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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	2029 On 08-May-25			Bond Future	136.4410	136.5023	136.4410	136.5023	5,933
10/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1408.9700	1347.7400	1.4090	1.3477	0
10/03/2025	2029 On 07-August-25			Bond Future	139.1239	139.1862	139.1239	139.1862	0
10/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1713.9300	1776.2000	1.7139	1.7762	0
10/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2029 On 06-November-25			Bond Future	140.4050	140.4680	140.4050	140.4680	68
10/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	614.9600	677.9800	0.6150	0.6780	0
10/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2029 On 05-February-26			Bond Future	143.0985	143.1623	143.0985	143.1623	0
10/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	2988.4500	3052.2500	2.9885	3.0523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2029 On 07-May-26			Bond Future	144.3138	144.3781	144.3138	144.3781	0
10/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2493.8400	2558.1100	2.4938	2.5581	0
10/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2030 On 08-May-25			Bond Future	9.0849	9.1485	98.1431	97.9097	65,359
10/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	224.3900	190.8800	0.2244	0.1909	800
10/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1726.9900	1926.9100	1.7270	1.9269	0
10/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	260.7800	222.6500	0.2608	0.2227	300
10/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1613.6500	1808.9500	1.6137	1.8090	0
10/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	550.5100	480.0200	0.5505	0.4800	1,320
10/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1047.9200	1210.8600	1.0479	1.2109	0
10/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	983.2000	874.6900	0.9832	0.8747	800
10/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	634.3800	759.3000	0.6344	0.7593	0
10/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1072.2400	957.0400	1.0722	0.9570	300
10/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	577.1800	695.4100	0.5772	0.6954	0
10/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1654.5700	1503.2800	1.6546	1.5033	680
10/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	323.9500	406.0900	0.3240	0.4061	0
10/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1909.4900	1745.8100	1.9095	1.7458	0
10/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	254.3700	324.1200	0.2544	0.3241	300
10/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3127.0700	2924.0200	3.1271	2.9240	0
10/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	81.4800	111.8600	0.0815	0.1119	0
10/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3324.8900	3117.7800	3.3249	3.1178	0
10/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	67.6300	93.9500	0.0676	0.0940	800
10/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4399.1500	4176.9400	4.3992	4.1769	1,640
10/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	22.9700	34.1900	0.0230	0.0342	0
10/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5687.4900	5456.8400	5.6875	5.4568	2,280
10/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	4.1300	6.9100	0.0041	0.0069	0
10/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9565.9100	9332.4900	9.5659	9.3325	0
10/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,640
10/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10909.0600	10675.6300	10.9091	10.6756	0
10/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
10/03/2025	2030 On 07-August-25			Bond Future	9.1716	9.2396	96.0388	95.8008	47,294
10/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	489.6700	433.4900	0.4897	0.4335	300
10/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2088.8500	2270.7400	2.0889	2.2707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1258.9500	1148.4700	1.2590	1.1485	300
10/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1089.4100	1217.0000	1.0894	1.2170	0
10/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2651.3300	2482.4000	2.6513	2.4824	0
10/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	445.1800	514.3200	0.4452	0.5143	300
10/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4599.2000	4389.9000	4.5992	4.3899	1,054
10/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	144.6400	173.4100	0.1446	0.1734	0
10/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6540.1500	6310.6200	6.5402	6.3106	0
10/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	31.8800	40.4200	0.0319	0.0404	0
10/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9684.5300	9447.0600	9.6845	9.4471	0
10/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.4300	2.0300	0.0014	0.0020	1,054
10/03/2025	2030 On 06-November-25			Bond Future	9.2625	9.3354	97.8880	97.6451	0
10/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	643.2500	579.7800	0.6433	0.5798	300
10/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2475.9000	2655.3500	2.4759	2.6554	0
10/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1378.6400	1271.3400	1.3786	1.2713	300
10/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1520.7700	1656.3900	1.5208	1.6564	0
10/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2006.8600	1872.2900	2.0069	1.8723	0
10/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1085.9200	1194.2700	1.0859	1.1943	0
10/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3278.9400	3105.8200	3.2789	3.1058	0
10/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	596.7200	666.5200	0.5967	0.6665	300
10/03/2025	2030 On 05-February-26			Bond Future	9.3775	9.4559	95.7341	95.4863	0
10/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1882.7400	1758.9100	1.8827	1.7589	0
10/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1527.4800	1651.4800	1.5275	1.6515	0
10/03/2025	2030 On 07-May-26			Bond Future	9.5335	9.6183	97.4981	97.2453	0
10/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1618.2000	1508.0800	1.6182	1.5081	0
10/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2047.6300	2190.2700	2.0476	2.1903	0
10/03/2025	2032 On 08-May-25			Bond Future	9.8223	9.8957	93.2183	92.8756	127,136
10/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	263.5700	215.5300	0.2636	0.2155	300
10/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2264.9100	2559.5500	2.2649	2.5596	0
10/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	285.9800	234.5500	0.2860	0.2346	800
10/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2191.3000	2482.5500	2.1913	2.4826	0
10/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1241.1900	1084.3100	1.2412	1.0843	300
10/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	878.5500	1064.3500	0.8786	1.0644	0
10/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1297.7600	1136.2100	1.2978	1.1362	800
10/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	842.1300	1023.2600	0.8421	1.0233	0

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10/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2485.7500	2249.6000	2.4858	2.2496	0
10/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	376.4300	482.9600	0.3764	0.4830	300
10/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4994.2500	4684.7700	4.9943	4.6848	0
10/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	80.7900	113.9900	0.0808	0.1140	0
10/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5244.0400	4930.7400	5.2440	4.9307	0
10/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	69.3300	98.7100	0.0693	0.0987	800
10/03/2025	2032 On 07-August-25			Bond Future	9.9187	9.9960	95.0286	94.6791	0
10/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	636.0300	557.0100	0.6360	0.5570	300
10/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3026.8300	3297.2700	3.0268	3.2973	0
10/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1542.0800	1389.1900	1.5421	1.3892	300
10/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1627.0300	1823.6000	1.6270	1.8236	0
10/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3584.4900	3335.1000	3.5845	3.3351	0
10/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	602.6100	702.6800	0.6026	0.7027	300
10/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8961.5100	8628.1500	8.9615	8.6282	0
10/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	64.3100	80.4100	0.0643	0.0804	0
10/03/2025	2032 On 06-November-25			Bond Future	10.0279	10.1093	92.6971	92.3406	0
10/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	835.6300	746.8500	0.8356	0.7469	300
10/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3645.2900	3912.9700	3.6453	3.9130	0
10/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1709.6500	1560.9200	1.7097	1.5609	300
10/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2273.5200	2481.2500	2.2735	2.4813	0
10/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3031.5500	2820.7300	3.0316	2.8207	0
10/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1330.3700	1476.0100	1.3304	1.4760	0
10/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4493.2800	4236.8600	4.4933	4.2369	0
10/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	804.7200	904.7600	0.8047	0.9048	300
10/03/2025	2032 On 05-February-26			Bond Future	10.1549	10.2408	94.4523	94.0888	0
10/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2275.1100	2103.2600	2.2751	2.1033	0
10/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2253.2700	2444.9000	2.2533	2.4449	0
10/03/2025	2032 On 07-May-26			Bond Future	10.3031	10.3940	92.0335	91.6629	0
10/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2193.7500	2032.2200	2.1938	2.0322	0
10/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2863.7300	3072.7900	2.8637	3.0728	0
10/03/2025	2033 On 08-May-25			Bond Future	129.3313	129.1063	129.3313	129.1063	9,939
10/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1288.6700	1513.7300	1.2887	1.5137	0
10/03/2025	2033 On 07-August-25			Bond Future	131.8744	131.6448	131.8744	131.6448	0

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10/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3224.4300	2994.7800	3.2244	2.9948	0
10/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2033 On 06-November-25			Bond Future	132.9154	132.6809	132.9154	132.6809	0
10/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	224.6100	459.1100	0.2246	0.4591	0
10/03/2025	2033 On 05-February-26			Bond Future	135.4653	135.2259	135.4653	135.2259	0
10/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2585.2700	2345.8500	2.5853	2.3459	0
10/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2033 On 07-May-26			Bond Future	136.4359	136.1913	136.4359	136.1913	0
10/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1275.8900	1031.3300	1.2759	1.0313	0
10/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2037 On 08-May-25			Bond Future	10.9911	11.0745	86.1712	85.6936	62,690
10/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	304.9300	244.4400	0.3049	0.2444	300
10/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3195.9800	3613.0400	3.1960	3.6130	0
10/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1360.4300	1161.7900	1.3604	1.1618	300
10/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1309.2300	1588.1400	1.3092	1.5881	0
10/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3099.0400	2766.0000	3.0990	2.7660	0
10/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	462.9500	607.4600	0.4630	0.6075	300
10/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6873.8500	6424.6800	6.8739	6.4247	0
10/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	54.4400	82.8200	0.0544	0.0828	0
10/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8349.5800	7885.3900	8.3496	7.8854	15,000
10/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	21.6800	35.0400	0.0217	0.0350	0
10/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11919.4000	11442.7100	11.9194	11.4427	7,500
10/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.8400	1.7000	0.0008	0.0017	0
10/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12149.7800	11672.9300	12.1498	11.6729	7,500
10/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.6600	1.3600	0.0007	0.0014	0
10/03/2025	2037 On 07-August-25			Bond Future	11.1088	11.1956	83.5838	83.0968	74,415
10/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	505.7000	430.4100	0.5057	0.4304	2,541
10/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4997.9300	5409.6100	4.9979	5.4096	0
10/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	736.0000	634.7500	0.7360	0.6348	300
10/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4266.0700	4651.7900	4.2661	4.6518	0
10/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	820.6900	710.6100	0.8207	0.7106	2,341
10/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4053.0800	4429.9700	4.0531	4.4300	0
10/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	988.0000	861.3600	0.9880	0.8614	200

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10/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3688.1200	4048.4500	3.6881	4.0485	0
10/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1849.1000	1651.2600	1.8491	1.6513	300
10/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2464.9900	2754.1200	2.4650	2.7541	0
10/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2051.0400	1839.1000	2.0510	1.8391	0
10/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2269.8400	2544.8700	2.2698	2.5449	2,541
10/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3204.9200	2925.8400	3.2049	2.9258	0
10/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1477.1500	1685.0400	1.4772	1.6850	2,541
10/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4752.5900	4408.8000	4.7526	4.4088	0
10/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	877.1600	1020.3400	0.8772	1.0203	2,541
10/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4793.6000	4448.3900	4.7936	4.4484	0
10/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	865.5000	1007.2600	0.8655	1.0073	300
10/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6236.2200	5848.9800	6.2362	5.8490	0
10/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	546.3700	646.1000	0.5464	0.6461	2,541
10/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9944.1100	9489.8900	9.9441	9.4899	0
10/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	132.8500	165.6000	0.1329	0.1656	0
10/03/2025	2037 On 06-November-25			Bond Future	11.2268	11.3171	85.1929	84.6963	0
10/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	984.8500	869.7500	0.9849	0.8698	300
10/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5138.4900	5519.9600	5.1385	5.5200	0
10/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2065.3700	1870.2200	2.0654	1.8702	300
10/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3331.5300	3632.9500	3.3315	3.6330	0
10/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4028.3400	3734.9100	4.0283	3.7349	0
10/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1842.1700	2045.3100	1.8422	2.0453	0
10/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6030.3000	5671.1200	6.0303	5.6711	0
10/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1091.2300	1228.6200	1.0912	1.2286	300
10/03/2025	2037 On 05-February-26			Bond Future	11.3591	11.4531	82.5475	82.0413	0
10/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1471.2700	1327.7300	1.4713	1.3277	1,930
10/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5431.1300	5793.8300	5.4311	5.7938	0
10/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1997.7300	1819.6200	1.9977	1.8196	1,970
10/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4532.0300	4860.1600	4.5320	4.8602	0
10/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2753.7600	2533.4600	2.7538	2.5335	0
10/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3619.9100	3905.8500	3.6199	3.9059	0
10/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3206.9500	2964.6000	3.2070	2.9646	0
10/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3201.9200	3465.8100	3.2019	3.4658	1,930
10/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4806.7700	4500.7900	4.8068	4.5008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2159.5800	2359.8400	2.1596	2.3598	1,930
10/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6277.9700	5927.8800	6.2780	5.9279	0
10/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1551.6800	1707.8300	1.5517	1.7078	1,970
10/03/2025	2037 On 07-May-26			Bond Future	11.5104	11.6085	84.0671	83.5512	0
10/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3049.7300	2822.8200	3.0497	2.8228	0
10/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4064.4800	4353.5300	4.0645	4.3535	0
10/03/2025	2038 On 08-May-25			Bond Future	140.7480	140.7549	140.7480	140.7549	2,918
10/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1067.9900	1074.8900	1.0680	1.0749	0
10/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2038 On 07-August-25			Bond Future	141.3958	141.4025	141.3958	141.4025	0
10/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1835.8200	1842.5400	1.8358	1.8425	0
10/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2038 On 06-November-25			Bond Future	144.1527	144.1591	144.1527	144.1591	0
10/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	272.6500	279.1000	0.2727	0.2791	0
10/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2038 On 05-February-26			Bond Future	144.7538	144.7597	144.7538	144.7597	0
10/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1553.7500	1559.6800	1.5538	1.5597	0
10/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2038 On 07-May-26			Bond Future	147.4589	147.4645	147.4589	147.4645	0
10/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2928.9000	2934.4700	2.9289	2.9345	0
10/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2040 On 08-May-25			Bond Future	11.3279	11.4163	86.0153	85.4696	30,676
10/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7574.6900	7060.7800	7.5747	7.0608	0
10/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	58.9700	90.6800	0.0590	0.0907	0
10/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8198.1800	7676.6800	8.1982	7.6767	15,000
10/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	42.1800	66.3000	0.0422	0.0663	0
10/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11634.7400	11091.7400	11.6347	11.0917	7,500
10/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.8700	5.4900	0.0029	0.0055	0
10/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11977.6200	11434.0000	11.9776	11.4340	7,500
10/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.1100	4.1100	0.0021	0.0041	0
10/03/2025	2040 On 07-August-25			Bond Future	11.4480	11.5400	83.1741	82.6178	33,389
10/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10323.9400	9810.2800	10.3239	9.8103	0
10/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	172.0500	214.6900	0.1721	0.2147	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2040 On 06-November-25			Bond Future	11.5678	11.6633	84.7753	84.2080	292
10/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3915.0600	3601.1000	3.9151	3.6011	0
10/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2313.3200	2566.6000	2.3133	2.5666	0
10/03/2025	2040 On 05-February-26			Bond Future	11.7010	11.8003	81.8713	81.2931	0
10/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2803.1800	2558.7500	2.8032	2.5588	0
10/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4052.2500	4386.0600	4.0523	4.3861	0
10/03/2025	2040 On 07-May-26			Bond Future	11.8511	11.9545	83.3780	82.7888	0
10/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3402.0800	3139.5800	3.4021	3.1396	0
10/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4450.1900	4776.9300	4.4502	4.7769	0
10/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2044 On 08-May-25			Bond Future	11.4752	11.5636	81.6284	81.0709	72,918
10/03/2025	2044 On 08-May-25		Put	Bond Future	18371.5900	18929.1300	18.3716	18.9291	0
10/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	198.3000	153.6500	0.1983	0.1537	9,000
10/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4330.3900	4843.2800	4.3304	4.8433	0
10/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	267.8300	209.7500	0.2678	0.2098	2,490
10/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3920.3600	4419.8200	3.9204	4.4198	0
10/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1102.6600	917.8300	1.1027	0.9178	9,000
10/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1903.4600	2276.1700	1.9035	2.2762	0
10/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2129.4300	1835.7200	2.1294	1.8357	0
10/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1032.6200	1296.4500	1.0326	1.2965	2,490
10/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2584.0900	2252.7300	2.5841	2.2527	0
10/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	809.6300	1035.8100	0.8096	1.0358	9,000
10/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5702.0200	5217.4200	5.7020	5.2174	0
10/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	167.6300	240.5700	0.1676	0.2406	2,490
10/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7374.8600	6854.4200	7.3749	6.8544	0
10/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	71.2700	108.3700	0.0713	0.1084	0
10/03/2025	2044 On 07-August-25			Bond Future	11.5909	11.6827	78.8274	78.2590	16
10/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	343.0500	284.3000	0.3431	0.2843	9,000
10/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6720.1800	7229.8700	6.7202	7.2299	0
10/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1549.8200	1359.3000	1.5498	1.3593	9,000
10/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3397.8700	3775.7900	3.3979	3.7758	0
10/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3363.3100	3047.4600	3.3633	3.0475	0
10/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1774.5300	2027.1200	1.7745	2.0271	9,000
10/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10013.5700	9497.4100	10.0136	9.4974	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	224.1400	276.4200	0.2241	0.2764	0
10/03/2025	2044 On 06-November-25			Bond Future	11.7059	11.8010	80.3448	79.7652	0
10/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3639.2000	3334.3800	3.6392	3.3344	0
10/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2583.1500	2857.9500	2.5832	2.8580	0
10/03/2025	2044 On 05-February-26			Bond Future	11.8329	11.9316	77.4822	76.8914	0
10/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2772.6500	2531.2900	2.7727	2.5313	0
10/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4443.1300	4792.5900	4.4431	4.7926	0
10/03/2025	2044 On 07-May-26			Bond Future	11.9750	12.0777	78.9079	78.3058	0
10/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3500.4700	3230.4000	3.5005	3.2304	0
10/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4544.3400	4876.3400	4.5443	4.8763	0
10/03/2025	2046 On 08-May-25			Bond Future	120.6628	120.6690	120.6628	120.6690	19,602
10/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1307.1900	1300.9900	1.3072	1.3010	0
10/03/2025	2046 On 07-August-25			Bond Future	123.0354	123.0415	123.0354	123.0415	0
10/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4345.4100	4351.5200	4.3454	4.3515	0
10/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2046 On 06-November-25			Bond Future	123.1845	123.1901	123.1845	123.1901	0
10/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2225.5100	2219.8800	2.2255	2.2199	0
10/03/2025	2046 On 05-February-26			Bond Future	125.5469	125.5523	125.5469	125.5523	0
10/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3896.9000	3902.2600	3.8969	3.9023	0
10/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2046 On 07-May-26			Bond Future	125.5981	125.6029	125.5981	125.6029	0
10/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	648.1300	652.9100	0.6481	0.6529	0
10/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2050 On 08-May-25			Bond Future	122.3743	122.1762	122.3743	122.1762	16,080
10/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1214.2800	1016.2200	1.2143	1.0162	0
10/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2050 On 07-August-25			Bond Future	122.4190	122.2168	122.4190	122.2168	0
10/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2528.9700	2326.7700	2.5290	2.3268	0
10/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2050 On 06-November-25			Bond Future	124.8058	124.5993	124.8058	124.5993	0
10/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	385.7900	179.2800	0.3858	0.1793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2050 On 05-February-26			Bond Future	124.7891	124.5783	124.7891	124.5783	0
10/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1969.1000	1758.2800	1.9691	1.7583	0
10/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	2050 On 07-May-26			Bond Future	127.1209	126.9055	127.1209	126.9055	0
10/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3050.8900	2835.5100	3.0509	2.8355	0
10/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	AL37 On 08-May-25			Index Future	1097.5840	1094.6050	1097.5840	1,094.6050	0
10/03/2025	AL37 On 07-August-25			Index Future	1118.9030	1115.8620	1118.9030	1,115.8620	0
10/03/2025	AL37 On 06-November-25			Index Future	1140.4690	1137.3610	1140.4690	1,137.3610	0
10/03/2025	AL37 On 05-February-26			Index Future	1162.1060	1158.9280	1162.1060	1,158.9280	0
10/03/2025	AL37 On 07-May-26			Index Future	1183.6120	1180.3630	1183.6120	1,180.3630	0
10/03/2025	AL7T On 08-May-25			Index Future	1311.9440	1305.7070	1311.9440	1,305.7070	0
10/03/2025	AL7T On 07-August-25			Index Future	1337.4260	1331.0630	1337.4260	1,331.0630	0
10/03/2025	AL7T On 06-November-25			Index Future	1363.2040	1356.7080	1363.2040	1,356.7080	0
10/03/2025	AL7T On 05-February-26			Index Future	1389.0670	1382.4360	1389.0670	1,382.4360	0
10/03/2025	AL7T On 07-May-26			Index Future	1414.7720	1408.0040	1414.7720	1,408.0040	0
10/03/2025	ALBI On 08-May-25			Index Future	1127.4220	1122.3910	1127.4220	1,122.3910	94
10/03/2025	ALBI On 07-August-25			Index Future	1149.3210	1144.1870	1149.3210	1,144.1870	0
10/03/2025	ALBI On 06-November-25			Index Future	1171.4730	1166.2320	1171.4730	1,166.2320	0
10/03/2025	ALBI On 05-February-26			Index Future	1193.6980	1188.3470	1193.6980	1,188.3470	0
10/03/2025	ALBI On 07-May-26			Index Future	1215.7880	1210.3260	1215.7880	1,210.3260	0
10/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C035 On 28-February-35			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
10/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	CR38 On 31-March-38			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
10/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	ES33 On 08-May-25			Bond Future	11.2227	11.3015	81.3528	80.9903	0
10/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6580.8500	6218.3500	6.5809	6.2184	0
10/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES33 On 07-August-25			Bond Future	11.3613	11.4437	82.9525	82.5828	0
10/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9147.9400	8778.2100	9.1479	8.7782	0
10/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES33 On 06-November-25			Bond Future	11.5169	11.6032	80.7736	80.3964	0
10/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2123.3500	1746.2100	2.1234	1.7462	0
10/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES33 On 05-February-26			Bond Future	11.6939	11.7845	82.3214	81.9368	0
10/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	874.0400	1258.7200	0.8740	1.2587	0
10/03/2025	ES33 On 07-May-26			Bond Future	11.8869	11.9821	80.0616	79.6694	0
10/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	818.9700	1211.1500	0.8190	1.2112	0
10/03/2025	ES42 On 08-May-25			Bond Future	11.8378	11.9162	76.2248	75.7690	0
10/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7593.8900	7138.0600	7.5939	7.1381	0
10/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES42 On 07-August-25			Bond Future	11.9609	12.0422	77.7234	77.2585	0
10/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9451.1900	8986.3000	9.4512	8.9863	0
10/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES42 On 06-November-25			Bond Future	12.0942	12.1787	74.9729	74.4987	0
10/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1639.0200	1164.8000	1.6390	1.1648	0
10/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES42 On 05-February-26			Bond Future	12.2374	12.3253	76.4079	75.9244	0
10/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2191.7800	2675.3300	2.1918	2.6753	0
10/03/2025	ES42 On 07-May-26			Bond Future	12.3961	12.4876	73.5676	73.0748	0
10/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1073.8200	1566.6500	1.0738	1.5667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	GOVI On 08-May-25			GOVI	1110.3680	1105.5040	1110.3680	1,105.5040	629
10/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	883680.0000	835040.0000	88.3680	83.5040	0
10/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	GOVI On 07-August-25			GOVI	1131.9350	1126.9720	1131.9350	1,126.9720	0
10/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1209350.0000	1159720.0000	120.9350	115.9720	0
10/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	GOVI On 06-November-25			GOVI	1153.7520	1148.6850	1153.7520	1,148.6850	0
10/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	417520.0000	366850.0000	41.7520	36.6850	0
10/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	GOVI On 05-February-26			GOVI	1175.6410	1170.4680	1175.6410	1,170.4680	0
10/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	256410.0000	204680.0000	25.6410	20.4680	0
10/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	GOVI On 07-May-26			GOVI	1197.3970	1192.1160	1197.3970	1,192.1160	0
10/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	203970.0000	151160.0000	20.3970	15.1160	0
10/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/03/2025	IGOV On 08-May-25			Index Future	380.5410	380.2740	380.5410	380.2740	893
10/03/2025	IGOV On 07-August-25			Index Future	388.0250	387.7510	388.0250	387.7510	0
10/03/2025	IGOV On 06-November-25			Index Future	395.5950	395.3120	395.5950	395.3120	0
10/03/2025	IGOV On 05-February-26			Index Future	403.1890	402.8970	403.1890	402.8970	0
10/03/2025	IGOV On 07-May-26			Index Future	410.7380	410.4360	410.7380	410.4360	0
10/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/03/2025	R033 On 08-May-25			Bond Future	9.9169	9.9903	101.6003	101.2053	9,365
10/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2636.8100	2368.8000	2.6368	2.3688	0
10/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	438.3900	565.3700	0.4384	0.5654	0
10/03/2025	R033 On 07-August-25			Bond Future	10.0122	10.0891	103.5734	103.1706	0
10/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2829.8900	2594.7000	2.8299	2.5947	0
10/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1179.1300	1346.7300	1.1791	1.3467	0
10/03/2025	R033 On 06-November-25			Bond Future	10.1190	10.1998	100.5236	100.1127	0
10/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2876.6700	2656.3200	2.8767	2.6563	0
10/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1808.5100	1999.0300	1.8085	1.9990	0
10/03/2025	R033 On 05-February-26			Bond Future	10.2417	10.3267	102.4267	102.0077	0
10/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3360.0000	3132.3900	3.3600	3.1324	0
10/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2143.1000	2334.4500	2.1431	2.3345	0
10/03/2025	R033 On 07-May-26			Bond Future	10.3837	10.4733	99.2706	98.8435	0
10/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2910.3900	2706.2200	2.9104	2.7062	0
10/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2927.9800	3150.9200	2.9280	3.1509	0
10/03/2025	R035 On 08-May-25			Bond Future	10.5574	10.6356	91.6366	91.2000	79,900
10/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	301.8700	245.8300	0.3019	0.2458	300
10/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3029.9600	3410.5300	3.0300	3.4105	0
10/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	964.6000	820.9400	0.9646	0.8209	150
10/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1625.2700	1918.2200	1.6253	1.9182	0
10/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1355.5600	1171.3200	1.3556	1.1713	300
10/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1228.9900	1481.3600	1.2290	1.4814	0
10/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2700.1200	2414.1200	2.7001	2.4141	0
10/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	536.9200	687.5300	0.5369	0.6875	150
10/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2951.9000	2651.7000	2.9519	2.6517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	464.3300	600.7400	0.4643	0.6007	300
10/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5012.3400	4633.3600	5.0123	4.6334	400
10/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	143.1000	200.7300	0.1431	0.2007	0
10/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6176.4500	5773.8300	6.1765	5.7738	0
10/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	72.9600	106.9500	0.0730	0.1070	150
10/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6567.4700	6159.1400	6.5675	6.1591	0
10/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	57.9900	86.2700	0.0580	0.0863	0
10/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10992.1700	10556.9700	10.9922	10.5570	0
10/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.5500	2.9600	0.0016	0.0030	400
10/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13958.8700	13522.3300	13.9589	13.5223	0
10/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0500	0.1200	0.0001	0.0001	400
10/03/2025	R035 On 07-August-25			Bond Future	10.6631	10.7447	93.4163	92.9710	0
10/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	719.3000	625.4900	0.7193	0.6255	300
10/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3990.6500	4342.0600	3.9907	4.3421	0
10/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1818.3200	1634.3800	1.8183	1.6344	300
10/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2275.0300	2536.3100	2.2750	2.5363	0
10/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4294.7800	3989.1000	4.2948	3.9891	0
10/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	896.4000	1035.9400	0.8964	1.0359	8,500
10/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4454.3400	4143.1300	4.4543	4.1431	0
10/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	848.3800	982.3900	0.8484	0.9824	300
10/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10135.8000	9713.9900	10.1358	9.7140	0
10/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	91.2900	114.7000	0.0913	0.1147	0
10/03/2025	R035 On 06-November-25			Bond Future	10.7821	10.8672	90.7098	90.2557	0
10/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	735.8200	650.0500	0.7358	0.6501	2,000
10/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5569.3500	5937.6200	5.5694	5.9376	0
10/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	994.6800	886.7300	0.9947	0.8867	300
10/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4859.0400	5205.1300	4.8590	5.2051	0
10/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1651.2100	1495.6300	1.6512	1.4956	2,000
10/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3671.8900	3970.3500	3.6719	3.9704	0
10/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2065.6300	1884.5500	2.0656	1.8846	300
10/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3155.5400	3428.5000	3.1555	3.4285	0
10/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3128.5700	2893.2600	3.1286	2.8933	250
10/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2236.1900	2454.9200	2.2362	2.4549	0
10/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3954.0600	3684.9200	3.9541	3.6849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1755.2600	1940.1600	1.7553	1.9402	0
10/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4775.4300	4478.0900	4.7754	4.4781	0
10/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1397.5900	1554.2900	1.3976	1.5543	2,000
10/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4849.3600	4549.7100	4.8494	4.5497	0
10/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1370.0200	1524.4100	1.3700	1.5244	250
10/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5682.8100	5359.3800	5.6828	5.3594	0
10/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1097.5500	1228.1600	1.0976	1.2282	300
10/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6790.3400	6440.8900	6.7903	6.4409	0
10/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	825.2900	929.8800	0.8253	0.9299	250
10/03/2025	R035 On 05-February-26			Bond Future	10.9172	11.0063	92.4278	91.9649	0
10/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2641.0500	2437.6800	2.6411	2.4377	0
10/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3307.7500	3567.3300	3.3078	3.5673	0
10/03/2025	R035 On 07-May-26			Bond Future	11.0617	11.1549	89.6269	89.1550	0
10/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2846.1900	2641.6700	2.8462	2.6417	0
10/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3879.5800	4146.9100	3.8796	4.1469	0
10/03/2025	R038 On 08-May-25			Bond Future	11.0200	11.1035	100.2660	99.7050	9,052
10/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2370.8300	2054.9300	2.3708	2.0549	0
10/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	902.3200	1147.4300	0.9023	1.1474	0
10/03/2025	R038 On 07-August-25			Bond Future	11.1348	11.2216	102.2132	101.6411	0
10/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2825.0900	2541.6100	2.8251	2.5416	0
10/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2132.5700	2421.1200	2.1326	2.4211	0
10/03/2025	R038 On 06-November-25			Bond Future	11.2591	11.3496	98.6957	98.1123	0
10/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2162.6900	1945.2600	2.1627	1.9453	1,770
10/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3994.3800	4360.2800	3.9944	4.3603	0
10/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2994.7900	2725.5400	2.9948	2.7255	0
10/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3118.5700	3432.6500	3.1186	3.4327	0
10/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7631.5900	7189.1300	7.6316	7.1891	0
10/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1042.9400	1183.8100	1.0429	1.1838	1,770
10/03/2025	R038 On 05-February-26			Bond Future	11.3959	11.4903	100.5638	99.9690	0
10/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3722.7000	3431.3000	3.7227	3.4313	0
10/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3444.2000	3747.5500	3.4442	3.7476	0
10/03/2025	R038 On 07-May-26			Bond Future	11.5475	11.6459	96.9313	96.3252	0
10/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3623.6500	3351.1000	3.6237	3.3511	0
10/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4541.5700	4875.1300	4.5416	4.8751	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	R053 On 08-May-25			Bond Future	11.3780	11.4561	103.4084	102.7454	22,700
10/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	9921.2800	9298.1600	9.9213	9.2982	0
10/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	80.1100	119.9900	0.0801	0.1200	0
10/03/2025	R053 On 07-August-25			Bond Future	11.4815	11.5625	105.4166	104.7405	0
10/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	12901.8300	12292.9300	12.9018	12.2929	0
10/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	319.3500	386.5200	0.3194	0.3865	0
10/03/2025	R053 On 06-November-25			Bond Future	11.5922	11.6762	101.5824	100.8930	0
10/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4737.5300	4376.0700	4.7375	4.3761	0
10/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3369.4500	3697.3500	3.3695	3.6974	0
10/03/2025	R053 On 05-February-26			Bond Future	11.7121	11.7994	103.5050	102.8022	0
10/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3710.2400	3416.8200	3.7102	3.4168	0
10/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5539.0400	5948.4100	5.5390	5.9484	0
10/03/2025	R053 On 07-May-26			Bond Future	11.8428	11.9336	99.5493	98.8332	0
10/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4681.8500	4357.5600	4.6819	4.3576	0
10/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5907.6900	6299.5400	5.9077	6.2995	0
10/03/2025	R186 On 08-May-25			Bond Future	8.2678	8.3078	107.4030	107.3427	157,306
10/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	412.8800	376.7800	0.4129	0.3768	0
10/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	107.9100	132.1900	0.1079	0.1322	0
10/03/2025	R186 On 07-August-25			Bond Future	8.3475	8.3955	104.1804	104.1187	0
10/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1188.4100	1138.3100	1.1884	1.1383	1,983
10/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	75.2600	86.8400	0.0753	0.0868	0
10/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1730.0900	1674.7300	1.7301	1.6747	0
10/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	36.8700	43.1900	0.0369	0.0432	0
10/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2421.3600	2362.7000	2.4214	2.3627	0
10/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	15.7900	18.8100	0.0158	0.0188	1,983
10/03/2025	R186 On 06-November-25			Bond Future	8.4741	8.5339	106.1865	106.1234	447
10/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	187.1500	168.6700	0.1872	0.1687	0
10/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	551.5400	596.2100	0.5515	0.5962	0
10/03/2025	R186 On 05-February-26			Bond Future	8.7230	8.8016	102.8907	102.8260	0
10/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	251.0500	227.8600	0.2511	0.2279	0
10/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	492.7200	534.2200	0.4927	0.5342	0
10/03/2025	R186 On 07-May-26			Bond Future	9.2745	9.3876	104.7865	104.7202	0
10/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	166.5300	146.6500	0.1665	0.1467	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	510.0300	556.4300	0.5100	0.5564	0
10/03/2025	R202 On 08-May-25			Bond Future	272.7460	272.1641	272.7460	272.1641	2,157
10/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	435.9800	0.0000	0.4360	0.0000	0
10/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	145.8600	0.0000	0.1459	0
10/03/2025	R202 On 07-August-25			Bond Future	272.8870	272.2931	272.8870	272.2931	0
10/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	1287.0300	693.1200	1.2870	0.6931	0
10/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R202 On 06-November-25			Bond Future	278.2078	277.6017	278.2078	277.6017	0
10/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	2567.7800	1961.7200	2.5678	1.9617	0
10/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R202 On 05-February-26			Bond Future	278.2161	277.5971	278.2161	277.5971	0
10/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	396.0500	0.0000	0.3961	0.0000	0
10/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	222.9400	0.0000	0.2229	0
10/03/2025	R202 On 07-May-26			Bond Future	283.4157	282.7841	283.4157	282.7841	0
10/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	5865.6900	5234.0600	5.8657	5.2341	0
10/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R209 On 08-May-25			Bond Future	10.7815	10.8595	72.0943	71.7018	28,385
10/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5375.9500	5013.1600	5.3760	5.0132	0
10/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	61.5000	91.1200	0.0615	0.0911	0
10/03/2025	R209 On 07-August-25			Bond Future	10.8833	10.9642	73.4943	73.0942	0
10/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8370.0100	8003.2900	8.3700	8.0033	0
10/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	153.9500	187.4100	0.1540	0.1874	0
10/03/2025	R209 On 06-November-25			Bond Future	10.9939	11.0780	71.7570	71.3489	0
10/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3081.1700	2854.1200	3.0812	2.8541	0
10/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1753.3900	1934.4200	1.7534	1.9344	0
10/03/2025	R209 On 05-February-26			Bond Future	11.1162	11.2037	73.1158	72.6998	0
10/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2296.6800	2119.8100	2.2967	2.1198	0
10/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3192.7300	3431.9000	3.1927	3.4319	0
10/03/2025	R209 On 07-May-26			Bond Future	11.2520	11.3431	71.3122	70.8882	0
10/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2642.5100	2455.7500	2.6425	2.4558	0
10/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3500.1200	3737.3700	3.5001	3.7374	0
10/03/2025	R210 On 08-May-25			Bond Future	246.9205	246.9743	246.9205	246.9743	3,395
10/03/2025	R210 On 08-May-25	248.03	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
10/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1109.4700	1055.7300	1.1095	1.0557	0
10/03/2025	R210 On 07-August-25			Bond Future	251.7759	251.8302	251.7759	251.8302	0
10/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3335.8700	3390.2300	3.3359	3.3902	0
10/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R210 On 06-November-25			Bond Future	253.2746	253.3292	253.2746	253.3292	0
10/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1134.5700	1189.2100	1.1346	1.1892	0
10/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R210 On 05-February-26			Bond Future	258.1326	258.1876	258.1326	258.1876	0
10/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5032.6400	5087.5500	5.0326	5.0876	0
10/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R210 On 07-May-26			Bond Future	259.4795	259.5340	259.4795	259.5340	0
10/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4079.4600	4134.0100	4.0795	4.1340	0
10/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/03/2025	R213 On 08-May-25			Bond Future	9.4998	9.5680	90.4363	90.1581	101,524
10/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4129.2300	3882.2700	4.1292	3.8823	0
10/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	82.7500	113.9300	0.0828	0.1139	0
10/03/2025	R213 On 07-August-25			Bond Future	9.5867	9.6589	92.1926	91.9089	17
10/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7758.1100	7483.5200	7.7581	7.4835	0
10/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	32.6000	41.6500	0.0326	0.0417	0
10/03/2025	R213 On 06-November-25			Bond Future	9.6920	9.7685	90.4146	90.1253	0
10/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2556.0400	2389.1500	2.5560	2.3892	0
10/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1211.0300	1333.4800	1.2110	1.3335	0
10/03/2025	R213 On 05-February-26			Bond Future	9.8191	9.9004	92.1276	91.8324	0
10/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2091.3500	1946.8400	2.0914	1.9468	0
10/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1833.9900	1984.6100	1.8340	1.9846	0
10/03/2025	R213 On 07-May-26			Bond Future	9.9631	10.0496	90.2741	89.9732	0
10/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1860.1200	1729.7300	1.8601	1.7297	0
10/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2430.8200	2601.3300	2.4308	2.6013	0
10/03/2025	R214 On 08-May-25			Bond Future	11.2396	11.3174	66.6106	66.1962	16,369
10/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5863.1100	5479.8500	5.8631	5.4799	0
10/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	66.8100	97.9900	0.0668	0.0980	0
10/03/2025	R214 On 07-August-25			Bond Future	11.3398	11.4203	67.9043	67.4817	0
10/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8028.6600	7649.8200	8.0287	7.6498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	211.4300	255.1700	0.2114	0.2552	0
10/03/2025	R214 On 06-November-25			Bond Future	11.4493	11.5326	65.9122	65.4813	0
10/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3066.1000	2837.4700	3.0661	2.8375	0
10/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2086.2400	2288.5100	2.0862	2.2885	0
10/03/2025	R214 On 05-February-26			Bond Future	11.5703	11.6567	67.1605	66.7213	0
10/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2189.6500	2016.8600	2.1897	2.0169	0
10/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3804.2800	4070.7100	3.8043	4.0707	0
10/03/2025	R214 On 07-May-26			Bond Future	11.6964	11.7859	65.0993	64.6517	0
10/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2978.8300	2777.7400	2.9788	2.7777	0
10/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3823.0100	4069.5200	3.8230	4.0695	0
10/03/2025	R248 On 08-May-25			Bond Future	11.4063	11.4842	80.2990	79.7884	267,991
10/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7336.2900	6867.2600	7.3363	6.8673	0
10/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	93.8700	135.3900	0.0939	0.1354	0
10/03/2025	R248 On 07-August-25			Bond Future	11.5094	11.5902	81.8584	81.3379	0
10/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10083.1700	9615.6100	10.0832	9.6156	0
10/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	258.7400	311.7400	0.2587	0.3117	0
10/03/2025	R248 On 06-November-25			Bond Future	11.6214	11.7051	78.9927	78.4620	0
10/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3624.2600	3355.3400	3.6243	3.3553	0
10/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2873.7900	3135.6000	2.8738	3.1356	0
10/03/2025	R248 On 05-February-26			Bond Future	11.7448	11.8318	80.4885	79.9474	0
10/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2803.2500	2585.6900	2.8033	2.5857	0
10/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4622.2600	4945.8000	4.6223	4.9458	0
10/03/2025	R248 On 07-May-26			Bond Future	11.8730	11.9633	77.5303	76.9789	0
10/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3745.2200	3494.9000	3.7452	3.4949	0
10/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4695.2000	4996.3100	4.6952	4.9963	0
10/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0