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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	2029 On 06-November-25			Bond Future	140.5816	140.6026	140.5816	140.6026	4,396
01/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	791.5800	812.5900	0.7916	0.8126	0
01/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2029 On 05-February-26			Bond Future	143.1982	143.2195	143.1982	143.2195	0
01/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3088.1600	3109.5400	3.0882	3.1095	0
01/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2029 On 07-May-26			Bond Future	144.3846	144.4060	144.3846	144.4060	0
01/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2564.5600	2586.0300	2.5646	2.5860	0
01/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2029 On 06-August-26			Bond Future	147.0596	147.0811	147.0596	147.0811	0
01/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	2959.5600	2981.1200	2.9596	2.9811	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2029 On 05-November-26			Bond Future	148.1589	148.1802	148.1589	148.1802	0
01/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	598.9100	620.1600	0.5989	0.6202	0
01/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2030 On 06-November-25			Bond Future	8.1522	8.1475	101.6850	101.7013	138,912
01/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2053.4700	2075.0800	2.0535	2.0751	300
01/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	89.2100	94.4300	0.0892	0.0944	0
01/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3659.9400	3677.1300	3.6599	3.6771	300
01/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	5.1600	5.9600	0.0052	0.0060	0
01/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4718.4000	4734.9200	4.7184	4.7349	0
01/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.5500	0.6800	0.0006	0.0007	0
01/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6479.1400	6495.5300	6.4791	6.4955	0
01/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
01/09/2025	2030 On 05-February-26			Bond Future	8.2016	8.1966	99.5448	99.5615	52,861
01/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4203.7500	4221.7400	4.2038	4.2217	0
01/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	37.8000	39.0900	0.0378	0.0391	0
01/09/2025	2030 On 07-May-26			Bond Future	8.2685	8.2631	101.3669	101.3837	0
01/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3605.0200	3623.3200	3.6050	3.6233	0
01/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	165.6300	167.1300	0.1656	0.1671	0
01/09/2025	2030 On 06-August-26			Bond Future	8.3533	8.3475	99.2111	99.2280	0
01/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2915.5700	2933.0500	2.9156	2.9331	0
01/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	408.1600	408.7700	0.4082	0.4088	0
01/09/2025	2030 On 05-November-26			Bond Future	8.4560	8.4499	100.9337	100.9505	0
01/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1424.3400	1437.8400	1.4243	1.4378	0
01/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1606.0900	1602.7500	1.6061	1.6028	0
01/09/2025	2031 On 06-November-25			Bond Future	110.7274	110.5407	110.7274	110.5407	1,416
01/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1043.2400	865.8700	1.0432	0.8659	0
01/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	5.8800	15.1300	0.0059	0.0151	0
01/09/2025	2031 On 05-February-26			Bond Future	110.3891	110.1989	110.3891	110.1989	0
01/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	19.4200	11.7900	0.0194	0.0118	0
01/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1390.2900	1572.8500	1.3903	1.5729	0
01/09/2025	2031 On 07-May-26			Bond Future	112.4359	112.2420	112.4359	112.2420	0
01/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	15.4900	8.8600	0.0155	0.0089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1419.5700	1606.8500	1.4196	1.6069	0
01/09/2025	2031 On 06-August-26			Bond Future	112.0774	111.8795	112.0774	111.8795	0
01/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1732.5700	1930.5500	1.7326	1.9306	0
01/09/2025	2031 On 05-November-26			Bond Future	114.0505	113.8487	114.0505	113.8487	0
01/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2560.5100	2358.7400	2.5605	2.3587	0
01/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2032 On 06-November-25			Bond Future	8.8609	8.8566	98.0051	98.0256	155,530
01/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2689.3100	2719.5800	2.6893	2.7196	300
01/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	190.9100	200.7300	0.1909	0.2007	0
01/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4764.2300	4787.1900	4.7642	4.7872	300
01/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	20.0400	22.5500	0.0200	0.0226	0
01/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7010.2200	7030.9200	7.0102	7.0309	0
01/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.9800	1.2300	0.0010	0.0012	0
01/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8996.6500	9017.1200	8.9967	9.0171	0
01/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	300
01/09/2025	2032 On 05-February-26			Bond Future	8.9370	8.9324	99.8055	99.8263	0
01/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5485.3000	5509.2800	5.4853	5.5093	0
01/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	110.2200	113.4300	0.1102	0.1134	0
01/09/2025	2032 On 07-May-26			Bond Future	9.0201	9.0153	97.4728	97.4938	0
01/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5098.7600	5122.9900	5.0988	5.1230	0
01/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	329.4800	332.7000	0.3295	0.3327	0
01/09/2025	2032 On 06-August-26			Bond Future	9.1153	9.1103	99.2547	99.2759	0
01/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4745.4000	4768.7900	4.7454	4.7688	0
01/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	608.1100	610.3400	0.6081	0.6103	0
01/09/2025	2032 On 05-November-26			Bond Future	9.2310	9.2258	96.8212	96.8424	0
01/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2209.9200	2228.5600	2.2099	2.2286	0
01/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2499.2600	2496.7100	2.4993	2.4967	0
01/09/2025	2033 On 06-November-25			Bond Future	132.5666	132.6520	132.5666	132.6520	8,490
01/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	573.3800	487.9700	0.5734	0.4880	0
01/09/2025	2033 On 05-February-26			Bond Future	135.0340	135.1210	135.0340	135.1210	0
01/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2154.0000	2240.9700	2.1540	2.2410	0

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01/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2033 On 07-May-26			Bond Future	135.9667	136.0550	135.9667	136.0550	0
01/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	806.7200	894.9700	0.8067	0.8950	0
01/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2033 On 06-August-26			Bond Future	138.4859	138.5755	138.4859	138.5755	0
01/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4235.9200	4325.4500	4.2359	4.3255	0
01/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2033 On 05-November-26			Bond Future	139.3298	139.4203	139.3298	139.4203	0
01/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2069.7700	2160.2700	2.0698	2.1603	0
01/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2037 On 06-November-25			Bond Future	10.1717	10.2036	91.3173	91.1229	184,174
01/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2565.7600	2453.4000	2.5658	2.4534	300
01/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	595.0200	677.0600	0.5950	0.6771	0
01/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4963.8900	4794.9900	4.9639	4.7950	300
01/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	105.6700	131.1700	0.1057	0.1312	0
01/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8316.8600	8125.1900	8.3169	8.1252	0
01/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	6.3100	9.0400	0.0063	0.0090	0
01/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11063.8200	10869.6700	11.0638	10.8697	0
01/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.3700	0.6200	0.0004	0.0006	300
01/09/2025	2037 On 05-February-26			Bond Future	10.2703	10.3035	88.7362	88.5382	5
01/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3416.2500	3302.8800	3.4163	3.3029	1,930
01/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1187.4800	1272.1100	1.1875	1.2721	0
01/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4411.1700	4276.7100	4.4112	4.2767	1,970
01/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	756.8400	820.3800	0.7568	0.8204	0
01/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5738.4100	5582.4300	5.7384	5.5824	0
01/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	415.9300	457.9500	0.4159	0.4580	0
01/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6491.6800	6326.6000	6.4917	6.3266	0
01/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	298.0200	330.9400	0.2980	0.3309	1,930
01/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6683.4300	6516.3300	6.6834	6.5163	1,030
01/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	273.9500	304.8500	0.2740	0.3049	0
01/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8933.6500	8749.5200	8.9337	8.7495	0
01/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	97.8300	111.7000	0.0978	0.1117	1,930
01/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10950.4600	10758.5200	10.9505	10.7585	0
01/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	35.5400	41.6000	0.0355	0.0416	1,970

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01/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13166.9900	12970.8900	13.1670	12.9709	0
01/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	8.9400	10.8400	0.0089	0.0108	1,030
01/09/2025	2037 On 07-May-26			Bond Future	10.3789	10.4134	90.3602	90.1585	0
01/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4621.1400	4495.7300	4.6211	4.4957	142
01/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1364.8600	1441.1900	1.3649	1.4412	0
01/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6099.6700	5952.0600	6.0997	5.9521	0
01/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	821.3500	875.4800	0.8214	0.8755	0
01/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10979.7900	10793.9700	10.9798	10.7940	0
01/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	167.2300	183.1500	0.1672	0.1832	142
01/09/2025	2037 On 06-August-26			Bond Future	10.4994	10.5354	87.7523	87.5466	0
01/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2197.6100	2132.4900	2.1976	2.1325	2,541
01/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4998.0800	5138.6100	4.9981	5.1386	0
01/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3811.2100	3708.1800	3.8112	3.7082	0
01/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2674.0900	2776.7100	2.6741	2.7767	2,541
01/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5875.4400	5739.3400	5.8754	5.7393	0
01/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1455.6200	1525.1700	1.4556	1.5252	2,541
01/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7520.8200	7366.5100	7.5208	7.3665	0
01/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	955.4900	1006.8300	0.9555	1.0068	0
01/09/2025	2037 On 05-November-26			Bond Future	10.6241	10.6616	89.2747	89.0652	0
01/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3681.8400	3586.7000	3.6818	3.5867	0
01/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3704.7200	3819.1500	3.7047	3.8192	0
01/09/2025	2038 On 06-November-25			Bond Future	142.6403	142.6351	142.6403	142.6351	2,621
01/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1239.7400	1244.9000	1.2397	1.2449	0
01/09/2025	2038 On 05-February-26			Bond Future	143.1170	143.1117	143.1170	143.1117	0
01/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	83.0300	88.3300	0.0830	0.0883	0
01/09/2025	2038 On 07-May-26			Bond Future	145.7708	145.7651	145.7708	145.7651	0
01/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1240.8300	1235.1200	1.2408	1.2351	0
01/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2038 On 06-August-26			Bond Future	146.2552	146.2488	146.2552	146.2488	0
01/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1535.1700	1528.8200	1.5352	1.5288	0
01/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2038 On 05-November-26			Bond Future	148.8315	148.8246	148.8315	148.8246	0

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01/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2521.5200	2514.5600	2.5215	2.5146	0
01/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2040 On 06-November-25			Bond Future	10.6007	10.6583	90.8663	90.4850	36,258
01/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7713.2400	7342.6900	7.7132	7.3427	0
01/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	20.4600	31.2100	0.0205	0.0312	0
01/09/2025	2040 On 05-February-26			Bond Future	10.7048	10.7646	88.0264	87.6381	36,614
01/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1486.1400	1370.0700	1.4861	1.3701	680
01/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3843.5600	4115.8200	3.8436	4.1158	0
01/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2531.4900	2352.0700	2.5315	2.3521	0
01/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2237.5800	2446.4900	2.2376	2.4465	680
01/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3998.8400	3751.8900	3.9988	3.7519	0
01/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1166.2400	1307.6200	1.1662	1.3076	680
01/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5526.0200	5229.4500	5.5260	5.2295	0
01/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	619.9800	711.7400	0.6200	0.7117	0
01/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7162.1200	6829.2800	7.1621	6.8293	475
01/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	314.6000	370.0900	0.3146	0.3701	0
01/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14428.9500	14043.5700	14.4290	14.0436	0
01/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	9.2200	12.1700	0.0092	0.0122	475
01/09/2025	2040 On 07-May-26			Bond Future	10.8178	10.8798	89.6374	89.2418	0
01/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2743.9800	2577.2000	2.7440	2.5772	1,460
01/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3502.0900	3730.9100	3.5021	3.7309	0
01/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4037.3200	3815.0600	4.0373	3.8151	820
01/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2134.9400	2308.2800	2.1349	2.3083	0
01/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6238.7400	5949.7600	6.2387	5.9498	0
01/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1027.4300	1134.0500	1.0274	1.1341	0
01/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6461.2100	6167.0400	6.4612	6.1670	0
01/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	958.5200	1059.9500	0.9585	1.0600	1,460
01/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7889.5400	7566.8700	7.8895	7.5669	0
01/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	614.1600	687.0900	0.6142	0.6871	820
01/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8804.4900	8468.1000	8.8045	8.4681	0
01/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	470.7700	529.9800	0.4708	0.5300	1,460
01/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10317.5300	9963.3200	10.3175	9.9633	0
01/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	301.4900	342.8800	0.3015	0.3429	820
01/09/2025	2040 On 06-August-26			Bond Future	10.9420	11.0065	86.7656	86.3625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8347.3100	8034.4300	8.3473	8.0344	0
01/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1015.5800	1105.8000	1.0156	1.1058	0
01/09/2025	2040 On 05-November-26			Bond Future	11.0690	11.1360	88.2704	87.8601	0
01/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4060.0900	3863.7300	4.0601	3.8637	0
01/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4115.2300	4329.2300	4.1152	4.3292	0
01/09/2025	2044 On 06-November-25			Bond Future	10.8756	10.9331	85.7143	85.3233	129,981
01/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3083.5900	2826.2000	3.0836	2.8262	11,000
01/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	591.5600	725.1500	0.5916	0.7252	0
01/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5744.0900	5392.3300	5.7441	5.3923	0
01/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	104.7500	143.9700	0.1048	0.1440	11,000
01/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6487.3200	6122.4400	6.4873	6.1224	0
01/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	61.7600	87.8600	0.0618	0.0879	0
01/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7176.7600	6803.1000	7.1768	6.8031	0
01/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	36.7700	54.0900	0.0368	0.0541	5,800
01/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8322.6400	7940.2100	8.3226	7.9402	0
01/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	15.5100	24.0600	0.0155	0.0241	5,600
01/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8606.7800	8222.9000	8.6068	8.2229	0
01/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	12.3900	19.4900	0.0124	0.0195	5,800
01/09/2025	2044 On 05-February-26			Bond Future	10.9793	11.0389	82.9050	82.5069	16
01/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	666.5000	611.1700	0.6665	0.6112	9,000
01/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7131.7100	7474.5500	7.1317	7.4746	0
01/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2223.6000	2060.5700	2.2236	2.0606	9,000
01/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2757.7700	2992.9100	2.7578	2.9929	0
01/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3401.1600	3177.3600	3.4012	3.1774	0
01/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1617.5600	1791.9300	1.6176	1.7919	4,500
01/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4214.4000	3956.9900	4.2144	3.9570	0
01/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1151.8500	1292.6100	1.1519	1.2926	9,000
01/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4430.3500	4164.8900	4.4304	4.1649	0
01/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1053.0800	1185.7900	1.0531	1.1858	4,500
01/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4698.7400	4424.0600	4.6987	4.4241	0
01/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	946.4000	1069.8900	0.9464	1.0699	0
01/09/2025	2044 On 07-May-26			Bond Future	11.0909	11.1527	84.4223	84.0167	0
01/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5765.3100	5485.2200	5.7653	5.4852	0
01/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1294.8000	1420.3100	1.2948	1.4203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2044 On 06-August-26			Bond Future	11.2129	11.2770	81.5802	81.1670	0
01/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8359.8400	8042.6500	8.3598	8.0427	0
01/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1109.1700	1205.2000	1.1092	1.2052	0
01/09/2025	2044 On 05-November-26			Bond Future	11.3365	11.4031	82.9950	82.5743	0
01/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4228.8600	4025.3900	4.2289	4.0254	0
01/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4206.8300	4424.1300	4.2068	4.4241	0
01/09/2025	2046 On 06-November-25			Bond Future	120.9661	120.7840	120.9661	120.7840	19,630
01/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4443.9500	4626.0400	4.4440	4.6260	0
01/09/2025	2046 On 05-February-26			Bond Future	123.2175	123.0320	123.2175	123.0320	0
01/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1567.5200	1381.9700	1.5675	1.3820	0
01/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2046 On 07-May-26			Bond Future	123.1938	123.0046	123.1938	123.0046	0
01/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1756.2300	1945.4400	1.7562	1.9454	0
01/09/2025	2046 On 06-August-26			Bond Future	125.4754	125.2826	125.4754	125.2826	0
01/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3095.4400	2902.5900	3.0954	2.9026	0
01/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2046 On 05-November-26			Bond Future	125.3402	125.1431	125.3402	125.1431	0
01/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	139.8300	336.9100	0.1398	0.3369	0
01/09/2025	2050 On 06-November-25			Bond Future	121.8013	120.9040	121.8013	120.9040	17,837
01/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2618.6900	3515.9900	2.6187	3.5160	0
01/09/2025	2050 On 05-February-26			Bond Future	121.6412	120.7271	121.6412	120.7271	0
01/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	1178.8400	2092.9200	1.1788	2.0929	0
01/09/2025	2050 On 07-May-26			Bond Future	123.8968	122.9655	123.8968	122.9655	0
01/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	173.1700	1104.4900	0.1732	1.1045	0
01/09/2025	2050 On 06-August-26			Bond Future	123.7227	122.7737	123.7227	122.7737	0
01/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	452.7400	0.0000	0.4527	0.0000	0
01/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	496.2600	0.0000	0.4963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2050 On 05-November-26			Bond Future	125.9016	124.9357	125.9016	124.9357	0
01/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2061.6400	1095.6800	2.0616	1.0957	0
01/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	AL37 On 06-November-25			Index Future	1195.8540	1196.0000	1195.8540	1,196.0000	0
01/09/2025	AL37 On 05-February-26			Index Future	1217.8230	1217.9710	1217.8230	1,217.9710	0
01/09/2025	AL37 On 07-May-26			Index Future	1240.1300	1240.2740	1240.1300	1,240.2740	0
01/09/2025	AL37 On 06-August-26			Index Future	1262.5930	1262.7320	1262.5930	1,262.7320	0
01/09/2025	AL37 On 05-November-26			Index Future	1284.8470	1284.9770	1284.8470	1,284.9770	0
01/09/2025	AL7T On 06-November-25			Index Future	1457.7940	1455.1000	1457.7940	1,455.1000	0
01/09/2025	AL7T On 05-February-26			Index Future	1484.5750	1481.8300	1484.5750	1,481.8300	0
01/09/2025	AL7T On 07-May-26			Index Future	1511.7670	1508.9650	1511.7670	1,508.9650	0
01/09/2025	AL7T On 06-August-26			Index Future	1539.1520	1536.2890	1539.1520	1,536.2890	0
01/09/2025	AL7T On 05-November-26			Index Future	1566.2800	1563.3530	1566.2800	1,563.3530	0
01/09/2025	ALBI On 06-November-25			Index Future	1235.2940	1232.8190	1235.2940	1,232.8190	76
01/09/2025	ALBI On 05-February-26			Index Future	1257.9870	1255.4660	1257.9870	1,255.4660	0
01/09/2025	ALBI On 07-May-26			Index Future	1281.0290	1278.4560	1281.0290	1,278.4560	0
01/09/2025	ALBI On 06-August-26			Index Future	1304.2340	1301.6050	1304.2340	1,301.6050	0
01/09/2025	ALBI On 05-November-26			Index Future	1327.2220	1324.5350	1327.2220	1,324.5350	0
01/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/09/2025	C040 On 31-January-40			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
01/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	ES33 On 06-November-25			Bond Future	10.2657	10.2929	86.5064	86.3763	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7856.2000	7726.1000	7.8562	7.7261	0
01/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES33 On 05-February-26			Bond Future	10.3928	10.4213	88.1166	87.9840	0
01/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4921.1000	4788.4800	4.9211	4.7885	0
01/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES33 On 07-May-26			Bond Future	10.5246	10.5545	85.9558	85.8206	0
01/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5075.2900	4940.0700	5.0753	4.9401	0
01/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES33 On 06-August-26			Bond Future	10.6699	10.7013	87.5469	87.4090	0
01/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5678.3000	5540.3700	5.6783	5.5404	0
01/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES33 On 05-November-26			Bond Future	10.8379	10.8709	85.2949	85.1542	0
01/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	33.5200	174.1700	0.0335	0.1742	0
01/09/2025	ES42 On 06-November-25			Bond Future	11.1503	11.2081	80.6057	80.2421	0
01/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7271.8400	6908.2100	7.2718	6.9082	0
01/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES42 On 05-February-26			Bond Future	11.2650	11.3249	82.1060	81.7355	0
01/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3506.2500	3135.7700	3.5063	3.1358	0
01/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES42 On 07-May-26			Bond Future	11.3871	11.4493	79.3635	78.9860	0
01/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4722.1000	4344.6300	4.7221	4.3446	0
01/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES42 On 06-August-26			Bond Future	11.5153	11.5799	80.8313	80.4466	0
01/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6356.9600	5972.3100	6.3570	5.9723	0
01/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	ES42 On 05-November-26			Bond Future	11.6559	11.7230	77.9889	77.5972	0
01/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	24.1200	0.0000	0.0241	0.0000	0
01/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	367.5800	0.0000	0.3676	0
01/09/2025	GOVI On 06-November-25			GOVI	1215.1310	1212.8320	1215.1310	1,212.8320	604
01/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1031310.0000	1008320.0000	103.1310	100.8320	0
01/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	GOVI On 05-February-26			GOVI	1237.4540	1235.1120	1237.4540	1,235.1120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	874540.0000	851120.0000	87.4540	85.1120	0
01/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	GOVI On 07-May-26			GOVI	1260.1200	1257.7290	1260.1200	1,257.7290	42
01/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	831200.0000	807290.0000	83.1200	80.7290	0
01/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	GOVI On 06-August-26			GOVI	1282.9460	1280.5030	1282.9460	1,280.5030	0
01/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	939460.0000	915030.0000	93.9460	91.5030	0
01/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	GOVI On 05-November-26			GOVI	1305.5590	1303.0610	1305.5590	1,303.0610	0
01/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	285590.0000	260610.0000	28.5590	26.0610	0
01/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/09/2025	IGOV On 06-November-25			Index Future	391.6780	391.1300	391.6780	391.1300	754
01/09/2025	IGOV On 05-February-26			Index Future	398.9680	398.4100	398.9680	398.4100	0
01/09/2025	IGOV On 07-May-26			Index Future	406.3700	405.7980	406.3700	405.7980	0
01/09/2025	IGOV On 06-August-26			Index Future	413.8220	413.2380	413.8220	413.2380	0
01/09/2025	IGOV On 05-November-26			Index Future	421.2060	420.6070	421.2060	420.6070	0
01/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/09/2025	R033 On 06-November-25			Bond Future	9.0488	9.0289	106.1782	106.2869	28,586
01/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6726.8800	6835.9200	6.7269	6.8359	0
01/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.1500	4.4800	0.0042	0.0045	0
01/09/2025	R033 On 05-February-26			Bond Future	9.1286	9.1077	108.1287	108.2393	0
01/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6990.3000	7099.9000	6.9903	7.0999	0
01/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	71.4100	70.3600	0.0714	0.0704	0
01/09/2025	R033 On 07-May-26			Bond Future	9.2151	9.1932	105.0648	105.1773	0
01/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6059.0800	6164.7100	6.0591	6.1647	0
01/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	282.5000	275.6700	0.2825	0.2757	0
01/09/2025	R033 On 06-August-26			Bond Future	9.3125	9.2895	106.9852	107.0995	0
01/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5237.1500	5335.3900	5.2372	5.3354	0
01/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	706.2000	690.1200	0.7062	0.6901	0
01/09/2025	R033 On 05-November-26			Bond Future	9.4283	9.4042	103.8034	103.9194	0
01/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2101.5300	2165.6100	2.1015	2.1656	0
01/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2574.9700	2523.1200	2.5750	2.5231	0
01/09/2025	R035 On 06-November-25			Bond Future	9.6437	9.6705	97.0888	96.9317	119,853
01/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1714.0000	1650.9400	1.7140	1.6509	250
01/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	976.7500	1070.8400	0.9768	1.0708	0
01/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2211.9300	2131.5900	2.2119	2.1316	2,000
01/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	666.4400	743.2500	0.6664	0.7433	0
01/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2909.0900	2808.2100	2.9091	2.8082	300
01/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	394.4300	450.7000	0.3944	0.4507	0
01/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3221.7400	3113.0500	3.2217	3.1131	0
01/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	311.8700	360.3300	0.3119	0.3603	250
01/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3930.6900	3807.2300	3.9307	3.8072	0
01/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	181.4500	215.1400	0.1815	0.2151	50
01/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4476.8600	4344.6300	4.4769	4.3446	2,000
01/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	118.5200	143.4400	0.1185	0.1434	0
01/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4628.5300	4494.2000	4.6285	4.4942	2,000
01/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	105.0000	127.8200	0.1050	0.1278	0
01/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4934.4900	4796.3400	4.9345	4.7963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	81.8000	100.8000	0.0818	0.1008	250
01/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5346.9400	5204.4400	5.3469	5.2044	300
01/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	57.8300	72.4800	0.0578	0.0725	0
01/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5867.3100	5720.4700	5.8673	5.7205	0
01/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	36.6100	46.9200	0.0366	0.0469	8,500
01/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7229.1200	7075.7800	7.2291	7.0758	2,000
01/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	10.5200	14.3300	0.0105	0.0143	0
01/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7281.4100	7127.9200	7.2814	7.1279	250
01/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	10.0100	13.6700	0.0100	0.0137	0
01/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7542.5500	7388.3800	7.5426	7.3884	0
01/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	7.7700	10.7500	0.0078	0.0108	0
01/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8580.5200	8424.6000	8.5805	8.4246	0
01/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	2.7000	3.9300	0.0027	0.0039	0
01/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9757.5900	9600.8400	9.7576	9.6008	0
01/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.7300	1.1300	0.0007	0.0011	2,000
01/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9859.0100	9702.2200	9.8590	9.7022	0
01/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.6500	1.0100	0.0007	0.0010	250
01/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10964.4500	10807.4100	10.9645	10.8074	0
01/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1700	0.2800	0.0002	0.0003	300
01/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12344.0900	12186.9600	12.3441	12.1870	0
01/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	250
01/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12538.7100	12381.5700	12.5387	12.3816	0
01/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	2,000
01/09/2025	R035 On 05-February-26			Bond Future	9.7381	9.7661	98.8723	98.7123	0
01/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3421.7800	3327.9400	3.4218	3.3279	250
01/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	991.0700	1057.2900	0.9911	1.0573	0
01/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4496.5000	4383.7900	4.4965	4.3838	2,000
01/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	588.0100	635.3600	0.5880	0.6354	0
01/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5502.6300	5376.2700	5.5026	5.3763	0
01/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	359.9200	393.6200	0.3599	0.3936	250
01/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6052.6400	5920.3000	6.0526	5.9203	0
01/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	274.8200	302.5400	0.2748	0.3025	0
01/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6759.1800	6620.6300	6.7592	6.6206	2,000
01/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	195.8600	217.3700	0.1959	0.2174	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7045.3100	6904.5900	7.0453	6.9046	0
01/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	170.3700	189.7100	0.1704	0.1897	0
01/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7863.1500	7717.1800	7.8632	7.7172	0
01/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	113.2400	127.3300	0.1132	0.1273	250
01/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13933.8700	13774.3800	13.9339	13.7744	0
01/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.4400	3.0100	0.0024	0.0030	2,000
01/09/2025	R035 On 07-May-26			Bond Future	9.8328	9.8620	96.1794	96.0163	0
01/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2098.2400	2041.4800	2.0982	2.0415	250
01/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3183.7000	3290.0800	3.1837	3.2901	0
01/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2142.5600	2084.7200	2.1426	2.0847	200
01/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3114.6300	3219.9300	3.1146	3.2199	0
01/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2256.9700	2196.3900	2.2570	2.1964	350
01/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2946.3400	3048.9000	2.9463	3.0489	0
01/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3447.3400	3361.8300	3.4473	3.3618	0
01/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1750.3400	1827.9700	1.7503	1.8280	250
01/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3511.2600	3424.5600	3.5113	3.4246	0
01/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1705.1900	1781.6300	1.7052	1.7816	200
01/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3673.8800	3584.2400	3.6739	3.5842	0
01/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1595.8800	1669.3800	1.5959	1.6694	350
01/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5250.8900	5137.7700	5.2509	5.1378	0
01/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	877.1800	927.2000	0.8772	0.9272	250
01/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5330.2800	5216.1700	5.3303	5.2162	0
01/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	851.6400	900.6700	0.8516	0.9007	200
01/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5530.2100	5413.6400	5.5302	5.4136	0
01/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	789.9400	836.5100	0.7899	0.8365	350
01/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6152.2100	6028.8900	6.1522	6.0289	0
01/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	633.0800	672.9000	0.6331	0.6729	0
01/09/2025	R035 On 06-August-26			Bond Future	9.9383	9.9689	97.9381	97.7717	0
01/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6721.1400	6597.8100	6.7211	6.5978	0
01/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	863.7700	906.8600	0.8638	0.9069	0
01/09/2025	R035 On 05-November-26			Bond Future	10.0618	10.0938	95.1397	94.9701	0
01/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3255.1100	3180.9700	3.2551	3.1810	0
01/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3423.8600	3519.3400	3.4239	3.5193	0
01/09/2025	R038 On 06-November-25			Bond Future	10.2567	10.2888	105.5125	105.2839	6,667

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5144.2000	4952.2200	5.1442	4.9522	1,770
01/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	159.0900	195.6200	0.1591	0.1956	0
01/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6745.3400	6532.6600	6.7453	6.5327	0
01/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	52.3200	68.1500	0.0523	0.0682	0
01/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13405.6000	13177.2100	13.4056	13.1772	0
01/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.1500	0.2700	0.0002	0.0003	1,770
01/09/2025	R038 On 05-February-26			Bond Future	10.3611	10.3944	107.4507	107.2180	0
01/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7488.3300	7292.7200	7.4883	7.2927	0
01/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	322.9100	360.0100	0.3229	0.3600	0
01/09/2025	R038 On 07-May-26			Bond Future	10.4713	10.5060	103.9330	103.6959	0
01/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6945.1200	6768.5100	6.9451	6.7685	0
01/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	861.3000	921.8700	0.8613	0.9219	0
01/09/2025	R038 On 06-August-26			Bond Future	10.5904	10.6266	105.8325	105.5907	0
01/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8608.9100	8428.5000	8.6089	8.4285	0
01/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1133.2900	1194.6700	1.1333	1.1947	0
01/09/2025	R038 On 05-November-26			Bond Future	10.7226	10.7603	102.1891	101.9428	0
01/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3885.2500	3772.3200	3.8853	3.7723	0
01/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3902.0400	4035.4500	3.9020	4.0355	0
01/09/2025	R053 On 06-November-25			Bond Future	10.7662	10.8186	108.8396	108.3517	25,967
01/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8704.2500	8248.3100	8.7043	8.2483	0
01/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	78.9100	110.8600	0.0789	0.1109	0
01/09/2025	R053 On 05-February-26			Bond Future	10.8625	10.9168	110.8390	110.3421	0
01/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6667.7100	6316.5800	6.6677	6.3166	0
01/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1162.5000	1308.2800	1.1625	1.3083	0
01/09/2025	R053 On 07-May-26			Bond Future	10.9626	11.0188	107.0063	106.5001	10,000
01/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7815.4500	7459.3300	7.8155	7.4593	0
01/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1584.3300	1734.3500	1.5843	1.7344	0
01/09/2025	R053 On 06-August-26			Bond Future	11.0692	11.1275	108.9618	108.4461	0
01/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11416.6800	11023.7800	11.4167	11.0238	0
01/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1566.1600	1689.0000	1.5662	1.6890	0
01/09/2025	R053 On 05-November-26			Bond Future	11.1849	11.2454	104.9945	104.4694	0
01/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5567.0600	5310.4600	5.5671	5.3105	0
01/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5348.3300	5616.7900	5.3483	5.6168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R186 On 06-November-25			Bond Future	7.5970	7.5623	107.1191	107.1563	95,956
01/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	569.6700	606.6100	0.5697	0.6066	0
01/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.4900	1.1800	0.0015	0.0012	0
01/09/2025	R186 On 05-February-26			Bond Future	7.6471	7.6017	103.7828	103.8207	0
01/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	660.2000	696.5500	0.6602	0.6966	0
01/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	9.8200	8.2700	0.0098	0.0083	0
01/09/2025	R186 On 07-May-26			Bond Future	7.7575	7.6930	105.6825	105.7209	0
01/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	572.2800	607.6300	0.5723	0.6076	0
01/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	19.7700	16.7000	0.0198	0.0167	0
01/09/2025	R186 On 06-August-26			Bond Future	8.0079	7.8990	102.3096	102.3484	0
01/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	259.8900	289.1000	0.2599	0.2891	0
01/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	59.6500	49.9800	0.0597	0.0500	0
01/09/2025	R186 On 05-November-26			Bond Future	9.9600	9.6210	104.0855	104.1247	0
01/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	19.8500	27.6000	0.0199	0.0276	0
01/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	233.0300	201.5700	0.2330	0.2016	0
01/09/2025	R202 On 06-November-25			Bond Future	276.9387	276.9290	276.9387	276.9290	1,033
01/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1298.7200	1288.9500	1.2987	1.2890	0
01/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R202 On 05-February-26			Bond Future	276.7241	276.7139	276.7241	276.7139	0
01/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	1095.9500	1106.0600	1.0960	1.1061	0
01/09/2025	R202 On 07-May-26			Bond Future	281.8557	281.8450	281.8557	281.8450	0
01/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4305.7400	4294.9800	4.3057	4.2950	0
01/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R202 On 06-August-26			Bond Future	281.6186	281.6067	281.6186	281.6067	0
01/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2758.6000	2746.6600	2.7586	2.7467	0
01/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R202 On 05-November-26			Bond Future	286.5797	286.5665	286.5797	286.5665	0
01/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6119.6600	6106.5300	6.1197	6.1065	0
01/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R209 On 06-November-25			Bond Future	9.9107	9.9374	77.2983	77.1550	19,819
01/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6877.1900	6736.9300	6.8772	6.7369	0
01/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	8.1200	11.1300	0.0081	0.0111	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R209 On 05-February-26			Bond Future	9.9999	10.0276	78.7183	78.5724	0
01/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5050.8600	4936.3900	5.0509	4.9364	0
01/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	344.4400	375.8600	0.3444	0.3759	0
01/09/2025	R209 On 07-May-26			Bond Future	10.0940	10.1228	77.0080	76.8593	0
01/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5497.7400	5388.1600	5.4977	5.3882	0
01/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	659.6200	698.7500	0.6596	0.6988	0
01/09/2025	R209 On 06-August-26			Bond Future	10.1966	10.2266	78.4158	78.2642	0
01/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6573.6300	6460.9900	6.5736	6.4610	0
01/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	824.3100	863.2500	0.8243	0.8633	0
01/09/2025	R209 On 05-November-26			Bond Future	10.3117	10.3429	76.6284	76.4739	0
01/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3164.0400	3094.8200	3.1640	3.0948	0
01/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3122.6900	3207.9800	3.1227	3.2080	0
01/09/2025	R210 On 06-November-25			Bond Future	252.6427	252.6384	252.6427	252.6384	1,206
01/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	502.6600	498.4100	0.5027	0.4984	0
01/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R210 On 05-February-26			Bond Future	257.3450	257.3405	257.3450	257.3405	0
01/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4244.9500	4240.5000	4.2450	4.2405	0
01/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R210 On 07-May-26			Bond Future	258.6176	258.6125	258.6176	258.6125	0
01/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3217.5800	3212.5000	3.2176	3.2125	0
01/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R210 On 06-August-26			Bond Future	263.4084	263.4027	263.4084	263.4027	0
01/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3568.4300	3562.6600	3.5684	3.5627	0
01/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R210 On 05-November-26			Bond Future	264.4944	264.4872	264.4944	264.4872	0
01/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11164.4100	11157.1800	11.1644	11.1572	0
01/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/09/2025	R213 On 06-November-25			Bond Future	8.4845	8.4801	95.1411	95.1591	94,200
01/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6072.0600	6090.2400	6.0721	6.0902	0
01/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.6100	0.7700	0.0006	0.0008	0
01/09/2025	R213 On 05-February-26			Bond Future	8.5516	8.5469	96.8888	96.9072	23
01/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5077.9500	5098.3000	5.0780	5.0983	0
01/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	59.3300	61.3400	0.0593	0.0613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R213 On 07-May-26			Bond Future	8.6196	8.6146	95.1111	95.1296	0
01/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4485.3400	4506.1000	4.4853	4.5061	0
01/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	219.0300	221.3100	0.2190	0.2213	0
01/09/2025	R213 On 06-August-26			Bond Future	8.7006	8.6954	96.8506	96.8692	0
01/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3902.4200	3922.5400	3.9024	3.9225	0
01/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	467.9900	469.4600	0.4680	0.4695	0
01/09/2025	R213 On 05-November-26			Bond Future	8.8104	8.8048	94.9850	95.0036	0
01/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1813.9200	1829.7900	1.8139	1.8298	0
01/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2018.3000	2015.5300	2.0183	2.0155	0
01/09/2025	R214 On 06-November-25			Bond Future	10.5557	10.6131	70.8130	70.4820	36,853
01/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5914.7700	5599.5900	5.9148	5.5996	0
01/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	34.0900	49.9200	0.0341	0.0499	0
01/09/2025	R214 On 05-February-26			Bond Future	10.6524	10.7118	72.1139	71.7768	0
01/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4073.0600	3835.4200	4.0731	3.8354	0
01/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	734.3000	833.7900	0.7343	0.8338	0
01/09/2025	R214 On 07-May-26			Bond Future	10.7483	10.8097	70.1361	69.7927	0
01/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5156.6800	4910.9100	5.1567	4.9109	0
01/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	964.0100	1061.6600	0.9640	1.0617	0
01/09/2025	R214 On 06-August-26			Bond Future	10.8522	10.9158	71.4186	71.0687	0
01/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6755.7200	6490.2800	6.7557	6.4903	0
01/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	962.9500	1047.4000	0.9630	1.0474	0
01/09/2025	R214 On 05-November-26			Bond Future	10.9677	11.0335	69.3636	69.0075	0
01/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3520.1200	3347.8600	3.5201	3.3479	0
01/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3507.5800	3691.4800	3.5076	3.6915	0
01/09/2025	R248 On 06-November-25			Bond Future	10.8647	10.9222	84.0876	83.6805	219,198
01/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5951.4200	5584.4000	5.9514	5.5844	0
01/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	106.0200	146.1300	0.1060	0.1461	0
01/09/2025	R248 On 05-February-26			Bond Future	10.9672	11.0268	85.6323	85.2177	0
01/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4461.9100	4189.5100	4.4619	4.1895	0
01/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1137.1300	1279.3400	1.1371	1.2793	0
01/09/2025	R248 On 07-May-26			Bond Future	11.0686	11.1303	82.7604	82.3380	260
01/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5712.8200	5427.1500	5.7128	5.4272	0
01/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1432.7100	1569.4300	1.4327	1.5694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R248 On 06-August-26			Bond Future	11.1782	11.2421	84.2735	83.8432	0
01/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8574.2400	8244.4300	8.5742	8.2444	0
01/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1149.9600	1250.4200	1.1500	1.2504	0
01/09/2025	R248 On 05-November-26			Bond Future	11.2986	11.3649	81.3004	80.8624	0
01/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4355.0700	4141.7000	4.3551	4.1417	0
01/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4279.4200	4504.0600	4.2794	4.5041	0
01/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0