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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
11/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	2029 On 06-February-25			Bond Future	132.4000	132.4000	132.4000	132.4000	0
11/02/2025	2029 On 08-May-25			Bond Future	135.4593	135.2866	135.4593	135.2866	5,933
11/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2390.7200	2563.4400	2.3907	2.5634	0
11/02/2025	2029 On 07-August-25			Bond Future	138.1340	137.9575	138.1340	137.9575	0
11/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	724.0400	547.5200	0.7240	0.5475	0
11/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2029 On 06-November-25			Bond Future	139.3984	139.2176	139.3984	139.2176	68
11/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	391.6500	572.3700	0.3917	0.5724	0
11/02/2025	2029 On 05-February-26			Bond Future	142.1043	141.9196	142.1043	141.9196	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1994.2900	1809.6300	1.9943	1.8096	0
11/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2029 On 07-May-26			Bond Future	143.3096	143.1212	143.3096	143.1212	0
11/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1489.6000	1301.2300	1.4896	1.3012	0
11/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2030 On 06-February-25			Bond Future	10.6800	10.6800	90.1061	90.1061	0
11/02/2025	2030 On 08-May-25			Bond Future	9.2126	9.1604	97.6750	97.8662	61,207
11/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	279.5700	326.1900	0.2796	0.3262	800
11/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2250.3100	2105.7800	2.2503	2.1058	0
11/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	314.1500	364.7300	0.3142	0.3647	300
11/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2135.1600	1994.5900	2.1352	1.9946	0
11/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	576.9200	652.5400	0.5769	0.6525	1,320
11/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1542.4700	1426.9400	1.5425	1.4269	0
11/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	949.6300	1051.3200	0.9496	1.0513	800
11/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1068.9500	979.4900	1.0690	0.9795	0
11/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1025.4700	1131.5600	1.0255	1.1316	300
11/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	998.5500	913.4900	0.9986	0.9135	0
11/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1524.2600	1653.8100	1.5243	1.6538	680
11/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	661.7800	600.1800	0.6618	0.6002	0
11/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1744.8600	1882.4800	1.7449	1.8825	0
11/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	557.8800	504.3500	0.5579	0.5044	300
11/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2829.0100	2993.3400	2.8290	2.9933	0
11/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	251.5600	224.7400	0.2516	0.2247	0
11/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3010.0000	3177.2900	3.0100	3.1773	0
11/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	220.8800	197.0200	0.2209	0.1970	800
11/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4012.5700	4191.6600	4.0126	4.1917	1,640
11/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	104.5300	92.4700	0.1045	0.0925	0
11/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5248.3700	5435.2600	5.2484	5.4353	2,280
11/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	33.1500	28.8900	0.0332	0.0289	0
11/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9098.0700	9289.1700	9.0981	9.2892	0
11/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.3000	0.2500	0.0003	0.0003	1,640
11/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10440.9600	10632.1000	10.4410	10.6321	0
11/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	2,280
11/02/2025	2030 On 07-August-25			Bond Future	9.3057	9.2500	95.5700	95.7645	47,294

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11/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	536.6400	594.6500	0.5366	0.5947	300
11/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2604.6900	2468.1300	2.6047	2.4681	0
11/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1246.4100	1344.5400	1.2464	1.3445	300
11/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1545.7400	1449.3000	1.5457	1.4493	0
11/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2503.7900	2643.0100	2.5038	2.6430	0
11/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	766.5100	711.1600	0.7665	0.7112	300
11/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4282.5400	4452.4200	4.2825	4.4524	1,054
11/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	296.8500	272.1600	0.2969	0.2722	0
11/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6129.3400	6315.1400	6.1293	6.3151	0
11/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	89.9400	81.1700	0.0899	0.0812	0
11/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9222.3700	9415.9700	9.2224	9.4160	0
11/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	8.1400	7.1700	0.0081	0.0072	1,054
11/02/2025	2030 On 06-November-25			Bond Future	9.4059	9.3463	97.4107	97.6088	0
11/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	690.1700	751.3400	0.6902	0.7513	300
11/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3000.1400	2863.2800	3.0001	2.8633	0
11/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1379.3200	1473.3300	1.3793	1.4733	300
11/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1998.7700	1894.7500	1.9988	1.8948	0
11/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1955.3800	2069.2000	1.9554	2.0692	0
11/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1511.7600	1427.5500	1.5118	1.4276	0
11/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3125.4500	3267.4000	3.1255	3.2674	0
11/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	920.5500	864.4700	0.9206	0.8645	300
11/02/2025	2030 On 05-February-26			Bond Future	9.5246	9.4606	95.2701	95.4717	0
11/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1818.1200	1923.3500	1.8181	1.9234	0
11/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1926.8800	1830.5500	1.9269	1.8306	0
11/02/2025	2030 On 07-May-26			Bond Future	9.6918	9.6228	97.0271	97.2320	0
11/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1509.2000	1602.3200	1.5092	1.6023	0
11/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2409.6200	2297.8400	2.4096	2.2978	0
11/02/2025	2032 On 06-February-25			Bond Future	11.7200	11.7200	86.5478	86.5478	0
11/02/2025	2032 On 08-May-25			Bond Future	9.9184	9.8723	92.7701	92.9847	126,928
11/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	437.8900	496.4200	0.4379	0.4964	300
11/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2887.3800	2731.3100	2.8874	2.7313	0
11/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	461.1800	521.8500	0.4612	0.5219	800
11/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2814.6500	2660.7200	2.8147	2.6607	0
11/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1322.1100	1439.4400	1.3221	1.4394	300

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11/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1407.6200	1310.3500	1.4076	1.3104	0
11/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1370.7300	1490.3900	1.3707	1.4904	800
11/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1363.2500	1268.3100	1.3633	1.2683	0
11/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2396.6600	2553.5400	2.3967	2.5535	0
11/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	735.4900	677.7700	0.7355	0.6778	300
11/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4684.1100	4879.3900	4.6841	4.8794	0
11/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	218.8000	199.4800	0.2188	0.1995	0
11/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4920.2400	5117.6300	4.9202	5.1176	0
11/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	193.6800	176.4700	0.1937	0.1765	800
11/02/2025	2032 On 07-August-25			Bond Future	10.0181	9.9697	94.5793	94.7978	0
11/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	753.7000	820.2800	0.7537	0.8203	300
11/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3593.7700	3441.8300	3.5938	3.4418	0
11/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1621.3900	1730.2300	1.6214	1.7302	300
11/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2155.6100	2045.9300	2.1556	2.0459	0
11/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3505.4100	3665.6200	3.5054	3.6656	0
11/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	972.8000	914.4900	0.9728	0.9145	300
11/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8612.2700	8819.5200	8.6123	8.8195	0
11/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	164.3400	153.0700	0.1643	0.1531	0
11/02/2025	2032 On 06-November-25			Bond Future	10.1325	10.0815	92.2397	92.4621	0
11/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	948.2900	1017.3400	0.9483	1.0173	300
11/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4215.3500	4061.9400	4.2154	4.0619	0
11/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1791.2600	1895.2100	1.7913	1.8952	300
11/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2812.5300	2694.0200	2.8125	2.6940	0
11/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3033.6300	3172.0500	3.0336	3.1721	0
11/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1789.8500	1705.8100	1.7899	1.7058	0
11/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4401.7200	4565.3400	4.4017	4.5653	0
11/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1170.5600	1111.7200	1.1706	1.1117	300
11/02/2025	2032 On 05-February-26			Bond Future	10.2601	10.2065	94.0073	94.2337	0
11/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2507.6200	2623.7800	2.5076	2.6238	0
11/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2930.8000	2820.5200	2.9308	2.8205	0
11/02/2025	2032 On 07-May-26			Bond Future	10.4140	10.3574	91.5816	91.8118	0
11/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2358.6000	2467.7500	2.3586	2.4678	0
11/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3480.5200	3359.4200	3.4805	3.3594	0
11/02/2025	2033 On 06-February-25			Bond Future	124.9400	124.9400	124.9400	124.9400	0

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11/02/2025	2033 On 08-May-25			Bond Future	129.0530	128.9701	129.0530	128.9701	9,712
11/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1566.9700	1649.9400	1.5670	1.6499	0
11/02/2025	2033 On 07-August-25			Bond Future	131.6014	131.5163	131.6014	131.5163	0
11/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2951.4000	2866.3300	2.9514	2.8663	0
11/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2033 On 06-November-25			Bond Future	132.6393	132.5519	132.6393	132.5519	0
11/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	500.7000	588.0600	0.5007	0.5881	0
11/02/2025	2033 On 05-February-26			Bond Future	135.2141	135.1248	135.2141	135.1248	0
11/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2334.1200	2244.7500	2.3341	2.2448	0
11/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2033 On 07-May-26			Bond Future	136.1883	136.0969	136.1883	136.0969	0
11/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1028.3300	936.9200	1.0283	0.9369	0
11/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2037 On 06-February-25			Bond Future	12.7600	12.7600	74.4607	74.4607	0
11/02/2025	2037 On 08-May-25			Bond Future	11.0721	11.0163	85.7072	86.0266	63,566
11/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	553.9500	638.5700	0.5540	0.6386	300
11/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3909.0300	3674.2000	3.9090	3.6742	0
11/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1632.4900	1799.2500	1.6325	1.7993	300
11/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2045.3200	1892.6300	2.0453	1.8926	0
11/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3189.1500	3421.3800	3.1892	3.4214	0
11/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	1017.0900	929.8700	1.0171	0.9299	300
11/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6615.5100	6909.4600	6.6155	6.9095	0
11/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	260.1300	234.6300	0.2601	0.2346	0
11/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	7993.8900	8299.6200	7.9939	8.2996	15,000
11/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	130.0200	116.3000	0.1300	0.1163	0
11/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11471.5600	11788.9300	11.4716	11.7889	7,500
11/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	17.0300	14.9500	0.0170	0.0150	0
11/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11699.7400	12017.3900	11.6997	12.0174	7,500
11/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	14.6500	12.8500	0.0147	0.0129	0
11/02/2025	2037 On 07-August-25			Bond Future	11.1918	11.1337	83.1180	83.4434	73,915
11/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	698.0500	776.0500	0.6981	0.7761	2,541
11/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5656.0700	5408.6600	5.6561	5.4087	0

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11/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	944.5000	1040.5700	0.9445	1.0406	300
11/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4940.3600	4711.0200	4.9404	4.7110	0
11/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1032.3500	1134.3200	1.0324	1.1343	2,341
11/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4730.5300	4507.0900	4.7305	4.5071	0
11/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1202.8200	1315.5500	1.2028	1.3156	200
11/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4368.7300	4156.0500	4.3687	4.1561	0
11/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2044.5200	2200.7100	2.0445	2.2007	300
11/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3126.2000	2956.9800	3.1262	2.9570	0
11/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2236.6800	2401.0900	2.2367	2.4011	0
11/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2921.2700	2760.2700	2.9213	2.7603	2,541
11/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3319.1300	3521.8500	3.3191	3.5219	0
11/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2057.1500	1934.4600	2.0572	1.9345	2,541
11/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4759.1600	4998.1000	4.7592	4.9981	0
11/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1349.5200	1263.0500	1.3495	1.2631	2,541
11/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4797.2500	5036.9800	4.7973	5.0370	0
11/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1334.9400	1249.2600	1.3349	1.2493	300
11/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6145.8400	6409.2700	6.1458	6.4093	0
11/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	921.7800	859.8000	0.9218	0.8598	2,541
11/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9647.0800	9949.0300	9.6471	9.9490	0
11/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	301.6100	278.1500	0.3016	0.2782	0
11/02/2025	2037 On 06-November-25			Bond Future	11.3130	11.2527	84.7185	85.0500	0
11/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1246.9800	1348.6300	1.2470	1.3486	300
11/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5874.9500	5645.1700	5.8750	5.6452	0
11/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2327.3400	2478.3300	2.3273	2.4783	300
11/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4067.8300	3887.3900	4.0678	3.8874	0
11/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4189.8700	4397.7800	4.1899	4.3978	0
11/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2478.0300	2354.5100	2.4780	2.3545	0
11/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6067.1900	6312.8500	6.0672	6.3129	0
11/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1602.4500	1516.6800	1.6025	1.5167	300
11/02/2025	2037 On 05-February-26			Bond Future	11.4452	11.3825	82.0836	82.4212	0
11/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2421.5500	2562.5100	2.4216	2.5625	1,970
11/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5419.7900	5223.1700	5.4198	5.2232	0
11/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3158.5200	3323.8400	3.1585	3.3238	0
11/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4488.6100	4316.3500	4.4886	4.3164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6487.1900	6726.1000	6.4872	6.7261	0
11/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2224.8400	2126.1700	2.2248	2.1262	1,970
11/02/2025	2037 On 07-May-26			Bond Future	11.6000	11.5347	83.5957	83.9392	0
11/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3453.3300	3620.8800	3.4533	3.6209	0
11/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4939.5500	4763.5800	4.9396	4.7636	0
11/02/2025	2038 On 06-February-25			Bond Future	135.2300	135.2300	135.2300	135.2300	0
11/02/2025	2038 On 08-May-25			Bond Future	140.2888	139.8502	140.2888	139.8502	2,940
11/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	608.8200	170.2400	0.6088	0.1702	0
11/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2038 On 07-August-25			Bond Future	140.9407	140.4933	140.9407	140.4933	0
11/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1380.6700	933.3000	1.3807	0.9333	0
11/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2038 On 06-November-25			Bond Future	143.6900	143.2333	143.6900	143.2333	0
11/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	190.0400	646.7300	0.1900	0.6467	0
11/02/2025	2038 On 05-February-26			Bond Future	144.3210	143.8553	144.3210	143.8553	0
11/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1121.0200	655.2800	1.1210	0.6553	0
11/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2038 On 07-May-26			Bond Future	147.0215	146.5464	147.0215	146.5464	0
11/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2491.5400	2016.3700	2.4915	2.0164	0
11/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2040 On 06-February-25			Bond Future	12.9500	12.9500	74.4254	74.4254	0
11/02/2025	2040 On 08-May-25			Bond Future	11.4048	11.3698	85.5407	85.7562	31,866
11/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7297.7500	7499.0800	7.2978	7.4991	0
11/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	256.6200	242.4400	0.2566	0.2424	0
11/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	7888.0800	8092.1700	7.8881	8.0922	15,000
11/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	206.6700	195.2500	0.2067	0.1953	0
11/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11195.6500	11408.8600	11.1957	11.4089	7,500
11/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	38.3700	36.0700	0.0384	0.0361	0
11/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11532.6100	11746.2100	11.5326	11.7462	7,500
11/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	31.6900	29.7800	0.0317	0.0298	0
11/02/2025	2040 On 07-August-25			Bond Future	11.5267	11.4904	82.6976	82.9170	37,840
11/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10056.0900	10258.8900	10.0561	10.2589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	380.7400	364.1000	0.3807	0.3641	0
11/02/2025	2040 On 06-November-25			Bond Future	11.6495	11.6118	84.2899	84.5133	0
11/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4070.7300	4205.9100	4.0707	4.2059	0
11/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2954.3600	2866.1500	2.9544	2.8662	0
11/02/2025	2040 On 05-February-26			Bond Future	11.7825	11.7434	81.3961	81.6235	0
11/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3382.7100	3494.1100	3.3827	3.4941	0
11/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	5107.0500	4991.0100	5.1071	4.9910	0
11/02/2025	2040 On 07-May-26			Bond Future	11.9358	11.8951	82.8949	83.1262	0
11/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3793.2100	3908.6000	3.7932	3.9086	0
11/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5324.4200	5208.4700	5.3244	5.2085	0
11/02/2025	2044 On 06-February-25			Bond Future	13.0200	13.0200	70.4591	70.4591	0
11/02/2025	2044 On 08-May-25		Call	Bond Future	0.0200	0.0300	0.0000	0.0000	0
11/02/2025	2044 On 08-May-25			Bond Future	11.5564	11.5162	81.1159	81.3689	72,418
11/02/2025	2044 On 08-May-25		Put	Bond Future	18884.0900	18631.1500	18.8841	18.6312	0
11/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	399.9500	451.4000	0.4000	0.4514	9,000
11/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	5044.5200	4843.0200	5.0445	4.8430	0
11/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	492.5000	552.1300	0.4925	0.5521	2,490
11/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4657.5100	4464.1900	4.6575	4.4642	0
11/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1384.0100	1500.6600	1.3840	1.5007	9,000
11/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2697.2900	2560.9900	2.6973	2.5610	0
11/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2335.1700	2490.4400	2.3352	2.4904	0
11/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1750.8400	1653.1600	1.7508	1.6532	2,490
11/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2743.4800	2911.3500	2.7435	2.9114	0
11/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1481.5000	1396.4200	1.4815	1.3964	9,000
11/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5542.5600	5762.1300	5.5426	5.7621	0
11/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	520.6500	487.2700	0.5207	0.4873	2,490
11/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7090.3300	7323.6400	7.0903	7.3236	0
11/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	299.2200	279.5800	0.2992	0.2796	0
11/02/2025	2044 On 07-August-25			Bond Future	11.6741	11.6324	78.3119	78.5696	16
11/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9752.0600	9986.1700	9.7521	9.9862	0
11/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	478.1700	454.6100	0.4782	0.4546	0
11/02/2025	2044 On 06-November-25			Bond Future	11.7920	11.7488	79.8197	80.0820	0
11/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	3912.1500	4063.6500	3.9122	4.0637	0
11/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3381.2300	3270.3600	3.3812	3.2704	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	2044 On 05-February-26			Bond Future	11.9192	11.8745	76.9653	77.2325	0
11/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3293.6300	3420.2300	3.2936	3.4202	0
11/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5480.9900	5340.4100	5.4810	5.3404	0
11/02/2025	2044 On 07-May-26			Bond Future	12.0646	12.0181	78.3824	78.6542	0
11/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4010.2300	4146.5300	4.0102	4.1465	0
11/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5579.6100	5444.1100	5.5796	5.4441	0
11/02/2025	2046 On 06-February-25			Bond Future	114.0100	114.0100	114.0100	114.0100	0
11/02/2025	2046 On 08-May-25			Bond Future	119.7449	119.7544	119.7449	119.7544	19,628
11/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2225.1300	2215.5900	2.2251	2.2156	0
11/02/2025	2046 On 07-August-25			Bond Future	122.1092	122.1186	122.1092	122.1186	0
11/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3419.2300	3428.6100	3.4192	3.4286	0
11/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2046 On 06-November-25			Bond Future	122.2431	122.2517	122.2431	122.2517	0
11/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3166.9100	3158.3000	3.1669	3.1583	0
11/02/2025	2046 On 05-February-26			Bond Future	124.6151	124.6236	124.6151	124.6236	0
11/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2965.1400	2973.5500	2.9651	2.9736	0
11/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2046 On 07-May-26			Bond Future	124.6596	124.6683	124.6596	124.6683	0
11/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	290.3600	281.7100	0.2904	0.2817	0
11/02/2025	2050 On 06-February-25			Bond Future	115.6000	115.6000	115.6000	115.6000	0
11/02/2025	2050 On 08-May-25			Bond Future	121.4041	121.2111	121.4041	121.2111	16,345
11/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	244.1100	51.0600	0.2441	0.0511	0
11/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2050 On 07-August-25			Bond Future	121.4417	121.2446	121.4417	121.2446	0
11/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1551.7100	1354.6300	1.5517	1.3546	0
11/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2050 On 06-November-25			Bond Future	123.8105	123.6091	123.8105	123.6091	0
11/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	609.5100	810.9000	0.6095	0.8109	0
11/02/2025	2050 On 05-February-26			Bond Future	123.8085	123.6028	123.8085	123.6028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	988.4800	782.8200	0.9885	0.7828	0
11/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	2050 On 07-May-26			Bond Future	126.1246	125.9145	126.1246	125.9145	0
11/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	2054.5700	1844.5300	2.0546	1.8445	0
11/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	AL37 On 06-February-25			Index Future	1074.0060	1074.0060	1074.0060	1,074.0060	0
11/02/2025	AL37 On 08-May-25			Index Future	1092.5770	1094.8320	1092.5770	1,094.8320	0
11/02/2025	AL37 On 07-August-25			Index Future	1113.8960	1116.1920	1113.8960	1,116.1920	0
11/02/2025	AL37 On 06-November-25			Index Future	1135.3830	1137.7190	1135.3830	1,137.7190	0
11/02/2025	AL37 On 05-February-26			Index Future	1157.1860	1159.5640	1157.1860	1,159.5640	0
11/02/2025	AL37 On 07-May-26			Index Future	1178.6360	1181.0540	1178.6360	1,181.0540	0
11/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
11/02/2025	AL7T On 08-May-25			Index Future	1305.6840	1309.8070	1305.6840	1,309.8070	0
11/02/2025	AL7T On 07-August-25			Index Future	1331.1620	1335.3610	1331.1620	1,335.3610	0
11/02/2025	AL7T On 06-November-25			Index Future	1356.8390	1361.1150	1356.8390	1,361.1150	0
11/02/2025	AL7T On 05-February-26			Index Future	1382.8940	1387.2490	1382.8940	1,387.2490	0
11/02/2025	AL7T On 07-May-26			Index Future	1408.5280	1412.9590	1408.5280	1,412.9590	0
11/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
11/02/2025	ALBI On 08-May-25			Index Future	1122.2920	1125.0230	1122.2920	1,125.0230	94
11/02/2025	ALBI On 07-August-25			Index Future	1144.1910	1146.9720	1144.1910	1,146.9720	0
11/02/2025	ALBI On 06-November-25			Index Future	1166.2610	1169.0930	1166.2610	1,169.0930	0
11/02/2025	ALBI On 05-February-26			Index Future	1188.6570	1191.5400	1188.6570	1,191.5400	0
11/02/2025	ALBI On 07-May-26			Index Future	1210.6910	1213.6220	1210.6910	1,213.6220	0
11/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	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
11/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	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
11/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	ES33 On 06-February-25			Bond Future	13.3400	13.3400	73.7316	73.7316	0
11/02/2025	ES33 On 08-May-25			Bond Future	11.3387	11.2882	80.8198	81.0517	0
11/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6047.8300	6279.6800	6.0478	6.2797	0
11/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES33 On 07-August-25			Bond Future	11.4812	11.4284	82.4154	82.6516	0
11/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8610.8300	8847.0000	8.6108	8.8470	0
11/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES33 On 06-November-25			Bond Future	11.6424	11.5871	80.2261	80.4666	0
11/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1575.8700	1816.4100	1.5759	1.8164	0
11/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES33 On 05-February-26			Bond Future	11.8213	11.7634	81.7814	82.0263	0
11/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1414.0700	1169.1400	1.4141	1.1691	0
11/02/2025	ES33 On 07-May-26			Bond Future	12.0205	11.9598	79.5121	79.7613	0
11/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1368.4000	1119.2000	1.3684	1.1192	0
11/02/2025	ES42 On 06-February-25			Bond Future	13.7100	13.7100	68.3935	68.3935	0
11/02/2025	ES42 On 08-May-25			Bond Future	11.9075	11.8726	75.8192	76.0221	0
11/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7188.3500	7391.1900	7.1884	7.3912	0
11/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES42 On 07-August-25			Bond Future	12.0322	11.9960	77.3156	77.5222	0
11/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9043.4600	9250.0100	9.0435	9.2500	0
11/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES42 On 06-November-25			Bond Future	12.1682	12.1307	74.5574	74.7677	0
11/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1223.5100	1433.8400	1.2235	1.4338	0
11/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES42 On 05-February-26			Bond Future	12.3112	12.2723	76.0012	76.2154	0
11/02/2025	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
11/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2598.5200	2384.3000	2.5985	2.3843	0
11/02/2025	ES42 On 07-May-26			Bond Future	12.4729	12.4324	73.1540	73.3719	0
11/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1487.4100	1269.5400	1.4874	1.2695	0
11/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
11/02/2025	GOVI On 08-May-25			GOVI	1105.3810	1108.0620	1105.3810	1,108.0620	631
11/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	833810.0000	860620.0000	83.3810	86.0620	0
11/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	GOVI On 07-August-25			GOVI	1126.9500	1129.6810	1126.9500	1,129.6810	0
11/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1159500.0000	1186810.0000	115.9500	118.6810	0
11/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	GOVI On 06-November-25			GOVI	1148.6880	1151.4680	1148.6880	1,151.4680	0
11/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	366880.0000	394680.0000	36.6880	39.4680	0
11/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	GOVI On 05-February-26			GOVI	1170.7460	1173.5770	1170.7460	1,173.5770	0
11/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	207460.0000	235770.0000	20.7460	23.5770	0
11/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	GOVI On 07-May-26			GOVI	1192.4480	1195.3260	1192.4480	1,195.3260	0
11/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	154480.0000	183260.0000	15.4480	18.3260	0
11/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
11/02/2025	IGOV On 08-May-25			Index Future	378.3140	378.0590	378.3140	378.0590	886
11/02/2025	IGOV On 07-August-25			Index Future	385.7870	385.5260	385.7870	385.5260	0
11/02/2025	IGOV On 06-November-25			Index Future	393.3180	393.0500	393.3180	393.0500	0
11/02/2025	IGOV On 05-February-26			Index Future	400.9580	400.6840	400.9580	400.6840	0
11/02/2025	IGOV On 07-May-26			Index Future	408.4760	408.1960	408.4760	408.1960	0
11/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/02/2025	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
11/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/02/2025	R033 On 06-February-25			Bond Future	10.3300	10.3300	101.8705	101.8705	0
11/02/2025	R033 On 08-May-25			Bond Future	10.1491	10.1031	100.3570	100.6015	9,365
11/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2115.1700	2274.1100	2.1152	2.2741	0
11/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1160.1000	1074.5500	1.1601	1.0746	0
11/02/2025	R033 On 07-August-25			Bond Future	10.2540	10.2059	102.3140	102.5630	0
11/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2402.4400	2545.0500	2.4024	2.5451	0
11/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	2011.0500	1904.6500	2.0111	1.9047	0
11/02/2025	R033 On 06-November-25			Bond Future	10.3728	10.3223	99.2404	99.4939	0
11/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2570.9100	2704.7500	2.5709	2.7048	0
11/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2785.9100	2666.2500	2.7859	2.6663	0
11/02/2025	R033 On 05-February-26			Bond Future	10.5040	10.4510	101.1418	101.3998	0
11/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3144.8900	3283.1700	3.1449	3.2832	0
11/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3212.9100	3093.1600	3.2129	3.0932	0
11/02/2025	R033 On 07-May-26			Bond Future	10.6597	10.6039	97.9632	98.2256	0
11/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2775.4400	2900.2500	2.7754	2.9003	0
11/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4100.5000	3962.9300	4.1005	3.9629	0
11/02/2025	R035 On 06-February-25			Bond Future	12.4100	12.4100	84.0211	84.0211	0
11/02/2025	R035 On 08-May-25			Bond Future	10.6257	10.5645	91.2552	91.5968	78,103

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	491.3600	579.3400	0.4914	0.5793	300
11/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3600.8400	3347.2400	3.6008	3.3472	0
11/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1175.5600	1330.2000	1.1756	1.3302	150
11/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2217.6200	2030.6800	2.2176	2.0307	0
11/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1545.3400	1726.2100	1.5453	1.7262	300
11/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1800.1600	1639.4500	1.8002	1.6395	0
11/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2770.7700	3012.5500	2.7708	3.0126	0
11/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	988.9600	889.1600	0.9890	0.8892	150
11/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	2998.5200	3248.5800	2.9985	3.2486	0
11/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	892.3400	800.8200	0.8923	0.8008	300
11/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4885.5900	5182.3800	4.8856	5.1824	400
11/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	397.7400	352.9500	0.3977	0.3530	0
11/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5973.7800	6286.0000	5.9738	6.2860	0
11/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	251.6800	222.3200	0.2517	0.2223	150
11/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6343.5500	6659.7500	6.3436	6.6598	0
11/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	215.4600	190.0800	0.2155	0.1901	0
11/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10638.7800	10976.5600	10.6388	10.9766	0
11/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	29.5500	25.7500	0.0296	0.0258	400
11/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13581.4400	13922.4500	13.5814	13.9225	0
11/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	4.0100	3.4400	0.0040	0.0034	400
11/02/2025	R035 On 07-August-25			Bond Future	10.7329	10.6692	93.0351	93.3831	0
11/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	926.3400	1030.8000	0.9263	1.0308	300
11/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4578.8000	4335.2700	4.5788	4.3353	0
11/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2010.5600	2180.5700	2.0106	2.1806	300
11/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2848.3800	2670.4000	2.8484	2.6704	0
11/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4351.7700	4602.4500	4.3518	4.6025	0
11/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1334.5000	1237.1900	1.3345	1.2372	8,500
11/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4502.3800	4756.6300	4.5024	4.7566	0
11/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1277.5300	1183.7900	1.2775	1.1838	300
11/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9935.9600	10260.6400	9.9360	10.2606	0
11/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	272.5600	249.2500	0.2726	0.2493	0
11/02/2025	R035 On 06-November-25			Bond Future	10.8548	10.7884	90.3218	90.6762	0
11/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	920.8400	1012.5400	0.9208	1.0125	2,000
11/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6142.3900	5879.6600	6.1424	5.8797	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1175.5600	1284.3400	1.1756	1.2843	300
11/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5427.9400	5182.2900	5.4279	5.1823	0
11/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1802.0600	1946.1800	1.8021	1.9462	2,000
11/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4210.7600	4000.4500	4.2108	4.0005	0
11/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2197.9700	2360.6800	2.1980	2.3607	300
11/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3675.9000	3484.1800	3.6759	3.4842	0
11/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3214.0200	3415.4600	3.2140	3.4155	250
11/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2709.6600	2556.6700	2.7097	2.5567	0
11/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4001.4900	4226.6100	4.0015	4.2266	0
11/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2190.7100	2061.4000	2.1907	2.0614	0
11/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4787.1700	5031.7900	4.7872	5.0318	0
11/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1797.3500	1687.5400	1.7974	1.6875	2,000
11/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4857.7900	5103.9900	4.8578	5.1040	0
11/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1766.4700	1658.2400	1.7665	1.6582	250
11/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5656.0100	5918.5300	5.6560	5.9185	0
11/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1458.7700	1366.8600	1.4588	1.3669	300
11/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6717.8600	6998.1800	6.7179	6.9982	0
11/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1140.8300	1066.7200	1.1408	1.0667	250
11/02/2025	R035 On 05-February-26			Bond Future	10.9893	10.9199	92.0531	92.4140	0
11/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3063.6600	3242.1500	3.0637	3.2422	0
11/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4105.1100	3922.6700	4.1051	3.9227	0
11/02/2025	R035 On 07-May-26			Bond Future	11.1368	11.0644	89.2464	89.6136	0
11/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3111.8700	3288.3700	3.1119	3.2884	0
11/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4525.8000	4335.0800	4.5258	4.3351	0
11/02/2025	R038 On 06-February-25			Bond Future	11.2400	11.2400	101.4996	101.4996	0
11/02/2025	R038 On 08-May-25			Bond Future	11.1334	11.0775	99.5053	99.8789	9,099
11/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2428.4000	2656.4400	2.4284	2.6564	0
11/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1720.6600	1575.0300	1.7207	1.5750	0
11/02/2025	R038 On 07-August-25			Bond Future	11.2515	11.1934	101.4457	101.8264	0
11/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2845.6700	3051.9800	2.8457	3.0520	0
11/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2920.6400	2746.2400	2.9206	2.7462	0
11/02/2025	R038 On 06-November-25			Bond Future	11.3806	11.3202	97.9138	98.3015	0
11/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2343.5300	2508.1900	2.3435	2.5082	1,770
11/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4957.0900	4734.0500	4.9571	4.7341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3121.9200	3317.0900	3.1219	3.3171	0
11/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	4027.5700	3835.0400	4.0276	3.8350	0
11/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7427.4500	7723.7800	7.4275	7.7238	0
11/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1620.6700	1529.3000	1.6207	1.5293	1,770
11/02/2025	R038 On 05-February-26			Bond Future	11.5190	11.4561	99.7892	100.1841	0
11/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4131.7800	4339.6600	4.1318	4.3397	0
11/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4627.8100	4440.8400	4.6278	4.4408	0
11/02/2025	R038 On 07-May-26			Bond Future	11.6756	11.6101	96.1435	96.5453	0
11/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3951.5300	4147.3500	3.9515	4.1474	0
11/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5657.2500	5451.2800	5.6573	5.4513	0
11/02/2025	R053 On 06-February-25			Bond Future	12.9400	12.9400	94.3803	94.3803	0
11/02/2025	R053 On 08-May-25			Bond Future	11.4578	11.4227	102.7309	103.0279	22,674
11/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9529.4300	9805.6000	9.5294	9.8056	0
11/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	365.7900	344.9600	0.3658	0.3450	0
11/02/2025	R053 On 07-August-25			Bond Future	11.5632	11.5269	104.7342	105.0365	0
11/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12588.6100	12861.8400	12.5886	12.8618	0
11/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	688.5100	659.4100	0.6885	0.6594	0
11/02/2025	R053 On 06-November-25			Bond Future	11.6770	11.6393	100.8871	101.1951	0
11/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5007.6300	5186.0400	5.0076	5.1860	0
11/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4334.7800	4205.2400	4.3348	4.2052	0
11/02/2025	R053 On 05-February-26			Bond Future	11.7973	11.7582	102.8195	103.1329	0
11/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4121.5800	4271.3200	4.1216	4.2713	0
11/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6635.8900	6472.1900	6.6359	6.4722	0
11/02/2025	R053 On 07-May-26			Bond Future	11.9312	11.8906	98.8521	99.1710	0
11/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5079.3100	5240.0400	5.0793	5.2400	0
11/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	7002.3300	6844.1600	7.0023	6.8442	0
11/02/2025	R186 On 06-February-25			Bond Future	9.0300	9.0300	103.9391	103.9391	0
11/02/2025	R186 On 08-May-25			Bond Future	8.3256	8.2913	107.3159	107.3676	154,610
11/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	436.7400	470.6500	0.4367	0.4707	0
11/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	218.9500	201.1300	0.2190	0.2011	0
11/02/2025	R186 On 07-August-25			Bond Future	8.4100	8.3692	104.1000	104.1524	0
11/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1204.3400	1246.6400	1.2043	1.2466	1,983
11/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	171.5400	161.4200	0.1715	0.1614	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1712.3100	1758.8100	1.7123	1.7588	0
11/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	99.4400	93.5200	0.0994	0.0935	0
11/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2377.1200	2426.4900	2.3771	2.4265	0
11/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	51.9000	48.8500	0.0519	0.0489	1,983
11/02/2025	R186 On 06-November-25			Bond Future	8.5511	8.5007	106.1053	106.1584	447
11/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	229.7800	248.8400	0.2298	0.2488	0
11/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	675.4100	641.3600	0.6754	0.6414	0
11/02/2025	R186 On 05-February-26			Bond Future	8.7948	8.7294	102.8316	102.8854	0
11/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	289.8300	311.9500	0.2898	0.3120	0
11/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	590.6300	558.9200	0.5906	0.5589	0
11/02/2025	R186 On 07-May-26			Bond Future	9.3747	9.2818	104.7278	104.7822	0
11/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	181.2800	199.8100	0.1813	0.1998	0
11/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	583.4800	547.6200	0.5835	0.5476	0
11/02/2025	R202 On 06-February-25			Bond Future	266.7900	266.7900	266.7900	266.7900	0
11/02/2025	R202 On 08-May-25			Bond Future	271.5276	272.3497	271.5276	272.3497	1,084
11/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	39.6500	0.0000	0.0397	0
11/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	782.3700	0.0000	0.7824	0.0000	0
11/02/2025	R202 On 07-August-25			Bond Future	271.6706	272.5086	271.6706	272.5086	0
11/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	70.5700	908.6200	0.0706	0.9086	0
11/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R202 On 06-November-25			Bond Future	276.9701	277.8236	276.9701	277.8236	0
11/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	1330.1300	2183.5600	1.3301	2.1836	0
11/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R202 On 05-February-26			Bond Future	277.0268	277.8955	277.0268	277.8955	0
11/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	75.5200	0.0000	0.0755	0
11/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	793.2200	0.0000	0.7932	0.0000	0
11/02/2025	R202 On 07-May-26			Bond Future	282.2104	283.0943	282.2104	283.0943	0
11/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	4660.3800	5544.3300	4.6604	5.5443	0
11/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R209 On 06-February-25			Bond Future	12.4400	12.4400	65.5079	65.5079	0
11/02/2025	R209 On 08-May-25			Bond Future	10.8648	10.8141	71.6754	71.9298	16,471
11/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5149.1500	5380.0300	5.1492	5.3800	0
11/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	253.5600	230.0700	0.2536	0.2301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R209 On 07-August-25			Bond Future	10.9685	10.9160	73.0731	73.3323	0
11/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8134.9300	8371.7500	8.1349	8.3718	0
11/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	340.0700	317.7200	0.3401	0.3177	0
11/02/2025	R209 On 06-November-25			Bond Future	11.0823	11.0278	71.3282	71.5921	0
11/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3196.3300	3354.1000	3.1963	3.3541	0
11/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2297.4000	2191.2600	2.2974	2.1913	0
11/02/2025	R209 On 05-February-26			Bond Future	11.2046	11.1480	72.6951	72.9638	0
11/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2695.0800	2824.8700	2.6951	2.8249	0
11/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	4011.8600	3872.9000	4.0119	3.8729	0
11/02/2025	R209 On 07-May-26			Bond Future	11.3438	11.2850	70.8848	71.1582	0
11/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2952.9100	3086.3500	2.9529	3.0864	0
11/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4237.9600	4097.9600	4.2380	4.0980	0
11/02/2025	R210 On 06-February-25			Bond Future	239.6100	239.6100	239.6100	239.6100	0
11/02/2025	R210 On 08-May-25			Bond Future	244.6053	244.4831	244.6053	244.4831	1,398
11/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3424.6800	3546.8900	3.4247	3.5469	0
11/02/2025	R210 On 07-August-25			Bond Future	249.4351	249.3098	249.4351	249.3098	0
11/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	995.1400	869.7600	0.9951	0.8698	0
11/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R210 On 06-November-25			Bond Future	250.8935	250.7640	250.8935	250.7640	0
11/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1246.5100	1376.0000	1.2465	1.3760	0
11/02/2025	R210 On 05-February-26			Bond Future	255.7630	255.6303	255.7630	255.6303	0
11/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2663.0300	2530.2600	2.6630	2.5303	0
11/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R210 On 07-May-26			Bond Future	257.0836	256.9480	257.0836	256.9480	0
11/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1683.5600	1548.0000	1.6836	1.5480	0
11/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/02/2025	R213 On 06-February-25			Bond Future	11.3500	11.3500	84.4966	84.4966	0
11/02/2025	R213 On 08-May-25			Bond Future	9.5927	9.5411	90.0581	90.2678	101,769
11/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3865.3200	4054.5300	3.8653	4.0545	0
11/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	197.0300	176.5100	0.1970	0.1765	0
11/02/2025	R213 On 07-August-25			Bond Future	9.6829	9.6285	91.8147	92.0283	17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7479.8000	7682.6800	7.4798	7.6827	0
11/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	132.1800	121.4900	0.1322	0.1215	0
11/02/2025	R213 On 06-November-25			Bond Future	9.7937	9.7362	90.0301	90.2474	0
11/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2490.3000	2623.4900	2.4903	2.6235	0
11/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1529.8600	1445.6800	1.5299	1.4457	0
11/02/2025	R213 On 05-February-26			Bond Future	9.9214	9.8604	91.7563	91.9776	0
11/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2169.9600	2286.3300	2.1700	2.2863	0
11/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2283.8500	2178.9400	2.2839	2.1789	0
11/02/2025	R213 On 07-May-26			Bond Future	10.0714	10.0067	89.8974	90.1224	0
11/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1870.5200	1975.5600	1.8705	1.9756	0
11/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2817.8500	2697.8900	2.8179	2.6979	0
11/02/2025	R214 On 06-February-25			Bond Future	12.7100	12.7100	60.8406	60.8406	0
11/02/2025	R214 On 08-May-25			Bond Future	11.3022	11.2672	66.2768	66.4630	16,424
11/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5694.1800	5866.5500	5.6942	5.8666	0
11/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	231.6900	217.8700	0.2317	0.2179	0
11/02/2025	R214 On 07-August-25			Bond Future	11.4035	11.3674	67.5696	67.7592	0
11/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	7908.6900	8080.1800	7.9087	8.0802	0
11/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	426.1600	408.0200	0.4262	0.4080	0
11/02/2025	R214 On 06-November-25			Bond Future	11.5152	11.4778	65.5713	65.7644	0
11/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3193.7000	3307.6000	3.1937	3.3076	0
11/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2554.7000	2475.5400	2.5547	2.4755	0
11/02/2025	R214 On 05-February-26			Bond Future	11.6355	11.5969	66.8282	67.0248	0
11/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2626.1500	2717.9400	2.6262	2.7179	0
11/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4573.0800	4468.2800	4.5731	4.4683	0
11/02/2025	R214 On 07-May-26			Bond Future	11.7639	11.7238	64.7616	64.9616	0
11/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3250.1600	3351.1600	3.2502	3.3512	0
11/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4432.0000	4333.0600	4.4320	4.3331	0
11/02/2025	R248 On 06-February-25			Bond Future	12.9100	12.9100	73.5322	73.5322	0
11/02/2025	R248 On 08-May-25			Bond Future	11.4803	11.4505	79.8139	80.0088	269,320
11/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7038.5300	7219.9100	7.0385	7.2199	0
11/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	281.1600	267.6800	0.2812	0.2677	0
11/02/2025	R248 On 07-August-25			Bond Future	11.5850	11.5542	81.3707	81.5691	0
11/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9850.7200	10031.2600	9.8507	10.0313	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	514.0000	496.1200	0.5140	0.4961	0
11/02/2025	R248 On 06-November-25			Bond Future	11.6997	11.6677	78.4959	78.6979	0
11/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3723.4000	3838.8700	3.7234	3.8389	0
11/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3469.7300	3383.2300	3.4697	3.3832	0
11/02/2025	R248 On 05-February-26			Bond Future	11.8232	11.7901	80.0001	80.2058	0
11/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3172.5100	3269.4500	3.1725	3.2695	0
11/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5479.8900	5371.1800	5.4799	5.3712	0
11/02/2025	R248 On 07-May-26			Bond Future	11.9542	11.9199	77.0337	77.2428	0
11/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4039.3600	4146.0700	4.0394	4.1461	0
11/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5485.9900	5383.5800	5.4860	5.3836	0
11/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0