1094	0
10/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2180.5700	2373.2100	2.1806	2.3732	300
10/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2670.4000	2512.9500	2.6704	2.5130	0
10/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4602.4500	4872.8700	4.6025	4.8729	0
10/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1237.1900	1157.5200	1.2372	1.1575	8,500
10/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4756.6300	5030.3100	4.7566	5.0303	0
10/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1183.7900	1107.3800	1.1838	1.1074	300
10/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10260.6400	10594.6100	10.2606	10.5946	0
10/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	249.2500	233.1300	0.2493	0.2331	0
10/02/2025	R035 On 06-November-25			Bond Future	10.7884	10.7219	90.6762	91.0327	0
10/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	1012.5400	1119.4800	1.0125	1.1195	2,000
10/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5879.6600	5630.1000	5.8797	5.6301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1284.3400	1409.6100	1.2843	1.4096	300
10/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5182.2900	4951.0600	5.1823	4.9511	0
10/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1946.1800	2108.4900	1.9462	2.1085	2,000
10/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4000.4500	3806.2600	4.0005	3.8063	0
10/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2360.6800	2542.0400	2.3607	2.5420	300
10/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3484.1800	3309.0400	3.4842	3.3090	0
10/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3415.4600	3635.5400	3.4155	3.6355	250
10/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2556.6700	2420.2500	2.5567	2.4203	0
10/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4226.6100	4469.7300	4.2266	4.4697	0
10/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2061.4000	1948.0200	2.0614	1.9480	0
10/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	5031.7900	5293.5400	5.0318	5.2935	0
10/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1687.5400	1592.7900	1.6875	1.5928	2,000
10/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5103.9900	5367.2400	5.1040	5.3672	0
10/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1658.2400	1564.9900	1.6582	1.5650	250
10/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5918.5300	6197.0400	5.9185	6.1970	0
10/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1366.8600	1288.8700	1.3669	1.2889	300
10/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6998.1800	7293.0500	6.9982	7.2931	0
10/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1066.7200	1005.0900	1.0667	1.0051	250
10/02/2025	R035 On 05-February-26			Bond Future	10.9199	10.8504	92.4140	92.7771	0
10/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3242.1500	3437.5000	3.2422	3.4375	0
10/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3922.6700	3754.9100	3.9227	3.7549	0
10/02/2025	R035 On 07-May-26			Bond Future	11.0644	10.9919	89.6136	89.9830	0
10/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3288.3700	3480.0800	3.2884	3.4801	0
10/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4335.0800	4157.3200	4.3351	4.1573	0
10/02/2025	R038 On 06-February-25			Bond Future	11.2400	11.2400	101.4996	101.4996	0
10/02/2025	R038 On 08-May-25			Bond Future	11.0775	11.0269	99.8789	100.2200	9,099
10/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2656.4400	2897.0300	2.6564	2.8970	0
10/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1575.0300	1474.6000	1.5750	1.4746	0
10/02/2025	R038 On 07-August-25			Bond Future	11.1934	11.1407	101.8264	102.1738	0
10/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3051.9800	3263.9700	3.0520	3.2640	0
10/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2746.2400	2610.8500	2.7462	2.6109	0
10/02/2025	R038 On 06-November-25			Bond Future	11.3202	11.2653	98.3015	98.6553	0
10/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2508.1900	2677.7500	2.5082	2.6778	1,770
10/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4734.0500	4549.8300	4.7341	4.5498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3317.0900	3514.8900	3.3171	3.5149	0
10/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3835.0400	3679.0600	3.8350	3.6791	0
10/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7723.7800	8009.9900	7.7238	8.0100	0
10/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1529.3000	1461.7300	1.5293	1.4617	1,770
10/02/2025	R038 On 05-February-26			Bond Future	11.4561	11.3990	100.1841	100.5443	0
10/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4339.6600	4546.9600	4.3397	4.5470	0
10/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4440.8400	4287.9000	4.4408	4.2879	0
10/02/2025	R038 On 07-May-26			Bond Future	11.6101	11.5506	96.5453	96.9118	0
10/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4147.3500	4341.7200	4.1474	4.3417	0
10/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5451.2800	5279.1700	5.4513	5.2792	0
10/02/2025	R053 On 06-February-25			Bond Future	12.9400	12.9400	94.3803	94.3803	0
10/02/2025	R053 On 08-May-25			Bond Future	11.4227	11.3462	103.0279	103.6811	22,674
10/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9805.6000	10422.6000	9.8056	10.4226	0
10/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	344.9600	308.6900	0.3450	0.3087	0
10/02/2025	R053 On 07-August-25			Bond Future	11.5269	11.4476	105.0365	105.7023	0
10/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12861.8400	13472.3700	12.8618	13.4724	0
10/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	659.4100	604.1400	0.6594	0.6041	0
10/02/2025	R053 On 06-November-25			Bond Future	11.6393	11.5571	101.1951	101.8734	0
10/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5186.0400	5596.9100	5.1860	5.5969	0
10/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4205.2400	3937.8400	4.2052	3.9378	0
10/02/2025	R053 On 05-February-26			Bond Future	11.7582	11.6729	103.1329	103.8240	0
10/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4271.3200	4617.9800	4.2713	4.6180	0
10/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6472.1900	6127.7800	6.4722	6.1278	0
10/02/2025	R053 On 07-May-26			Bond Future	11.8906	11.8019	99.1710	99.8744	0
10/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5240.0400	5609.5600	5.2400	5.6096	0
10/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6844.1600	6510.3200	6.8442	6.5103	0
10/02/2025	R186 On 06-February-25			Bond Future	9.0300	9.0300	103.9391	103.9391	0
10/02/2025	R186 On 08-May-25			Bond Future	8.2913	8.2628	107.3676	107.4107	154,610
10/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	470.6500	503.4300	0.4707	0.5034	0
10/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	201.1300	190.8400	0.2011	0.1908	0
10/02/2025	R186 On 07-August-25			Bond Future	8.3692	8.3353	104.1524	104.1961	0
10/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1246.6400	1284.5400	1.2466	1.2845	1,983
10/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	161.4200	155.7000	0.1614	0.1557	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1758.8100	1799.5500	1.7588	1.7996	0
10/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	93.5200	90.6400	0.0935	0.0906	0
10/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2426.4900	2468.9500	2.4265	2.4690	0
10/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	48.8500	47.6900	0.0489	0.0477	1,983
10/02/2025	R186 On 06-November-25			Bond Future	8.5007	8.4590	106.1584	106.2025	447
10/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	248.8400	267.0500	0.2488	0.2671	0
10/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	641.3600	615.4500	0.6414	0.6155	0
10/02/2025	R186 On 05-February-26			Bond Future	8.7294	8.6752	102.8854	102.9301	0
10/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	311.9500	332.3600	0.3120	0.3324	0
10/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	558.9200	534.6700	0.5589	0.5347	0
10/02/2025	R186 On 07-May-26			Bond Future	9.2818	9.2049	104.7822	104.8272	0
10/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	199.8100	216.9200	0.1998	0.2169	0
10/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	547.6200	519.6600	0.5476	0.5197	0
10/02/2025	R202 On 06-February-25			Bond Future	266.7900	266.7900	266.7900	266.7900	0
10/02/2025	R202 On 08-May-25			Bond Future	272.3497	272.1711	272.3497	272.1711	1,084
10/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	39.6500	0.0000	0.0397	0.0000	0
10/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	138.9200	0.0000	0.1389	0
10/02/2025	R202 On 07-August-25			Bond Future	272.5086	272.3257	272.5086	272.3257	0
10/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	908.6200	725.7000	0.9086	0.7257	0
10/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R202 On 06-November-25			Bond Future	277.8236	277.6362	277.8236	277.6362	0
10/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2183.5600	1996.2300	2.1836	1.9962	0
10/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R202 On 05-February-26			Bond Future	277.8955	277.7035	277.8955	277.7035	0
10/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	75.5200	0.0000	0.0755	0.0000	0
10/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	116.4600	0.0000	0.1165	0
10/02/2025	R202 On 07-May-26			Bond Future	283.0943	282.8975	283.0943	282.8975	0
10/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5544.3300	5347.4700	5.5443	5.3475	0
10/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R209 On 06-February-25			Bond Future	12.4400	12.4400	65.5079	65.5079	0
10/02/2025	R209 On 08-May-25			Bond Future	10.8141	10.7479	71.9298	72.2642	16,471
10/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5380.0300	5693.8700	5.3800	5.6939	0
10/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	230.0700	209.5100	0.2301	0.2095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R209 On 07-August-25			Bond Future	10.9160	10.8473	73.3323	73.6730	0
10/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8371.7500	8690.3500	8.3718	8.6904	0
10/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	317.7200	295.6000	0.3177	0.2956	0
10/02/2025	R209 On 06-November-25			Bond Future	11.0278	10.9565	71.5921	71.9392	0
10/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3354.1000	3575.8200	3.3541	3.5758	0
10/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2191.2600	2065.9000	2.1913	2.0659	0
10/02/2025	R209 On 05-February-26			Bond Future	11.1480	11.0740	72.9638	73.3173	0
10/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2824.8700	3008.6900	2.8249	3.0087	0
10/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3872.9000	3703.2000	3.8729	3.7032	0
10/02/2025	R209 On 07-May-26			Bond Future	11.2850	11.2081	71.1582	71.5180	0
10/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3086.3500	3273.7400	3.0864	3.2737	0
10/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4097.9600	3925.5500	4.0980	3.9256	0
10/02/2025	R210 On 06-February-25			Bond Future	239.6100	239.6100	239.6100	239.6100	0
10/02/2025	R210 On 08-May-25			Bond Future	244.4831	244.5056	244.4831	244.5056	1,398
10/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3546.8900	3524.4100	3.5469	3.5244	0
10/02/2025	R210 On 07-August-25			Bond Future	249.3098	249.3320	249.3098	249.3320	0
10/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	869.7600	891.9600	0.8698	0.8920	0
10/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R210 On 06-November-25			Bond Future	250.7640	250.7857	250.7640	250.7857	0
10/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1376.0000	1354.3000	1.3760	1.3543	0
10/02/2025	R210 On 05-February-26			Bond Future	255.6303	255.6517	255.6303	255.6517	0
10/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2530.2600	2551.6700	2.5303	2.5517	0
10/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R210 On 07-May-26			Bond Future	256.9480	256.9685	256.9480	256.9685	0
10/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1548.0000	1568.4900	1.5480	1.5685	0
10/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/02/2025	R213 On 06-February-25			Bond Future	11.3500	11.3500	84.4966	84.4966	0
10/02/2025	R213 On 08-May-25			Bond Future	9.5411	9.5000	90.2678	90.4354	101,769
10/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4054.5300	4214.5400	4.0545	4.2145	0
10/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	176.5100	168.9100	0.1765	0.1689	0
10/02/2025	R213 On 07-August-25			Bond Future	9.6285	9.5851	92.0283	92.1989	17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7682.6800	7848.6800	7.6827	7.8487	0
10/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	121.4900	116.8700	0.1215	0.1169	0
10/02/2025	R213 On 06-November-25			Bond Future	9.7362	9.6903	90.2474	90.4210	0
10/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2623.4900	2740.2100	2.6235	2.7402	0
10/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1445.6800	1388.7900	1.4457	1.3888	0
10/02/2025	R213 On 05-February-26			Bond Future	9.8604	9.8118	91.9776	92.1543	0
10/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2286.3300	2388.5500	2.2863	2.3886	0
10/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2178.9400	2104.4800	2.1789	2.1045	0
10/02/2025	R213 On 07-May-26			Bond Future	10.0067	9.9551	90.1224	90.3020	0
10/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1975.5600	2067.5500	1.9756	2.0676	0
10/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2697.8900	2610.2900	2.6979	2.6103	0
10/02/2025	R214 On 06-February-25			Bond Future	12.7100	12.7100	60.8406	60.8406	0
10/02/2025	R214 On 08-May-25			Bond Future	11.2672	11.1961	66.4630	66.8443	16,424
10/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5866.5500	6226.1200	5.8666	6.2261	0
10/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	217.8700	196.1000	0.2179	0.1961	0
10/02/2025	R214 On 07-August-25			Bond Future	11.3674	11.2938	67.7592	68.1478	0
10/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8080.1800	8437.3700	8.0802	8.4374	0
10/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	408.0200	376.6100	0.4080	0.3766	0
10/02/2025	R214 On 06-November-25			Bond Future	11.4778	11.4017	65.7644	66.1603	0
10/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3307.6000	3552.3500	3.3076	3.5524	0
10/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2475.5400	2324.4300	2.4755	2.3244	0
10/02/2025	R214 On 05-February-26			Bond Future	11.5969	11.5181	67.0248	67.4280	0
10/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2717.9400	2916.4200	2.7179	2.9164	0
10/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4468.2800	4263.5500	4.4683	4.2636	0
10/02/2025	R214 On 07-May-26			Bond Future	11.7238	11.6423	64.9616	65.3720	0
10/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3351.1600	3567.8300	3.3512	3.5678	0
10/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4333.0600	4139.2700	4.3331	4.1393	0
10/02/2025	R248 On 06-February-25			Bond Future	12.9100	12.9100	73.5322	73.5322	0
10/02/2025	R248 On 08-May-25			Bond Future	11.4505	11.3741	80.0088	80.5119	269,320
10/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7219.9100	7693.4400	7.2199	7.6934	0
10/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	267.6800	238.0600	0.2677	0.2381	0
10/02/2025	R248 On 07-August-25			Bond Future	11.5542	11.4751	81.5691	82.0818	0
10/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10031.2600	10502.4200	10.0313	10.5024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	496.1200	454.6200	0.4961	0.4546	0
10/02/2025	R248 On 06-November-25			Bond Future	11.6677	11.5858	78.6979	79.2202	0
10/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3838.8700	4148.3800	3.8389	4.1484	0
10/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3383.2300	3170.4500	3.3832	3.1705	0
10/02/2025	R248 On 05-February-26			Bond Future	11.7901	11.7051	80.2058	80.7379	0
10/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3269.4500	3530.3000	3.2695	3.5303	0
10/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5371.1800	5099.9300	5.3712	5.0999	0
10/02/2025	R248 On 07-May-26			Bond Future	11.9199	11.8317	77.2428	77.7844	0
10/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4146.0700	4431.5500	4.1461	4.4316	0
10/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5383.5800	5127.5000	5.3836	5.1275	0
10/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0