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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
02/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	2029 On 06-November-25			Bond Future	140.5844	140.5816	140.5844	140.5816	4,396
02/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	794.4000	791.5800	0.7944	0.7916	0
02/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2029 On 05-February-26			Bond Future	143.2011	143.1982	143.2011	143.1982	0
02/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3091.0700	3088.1600	3.0911	3.0882	0
02/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2029 On 07-May-26			Bond Future	144.3878	144.3846	144.3878	144.3846	0
02/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2567.7700	2564.5600	2.5678	2.5646	0
02/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2029 On 06-August-26			Bond Future	147.0632	147.0596	147.0632	147.0596	0
02/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	2963.1900	2959.5600	2.9632	2.9596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2029 On 05-November-26			Bond Future	148.1635	148.1589	148.1635	148.1589	0
02/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	603.5200	598.9100	0.6035	0.5989	0
02/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2030 On 06-November-25			Bond Future	8.1884	8.1522	101.5583	101.6850	139,035
02/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	1939.3200	2053.4700	1.9393	2.0535	300
02/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	101.7300	89.2100	0.1017	0.0892	0
02/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3534.2600	3659.9400	3.5343	3.6599	300
02/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	6.1500	5.1600	0.0062	0.0052	0
02/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4591.8400	4718.4000	4.5918	4.7184	0
02/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.6600	0.5500	0.0007	0.0006	0
02/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6352.4700	6479.1400	6.3525	6.4791	0
02/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
02/09/2025	2030 On 05-February-26			Bond Future	8.2405	8.2016	99.4159	99.5448	52,861
02/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4079.3400	4203.7500	4.0793	4.2038	0
02/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	42.3500	37.8000	0.0424	0.0378	0
02/09/2025	2030 On 07-May-26			Bond Future	8.3104	8.2685	101.2357	101.3669	0
02/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3488.1800	3605.0200	3.4882	3.6050	0
02/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	179.9900	165.6300	0.1800	0.1656	0
02/09/2025	2030 On 06-August-26			Bond Future	8.3987	8.3533	99.0778	99.2111	0
02/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2810.2000	2915.5700	2.8102	2.9156	0
02/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	436.1400	408.1600	0.4361	0.4082	0
02/09/2025	2030 On 05-November-26			Bond Future	8.5052	8.4560	100.7983	100.9337	0
02/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1357.4400	1424.3400	1.3574	1.4243	0
02/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1674.5400	1606.0900	1.6745	1.6061	0
02/09/2025	2031 On 06-November-25			Bond Future	110.7299	110.7274	110.7299	110.7274	1,416
02/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1045.4400	1043.2400	1.0454	1.0432	0
02/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	5.5500	5.8800	0.0056	0.0059	0
02/09/2025	2031 On 05-February-26			Bond Future	110.3915	110.3891	110.3915	110.3891	0
02/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	19.2500	19.4200	0.0193	0.0194	0
02/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1387.7100	1390.2900	1.3877	1.3903	0
02/09/2025	2031 On 07-May-26			Bond Future	112.4386	112.4359	112.4386	112.4359	0
02/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	15.4500	15.4900	0.0155	0.0155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1416.8700	1419.5700	1.4169	1.4196	0
02/09/2025	2031 On 06-August-26			Bond Future	112.0810	112.0774	112.0810	112.0774	0
02/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1729.0500	1732.5700	1.7291	1.7326	0
02/09/2025	2031 On 05-November-26			Bond Future	114.0545	114.0505	114.0545	114.0505	0
02/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2564.4500	2560.5100	2.5645	2.5605	0
02/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2032 On 06-November-25			Bond Future	8.9068	8.8609	97.7895	98.0051	155,530
02/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2503.2300	2689.3100	2.5032	2.6893	300
02/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	220.5200	190.9100	0.2205	0.1909	0
02/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4552.6900	4764.2300	4.5527	4.7642	300
02/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	24.1900	20.0400	0.0242	0.0200	0
02/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	6794.7800	7010.2200	6.7948	7.0102	0
02/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.2300	0.9800	0.0012	0.0010	0
02/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8780.9700	8996.6500	8.7810	8.9967	0
02/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	300
02/09/2025	2032 On 05-February-26			Bond Future	8.9853	8.9370	99.5859	99.8055	0
02/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5279.4700	5485.3000	5.2795	5.4853	0
02/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	124.0400	110.2200	0.1240	0.1102	0
02/09/2025	2032 On 07-May-26			Bond Future	9.0710	9.0201	97.2493	97.4728	0
02/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	4905.2400	5098.7600	4.9052	5.0988	0
02/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	359.4600	329.4800	0.3595	0.3295	0
02/09/2025	2032 On 06-August-26			Bond Future	9.1691	9.1153	99.0273	99.2547	0
02/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4563.1800	4745.4000	4.5632	4.7454	0
02/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	653.2500	608.1100	0.6533	0.6081	0
02/09/2025	2032 On 05-November-26			Bond Future	9.2879	9.2310	96.5902	96.8212	0
02/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2095.2200	2209.9200	2.0952	2.2099	0
02/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2615.5700	2499.2600	2.6156	2.4993	0
02/09/2025	2033 On 06-November-25			Bond Future	132.5712	132.5666	132.5712	132.5666	8,490
02/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	568.8000	573.3800	0.5688	0.5734	0
02/09/2025	2033 On 05-February-26			Bond Future	135.0388	135.0340	135.0388	135.0340	0
02/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2158.7600	2154.0000	2.1588	2.1540	0

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02/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2033 On 07-May-26			Bond Future	135.9718	135.9667	135.9718	135.9667	0
02/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	811.7600	806.7200	0.8118	0.8067	0
02/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2033 On 06-August-26			Bond Future	138.4913	138.4859	138.4913	138.4859	0
02/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4241.2800	4235.9200	4.2413	4.2359	0
02/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2033 On 05-November-26			Bond Future	139.3361	139.3298	139.3361	139.3298	0
02/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2076.1300	2069.7700	2.0761	2.0698	0
02/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2037 On 06-November-25			Bond Future	10.2169	10.1717	91.0424	91.3173	184,447
02/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2361.1700	2565.7600	2.3612	2.5658	300
02/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	665.2500	595.0200	0.6653	0.5950	0
02/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4705.7700	4963.8900	4.7058	4.9639	300
02/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	122.3700	105.6700	0.1224	0.1057	0
02/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8043.2700	8316.8600	8.0433	8.3169	0
02/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	7.5400	6.3100	0.0075	0.0063	0
02/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	10789.0800	11063.8200	10.7891	11.0638	0
02/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.4500	0.3700	0.0005	0.0004	300
02/09/2025	2037 On 05-February-26			Bond Future	10.3173	10.2703	88.4563	88.7362	5
02/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3224.0800	3416.2500	3.2241	3.4163	1,930
02/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1275.1400	1187.4800	1.2751	1.1875	0
02/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4193.6800	4411.1700	4.1937	4.4112	1,970
02/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	819.1800	756.8400	0.8192	0.7568	0
02/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5497.1100	5738.4100	5.4971	5.7384	0
02/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	454.4600	415.9300	0.4545	0.4159	0
02/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6240.9200	6491.6800	6.2409	6.4917	0
02/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	327.0900	298.0200	0.3271	0.2980	1,930
02/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6430.6300	6683.4300	6.4306	6.6834	1,030
02/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	300.9800	273.9500	0.3010	0.2740	0
02/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8664.6900	8933.6500	8.6647	8.9337	0
02/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	108.7000	97.8300	0.1087	0.0978	1,930
02/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10674.9300	10950.4600	10.6749	10.9505	0
02/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	39.8400	35.5400	0.0398	0.0355	1,970

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02/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	12888.3700	13166.9900	12.8884	13.1670	0
02/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	10.1500	8.9400	0.0102	0.0089	1,030
02/09/2025	2037 On 07-May-26			Bond Future	10.4277	10.3789	90.0754	90.3602	0
02/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4419.1800	4621.1400	4.4192	4.6211	142
02/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1447.7500	1364.8600	1.4478	1.3649	0
02/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	5870.6300	6099.6700	5.8706	6.0997	0
02/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	877.1600	821.3500	0.8772	0.8214	0
02/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10708.9000	10979.7900	10.7089	10.9798	0
02/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	181.1900	167.2300	0.1812	0.1672	142
02/09/2025	2037 On 06-August-26			Bond Future	10.5502	10.4994	87.4624	87.7523	0
02/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2081.7100	2197.6100	2.0817	2.1976	2,541
02/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	5172.0200	4998.0800	5.1720	4.9981	0
02/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3642.0800	3811.2100	3.6421	3.8112	0
02/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2794.8000	2674.0900	2.7948	2.6741	2,541
02/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5662.7700	5875.4400	5.6628	5.8754	0
02/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1532.7900	1455.6200	1.5328	1.4556	2,541
02/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7285.4800	7520.8200	7.2855	7.5208	0
02/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	1009.9900	955.4900	1.0100	0.9555	0
02/09/2025	2037 On 05-November-26			Bond Future	10.6769	10.6241	88.9802	89.2747	0
02/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3526.3300	3681.8400	3.5263	3.6818	0
02/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3843.7900	3704.7200	3.8438	3.7047	0
02/09/2025	2038 On 06-November-25			Bond Future	142.4990	142.6403	142.4990	142.6403	2,621
02/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1381.0500	1239.7400	1.3811	1.2397	0
02/09/2025	2038 On 05-February-26			Bond Future	142.9729	143.1170	142.9729	143.1170	0
02/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	227.1500	83.0300	0.2272	0.0830	0
02/09/2025	2038 On 07-May-26			Bond Future	145.6243	145.7708	145.6243	145.7708	0
02/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1094.3100	1240.8300	1.0943	1.2408	0
02/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2038 On 06-August-26			Bond Future	146.1067	146.2552	146.1067	146.2552	0
02/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1386.7200	1535.1700	1.3867	1.5352	0
02/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2038 On 05-November-26			Bond Future	148.6808	148.8315	148.6808	148.8315	0

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02/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2370.8000	2521.5200	2.3708	2.5215	0
02/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2040 On 06-November-25			Bond Future	10.6509	10.6007	90.5341	90.8663	36,258
02/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7385.3800	7713.2400	7.3854	7.7132	0
02/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	24.8100	20.4600	0.0248	0.0205	0
02/09/2025	2040 On 05-February-26			Bond Future	10.7568	10.7048	87.6882	88.0264	36,614
02/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1358.6400	1486.1400	1.3586	1.4861	680
02/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	4054.3200	3843.5600	4.0543	3.8436	0
02/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2347.3800	2531.4900	2.3474	2.5315	0
02/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2391.7300	2237.5800	2.3917	2.2376	680
02/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3759.0300	3998.8400	3.7590	3.9988	0
02/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1264.6900	1166.2400	1.2647	1.1662	680
02/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5248.2100	5526.0200	5.2482	5.5260	0
02/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	680.4300	619.9800	0.6804	0.6200	0
02/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6858.3700	7162.1200	6.8584	7.1621	475
02/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	349.1100	314.6000	0.3491	0.3146	0
02/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14092.1000	14428.9500	14.0921	14.4290	0
02/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	10.6300	9.2200	0.0106	0.0092	475
02/09/2025	2040 On 07-May-26			Bond Future	10.8718	10.8178	89.2931	89.6374	0
02/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2576.0600	2743.9800	2.5761	2.7440	1,460
02/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3678.5300	3502.0900	3.6785	3.5021	0
02/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3822.1700	4037.3200	3.8222	4.0373	820
02/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2264.1500	2134.9400	2.2642	2.1349	0
02/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	5969.7800	6238.7400	5.9698	6.2387	0
02/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1102.8300	1027.4300	1.1028	1.0274	0
02/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6188.2100	6461.2100	6.1882	6.4612	0
02/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	1029.8800	958.5200	1.0299	0.9585	1,460
02/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7594.8400	7889.5400	7.5948	7.8895	0
02/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	663.8200	614.1600	0.6638	0.6142	820
02/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8499.6100	8804.4900	8.4996	8.8045	0
02/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	510.2500	470.7700	0.5103	0.4708	1,460
02/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	9999.8400	10317.5300	9.9998	10.3175	0
02/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	328.1600	301.4900	0.3282	0.3015	820
02/09/2025	2040 On 06-August-26			Bond Future	10.9981	10.9420	86.4151	86.7656	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8061.2200	8347.3100	8.0612	8.3473	0
02/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1079.9700	1015.5800	1.0800	1.0156	0
02/09/2025	2040 On 05-November-26			Bond Future	11.1271	11.0690	87.9142	88.2704	0
02/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3872.2000	4060.0900	3.8722	4.0601	0
02/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4283.6100	4115.2300	4.2836	4.1152	0
02/09/2025	2044 On 06-November-25			Bond Future	10.9360	10.8756	85.3042	85.7143	129,981
02/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2773.0900	3083.5900	2.7731	3.0836	11,000
02/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	691.1800	591.5600	0.6912	0.5916	0
02/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5358.0200	5744.0900	5.3580	5.7441	0
02/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	128.8000	104.7500	0.1288	0.1048	11,000
02/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6092.3500	6487.3200	6.0924	6.4873	0
02/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	76.9100	61.7600	0.0769	0.0618	0
02/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6776.1900	7176.7600	6.7762	7.1768	0
02/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	46.3200	36.7700	0.0463	0.0368	5,800
02/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	7916.8300	8322.6400	7.9168	8.3226	0
02/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	19.8200	15.5100	0.0198	0.0155	5,600
02/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8200.1600	8606.7800	8.2002	8.6068	0
02/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	15.8900	12.3900	0.0159	0.0124	5,800
02/09/2025	2044 On 05-February-26			Bond Future	11.0418	10.9793	82.4874	82.9050	16
02/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	586.1200	666.5000	0.5861	0.6665	9,000
02/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7468.9200	7131.7100	7.4689	7.1317	0
02/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2020.6700	2223.6000	2.0207	2.2236	9,000
02/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2972.4300	2757.7700	2.9724	2.7578	0
02/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3135.9500	3401.1600	3.1360	3.4012	0
02/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1769.9400	1617.5600	1.7699	1.6176	4,500
02/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	3916.4400	4214.4000	3.9164	4.2144	0
02/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1271.4800	1151.8500	1.2715	1.1519	9,000
02/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4124.7500	4430.3500	4.1248	4.4304	0
02/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1165.0700	1053.0800	1.1651	1.0531	4,500
02/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4384.4400	4698.7400	4.3844	4.6987	0
02/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	1049.6900	946.4000	1.0497	0.9464	0
02/09/2025	2044 On 07-May-26			Bond Future	11.1557	11.0909	83.9971	84.4223	0
02/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5450.1800	5765.3100	5.4502	5.7653	0
02/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1404.8200	1294.8000	1.4048	1.2948	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	2044 On 06-August-26			Bond Future	11.2801	11.2129	81.1475	81.5802	0
02/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8011.0900	8359.8400	8.0111	8.3598	0
02/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1193.1400	1109.1700	1.1931	1.1092	0
02/09/2025	2044 On 05-November-26			Bond Future	11.4061	11.3365	82.5550	82.9950	0
02/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	3996.0600	4228.8600	3.9961	4.2289	0
02/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4414.0600	4206.8300	4.4141	4.2068	0
02/09/2025	2046 On 06-November-25			Bond Future	120.9706	120.9661	120.9706	120.9661	19,630
02/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4439.4400	4443.9500	4.4394	4.4440	0
02/09/2025	2046 On 05-February-26			Bond Future	123.2222	123.2175	123.2222	123.2175	0
02/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1572.2400	1567.5200	1.5722	1.5675	0
02/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2046 On 07-May-26			Bond Future	123.1987	123.1938	123.1987	123.1938	0
02/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1751.3400	1756.2300	1.7513	1.7562	0
02/09/2025	2046 On 06-August-26			Bond Future	125.4810	125.4754	125.4810	125.4754	0
02/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3100.9800	3095.4400	3.1010	3.0954	0
02/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2046 On 05-November-26			Bond Future	125.3468	125.3402	125.3468	125.3402	0
02/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	133.2200	139.8300	0.1332	0.1398	0
02/09/2025	2050 On 06-November-25			Bond Future	122.1053	121.8013	122.1053	121.8013	17,837
02/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2314.7200	2618.6900	2.3147	2.6187	0
02/09/2025	2050 On 05-February-26			Bond Future	121.9507	121.6412	121.9507	121.6412	0
02/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	869.2900	1178.8400	0.8693	1.1788	0
02/09/2025	2050 On 07-May-26			Bond Future	124.2122	123.8968	124.2122	123.8968	0
02/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	142.2300	0.0000	0.1422	0.0000	0
02/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	173.1700	0.0000	0.1732	0
02/09/2025	2050 On 06-August-26			Bond Future	124.0448	123.7227	124.0448	123.7227	0
02/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	774.7800	452.7400	0.7748	0.4527	0
02/09/2025	2050 On 06-August-26	123.27	Put	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
02/09/2025	2050 On 05-November-26			Bond Future	126.2299	125.9016	126.2299	125.9016	0
02/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2389.9400	2061.6400	2.3899	2.0616	0
02/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	AL37 On 06-November-25			Index Future	1193.7710	1195.8540	1193.7710	1,195.8540	0
02/09/2025	AL37 On 05-February-26			Index Future	1215.7010	1217.8230	1215.7010	1,217.8230	0
02/09/2025	AL37 On 07-May-26			Index Future	1237.9710	1240.1300	1237.9710	1,240.1300	0
02/09/2025	AL37 On 06-August-26			Index Future	1260.3980	1262.5930	1260.3980	1,262.5930	0
02/09/2025	AL37 On 05-November-26			Index Future	1282.6170	1284.8470	1282.6170	1,284.8470	0
02/09/2025	AL7T On 06-November-25			Index Future	1453.5590	1457.7940	1453.5590	1,457.7940	0
02/09/2025	AL7T On 05-February-26			Index Future	1480.2620	1484.5750	1480.2620	1,484.5750	0
02/09/2025	AL7T On 07-May-26			Index Future	1507.3780	1511.7670	1507.3780	1,511.7670	0
02/09/2025	AL7T On 06-August-26			Index Future	1534.6860	1539.1520	1534.6860	1,539.1520	0
02/09/2025	AL7T On 05-November-26			Index Future	1561.7410	1566.2800	1561.7410	1,566.2800	0
02/09/2025	ALBI On 06-November-25			Index Future	1231.7850	1235.2940	1231.7850	1,235.2940	76
02/09/2025	ALBI On 05-February-26			Index Future	1254.4140	1257.9870	1254.4140	1,257.9870	0
02/09/2025	ALBI On 07-May-26			Index Future	1277.3930	1281.0290	1277.3930	1,281.0290	0
02/09/2025	ALBI On 06-August-26			Index Future	1300.5350	1304.2340	1300.5350	1,304.2340	0
02/09/2025	ALBI On 05-November-26			Index Future	1323.4610	1327.2220	1323.4610	1,327.2220	0
02/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/09/2025	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
02/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	ES33 On 06-November-25			Bond Future	10.3155	10.2657	86.2686	86.5064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7618.3400	7856.2000	7.6183	7.8562	0
02/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES33 On 05-February-26			Bond Future	10.4449	10.3928	87.8743	88.1166	0
02/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4678.8100	4921.1000	4.6788	4.9211	0
02/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES33 On 07-May-26			Bond Future	10.5792	10.5246	85.7093	85.9558	0
02/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4828.7200	5075.2900	4.8287	5.0753	0
02/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES33 On 06-August-26			Bond Future	10.7271	10.6699	87.2961	87.5469	0
02/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5427.4600	5678.3000	5.4275	5.6783	0
02/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES33 On 05-November-26			Bond Future	10.8978	10.8379	85.0401	85.2949	0
02/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	288.3300	33.5200	0.2883	0.0335	0
02/09/2025	ES42 On 06-November-25			Bond Future	11.2106	11.1503	80.2263	80.6057	0
02/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6892.4200	7271.8400	6.8924	7.2718	0
02/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES42 On 05-February-26			Bond Future	11.3275	11.2650	81.7195	82.1060	0
02/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3119.7600	3506.2500	3.1198	3.5063	0
02/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES42 On 07-May-26			Bond Future	11.4519	11.3871	78.9700	79.3635	0
02/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4328.6100	4722.1000	4.3286	4.7221	0
02/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES42 On 06-August-26			Bond Future	11.5826	11.5153	80.4307	80.8313	0
02/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5956.4100	6356.9600	5.9564	6.3570	0
02/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	ES42 On 05-November-26			Bond Future	11.7257	11.6559	77.5815	77.9889	0
02/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	24.1200	0.0000	0.0241	0
02/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	383.2800	0.0000	0.3833	0.0000	0
02/09/2025	GOVI On 06-November-25			GOVI	1211.8050	1215.1310	1211.8050	1,215.1310	604
02/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	998050.0000	1031310.0000	99.8050	103.1310	0
02/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	GOVI On 05-February-26			GOVI	1234.0670	1237.4540	1234.0670	1,237.4540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	840670.0000	874540.0000	84.0670	87.4540	0
02/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	GOVI On 07-May-26			GOVI	1256.6730	1260.1200	1256.6730	1,260.1200	42
02/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	796730.0000	831200.0000	79.6730	83.1200	0
02/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	GOVI On 06-August-26			GOVI	1279.4390	1282.9460	1279.4390	1,282.9460	0
02/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	904390.0000	939460.0000	90.4390	93.9460	0
02/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	GOVI On 05-November-26			GOVI	1301.9940	1305.5590	1301.9940	1,305.5590	0
02/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	249940.0000	285590.0000	24.9940	28.5590	0
02/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/09/2025	IGOV On 06-November-25			Index Future	391.7450	391.6780	391.7450	391.6780	754
02/09/2025	IGOV On 05-February-26			Index Future	399.0370	398.9680	399.0370	398.9680	0
02/09/2025	IGOV On 07-May-26			Index Future	406.4400	406.3700	406.4400	406.3700	0
02/09/2025	IGOV On 06-August-26			Index Future	413.8950	413.8220	413.8950	413.8220	0
02/09/2025	IGOV On 05-November-26			Index Future	421.2810	421.2060	421.2810	421.2060	0
02/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/09/2025	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
02/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/09/2025	R033 On 06-November-25			Bond Future	9.1048	9.0488	105.8718	106.1782	28,586
02/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6421.8800	6726.8800	6.4219	6.7269	0
02/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	5.5300	4.1500	0.0055	0.0042	0
02/09/2025	R033 On 05-February-26			Bond Future	9.1874	9.1286	107.8167	108.1287	0
02/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6691.0400	6990.3000	6.6910	6.9903	0
02/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	84.1300	71.4100	0.0841	0.0714	0
02/09/2025	R033 On 07-May-26			Bond Future	9.2769	9.2151	104.7472	105.0648	0
02/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	5777.4500	6059.0800	5.7775	6.0591	0
02/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	318.4400	282.5000	0.3184	0.2825	0
02/09/2025	R033 On 06-August-26			Bond Future	9.3776	9.3125	106.6622	106.9852	0
02/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	4981.1000	5237.1500	4.9811	5.2372	0
02/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	773.2200	706.2000	0.7732	0.7062	0
02/09/2025	R033 On 05-November-26			Bond Future	9.4969	9.4283	103.4751	103.8034	0
02/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	1945.2800	2101.5300	1.9453	2.1015	0
02/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2747.0800	2574.9700	2.7471	2.5750	0
02/09/2025	R035 On 06-November-25			Bond Future	9.6890	9.6437	96.8233	97.0888	119,856
02/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1550.2400	1714.0000	1.5502	1.7140	250
02/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	1078.5200	976.7500	1.0785	0.9768	0
02/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2023.7500	2211.9300	2.0238	2.2119	2,000
02/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	743.7900	666.4400	0.7438	0.6664	0
02/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2695.2800	2909.0900	2.6953	2.9091	300
02/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	446.1500	394.4300	0.4462	0.3944	0
02/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	2999.0500	3221.7400	2.9991	3.2217	0
02/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	354.7100	311.8700	0.3547	0.3119	250
02/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3692.5000	3930.6900	3.6925	3.9307	0
02/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	208.7900	181.4500	0.2088	0.1815	50
02/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4230.2900	4476.8600	4.2303	4.4769	2,000
02/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	137.4800	118.5200	0.1375	0.1185	0
02/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4380.0600	4628.5300	4.3801	4.6285	2,000
02/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	122.0600	105.0000	0.1221	0.1050	0
02/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4682.6700	4934.4900	4.6827	4.9345	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	95.5100	81.8000	0.0955	0.0818	250
02/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5091.4800	5346.9400	5.0915	5.3469	300
02/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	67.9000	57.8300	0.0679	0.0578	0
02/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5608.4500	5867.3100	5.6085	5.8673	0
02/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	43.2800	36.6100	0.0433	0.0366	8,500
02/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	6965.6900	7229.1200	6.9657	7.2291	2,000
02/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	12.6200	10.5200	0.0126	0.0105	0
02/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7017.8800	7281.4100	7.0179	7.2814	250
02/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	12.0100	10.0100	0.0120	0.0100	0
02/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7278.6000	7542.5500	7.2786	7.5426	0
02/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	9.3500	7.7700	0.0094	0.0078	0
02/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8315.5600	8580.5200	8.3156	8.5805	0
02/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	3.2700	2.7000	0.0033	0.0027	0
02/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9492.2200	9757.5900	9.4922	9.7576	0
02/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.8900	0.7300	0.0009	0.0007	2,000
02/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9593.6200	9859.0100	9.5936	9.8590	0
02/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.7900	0.6500	0.0008	0.0007	250
02/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10698.9600	10964.4500	10.6990	10.9645	0
02/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.2100	0.1700	0.0002	0.0002	300
02/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12078.5700	12344.0900	12.0786	12.3441	0
02/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	250
02/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12273.1800	12538.7100	12.2732	12.5387	0
02/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	2,000
02/09/2025	R035 On 05-February-26			Bond Future	9.7854	9.7381	98.6020	98.8723	0
02/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3230.0900	3421.7800	3.2301	3.4218	250
02/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	1069.7700	991.0700	1.0698	0.9911	0
02/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4278.8900	4496.5000	4.2789	4.4965	2,000
02/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	640.7900	588.0100	0.6408	0.5880	0
02/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5267.7500	5502.6300	5.2678	5.5026	0
02/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	395.4300	359.9200	0.3954	0.3599	250
02/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	5810.5800	6052.6400	5.8106	6.0526	0
02/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	303.1500	274.8200	0.3032	0.2748	0
02/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6509.9500	6759.1800	6.5100	6.7592	2,000
02/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	217.0200	195.8600	0.2170	0.1959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	6793.6500	7045.3100	6.7937	7.0453	0
02/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	189.1000	170.3700	0.1891	0.1704	0
02/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7605.8200	7863.1500	7.6058	7.8632	0
02/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	126.3000	113.2400	0.1263	0.1132	250
02/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13663.8600	13933.8700	13.6639	13.9339	0
02/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.8200	2.4400	0.0028	0.0024	2,000
02/09/2025	R035 On 07-May-26			Bond Future	9.8821	9.8328	95.9043	96.1794	0
02/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	1972.3300	2098.2400	1.9723	2.0982	250
02/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3332.9300	3183.7000	3.3329	3.1837	0
02/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2014.8000	2142.5600	2.0148	2.1426	200
02/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3262.0100	3114.6300	3.2620	3.1146	0
02/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2124.5500	2256.9700	2.1246	2.2570	350
02/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	3089.0600	2946.3400	3.0891	2.9463	0
02/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3274.3900	3447.3400	3.2744	3.4473	0
02/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1852.5300	1750.3400	1.8525	1.7503	250
02/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3336.4800	3511.2600	3.3365	3.5113	0
02/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1805.5500	1705.1900	1.8056	1.7052	200
02/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3494.5700	3673.8800	3.4946	3.6739	0
02/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1691.7100	1595.8800	1.6917	1.5959	350
02/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5036.8900	5250.8900	5.0369	5.2509	0
02/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	938.3200	877.1800	0.9383	0.8772	250
02/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5114.8900	5330.2800	5.1149	5.3303	0
02/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	911.3900	851.6400	0.9114	0.8516	200
02/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5311.3900	5530.2100	5.3114	5.5302	0
02/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	846.2600	789.9400	0.8463	0.7899	350
02/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	5924.0900	6152.2100	5.9241	6.1522	0
02/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	680.1000	633.0800	0.6801	0.6331	0
02/09/2025	R035 On 06-August-26			Bond Future	9.9898	9.9383	97.6581	97.9381	0
02/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6495.2300	6721.1400	6.4952	6.7211	0
02/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	917.8600	863.7700	0.9179	0.8638	0
02/09/2025	R035 On 05-November-26			Bond Future	10.1156	10.0618	94.8552	95.1397	0
02/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3108.1800	3255.1100	3.1082	3.2551	0
02/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3561.5000	3423.8600	3.5615	3.4239	0
02/09/2025	R038 On 06-November-25			Bond Future	10.3018	10.2567	105.1910	105.5125	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
02/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	4848.2600	5144.2000	4.8483	5.1442	1,770
02/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	184.6100	159.0900	0.1846	0.1591	0
02/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6433.4100	6745.3400	6.4334	6.7453	0
02/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	61.8500	52.3200	0.0619	0.0523	0
02/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13084.1800	13405.6000	13.0842	13.4056	0
02/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.1900	0.1500	0.0002	0.0002	1,770
02/09/2025	R038 On 05-February-26			Bond Future	10.4080	10.3611	107.1234	107.4507	0
02/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7193.9800	7488.3300	7.1940	7.4883	0
02/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	355.8500	322.9100	0.3559	0.3229	0
02/09/2025	R038 On 07-May-26			Bond Future	10.5201	10.4713	103.5999	103.9330	0
02/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6674.8600	6945.1200	6.6749	6.9451	0
02/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	924.1800	861.3000	0.9242	0.8613	0
02/09/2025	R038 On 06-August-26			Bond Future	10.6412	10.5904	105.4936	105.8325	0
02/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8335.2000	8608.9100	8.3352	8.6089	0
02/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1198.5200	1133.2900	1.1985	1.1333	0
02/09/2025	R038 On 05-November-26			Bond Future	10.7754	10.7226	101.8446	102.1891	0
02/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3704.5600	3885.2500	3.7046	3.8853	0
02/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	4065.8900	3902.0400	4.0659	3.9020	0
02/09/2025	R053 On 06-November-25			Bond Future	10.8215	10.7662	108.3248	108.8396	28,967
02/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8207.3500	8704.2500	8.2074	8.7043	0
02/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	96.8800	78.9100	0.0969	0.0789	0
02/09/2025	R053 On 05-February-26			Bond Future	10.9198	10.8625	110.3146	110.8390	0
02/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6262.9100	6667.7100	6.2629	6.6677	0
02/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1282.0500	1162.5000	1.2821	1.1625	0
02/09/2025	R053 On 07-May-26			Bond Future	11.0219	10.9626	106.4725	107.0063	10,000
02/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7412.3200	7815.4500	7.4123	7.8155	0
02/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1714.9400	1584.3300	1.7149	1.5843	0
02/09/2025	R053 On 06-August-26			Bond Future	11.1306	11.0692	108.4185	108.9618	0
02/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	10979.6100	11416.6800	10.9796	11.4167	0
02/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1672.3800	1566.1600	1.6724	1.5662	0
02/09/2025	R053 On 05-November-26			Bond Future	11.2485	11.1849	104.4421	104.9945	0
02/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5271.1200	5567.0600	5.2711	5.5671	0
02/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5604.7300	5348.3300	5.6047	5.3483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R186 On 06-November-25			Bond Future	7.6199	7.5970	107.0946	107.1191	91,744
02/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	545.5500	569.6700	0.5456	0.5697	0
02/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.8300	1.4900	0.0018	0.0015	0
02/09/2025	R186 On 05-February-26			Bond Future	7.6769	7.6471	103.7579	103.7828	0
02/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	636.6300	660.2000	0.6366	0.6602	0
02/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	11.1400	9.8200	0.0111	0.0098	0
02/09/2025	R186 On 07-May-26			Bond Future	7.7998	7.7575	105.6573	105.6825	0
02/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	549.5400	572.2800	0.5495	0.5723	0
02/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	22.2000	19.7700	0.0222	0.0198	0
02/09/2025	R186 On 06-August-26			Bond Future	8.0790	8.0079	102.2842	102.3096	0
02/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	241.7600	259.8900	0.2418	0.2599	0
02/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	66.8900	59.6500	0.0669	0.0597	0
02/09/2025	R186 On 05-November-26			Bond Future	10.1804	9.9600	104.0600	104.0855	0
02/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	15.8600	19.8500	0.0159	0.0199	0
02/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	254.5200	233.0300	0.2545	0.2330	0
02/09/2025	R202 On 06-November-25			Bond Future	276.5643	276.9387	276.5643	276.9387	1,033
02/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	924.3200	1298.7200	0.9243	1.2987	0
02/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R202 On 05-February-26			Bond Future	276.3427	276.7241	276.3427	276.7241	0
02/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	1477.3300	1095.9500	1.4773	1.0960	0
02/09/2025	R202 On 07-May-26			Bond Future	281.4677	281.8557	281.4677	281.8557	0
02/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	3917.7000	4305.7400	3.9177	4.3057	0
02/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R202 On 06-August-26			Bond Future	281.2248	281.6186	281.2248	281.6186	0
02/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2364.7800	2758.6000	2.3648	2.7586	0
02/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R202 On 05-November-26			Bond Future	286.1796	286.5797	286.1796	286.5797	0
02/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	5719.6100	6119.6600	5.7196	6.1197	0
02/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R209 On 06-November-25			Bond Future	9.9611	9.9107	77.0284	77.2983	19,819
02/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6609.1000	6877.1900	6.6091	6.8772	0
02/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	9.9700	8.1200	0.0100	0.0081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R209 On 05-February-26			Bond Future	10.0521	9.9999	78.4434	78.7183	0
02/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	4813.2000	5050.8600	4.8132	5.0509	0
02/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	381.6600	344.4400	0.3817	0.3444	0
02/09/2025	R209 On 07-May-26			Bond Future	10.1483	10.0940	76.7282	77.0080	0
02/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5270.0000	5497.7400	5.2700	5.4977	0
02/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	711.6800	659.6200	0.7117	0.6596	0
02/09/2025	R209 On 06-August-26			Bond Future	10.2529	10.1966	78.1311	78.4158	0
02/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6342.7500	6573.6300	6.3428	6.5736	0
02/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	878.1100	824.3100	0.8781	0.8243	0
02/09/2025	R209 On 05-November-26			Bond Future	10.3701	10.3117	76.3391	76.6284	0
02/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3011.2900	3164.0400	3.0113	3.1640	0
02/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3259.3000	3122.6900	3.2593	3.1227	0
02/09/2025	R210 On 06-November-25			Bond Future	252.6469	252.6427	252.6469	252.6427	1,206
02/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	506.8600	502.6600	0.5069	0.5027	0
02/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R210 On 05-February-26			Bond Future	257.3493	257.3450	257.3493	257.3450	0
02/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4249.3300	4244.9500	4.2493	4.2450	0
02/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R210 On 07-May-26			Bond Future	258.6225	258.6176	258.6225	258.6176	0
02/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3222.4700	3217.5800	3.2225	3.2176	0
02/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R210 On 06-August-26			Bond Future	263.4141	263.4084	263.4141	263.4084	0
02/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3574.0800	3568.4300	3.5741	3.5684	0
02/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R210 On 05-November-26			Bond Future	264.5021	264.4944	264.5021	264.4944	0
02/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11172.0700	11164.4100	11.1721	11.1644	0
02/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/09/2025	R213 On 06-November-25			Bond Future	8.5307	8.4845	94.9549	95.1411	84,626
02/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	5886.0400	6072.0600	5.8860	6.0721	0
02/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.7700	0.6100	0.0008	0.0006	0
02/09/2025	R213 On 05-February-26			Bond Future	8.6006	8.5516	96.6993	96.8888	23
02/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	4896.6600	5077.9500	4.8967	5.0780	0
02/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	67.5900	59.3300	0.0676	0.0593	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R213 On 07-May-26			Bond Future	8.6715	8.6196	94.9182	95.1111	0
02/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4314.5500	4485.3400	4.3146	4.4853	0
02/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	241.1400	219.0300	0.2411	0.2190	0
02/09/2025	R213 On 06-August-26			Bond Future	8.7559	8.7006	96.6544	96.8506	0
02/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3744.2900	3902.4200	3.7443	3.9024	0
02/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	506.0400	467.9900	0.5060	0.4680	0
02/09/2025	R213 On 05-November-26			Bond Future	8.8694	8.8104	94.7857	94.9850	0
02/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1715.0900	1813.9200	1.7151	1.8139	0
02/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2118.7500	2018.3000	2.1188	2.0183	0
02/09/2025	R214 On 06-November-25			Bond Future	10.6161	10.5557	70.4649	70.8130	36,853
02/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5575.5800	5914.7700	5.5756	5.9148	0
02/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	42.9700	34.0900	0.0430	0.0341	0
02/09/2025	R214 On 05-February-26			Bond Future	10.7149	10.6524	71.7594	72.1139	0
02/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	3801.8300	4073.0600	3.8018	4.0731	0
02/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	817.5600	734.3000	0.8176	0.7343	0
02/09/2025	R214 On 07-May-26			Bond Future	10.8128	10.7483	69.7753	70.1361	0
02/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	4881.0900	5156.6800	4.8811	5.1567	0
02/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	1049.2800	964.0100	1.0493	0.9640	0
02/09/2025	R214 On 06-August-26			Bond Future	10.9189	10.8522	71.0513	71.4186	0
02/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6463.0500	6755.7200	6.4631	6.7557	0
02/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	1037.5500	962.9500	1.0376	0.9630	0
02/09/2025	R214 On 05-November-26			Bond Future	11.0367	10.9677	68.9902	69.3636	0
02/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3322.8000	3520.1200	3.3228	3.5201	0
02/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3683.7200	3507.5800	3.6837	3.5076	0
02/09/2025	R248 On 06-November-25			Bond Future	10.9251	10.8647	83.6604	84.0876	219,198
02/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5548.8600	5951.4200	5.5489	5.9514	0
02/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	130.6700	106.0200	0.1307	0.1060	0
02/09/2025	R248 On 05-February-26			Bond Future	11.0298	10.9672	85.1973	85.6323	0
02/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4147.5900	4461.9100	4.1476	4.4619	0
02/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1257.8500	1137.1300	1.2579	1.1371	0
02/09/2025	R248 On 07-May-26			Bond Future	11.1333	11.0686	82.3175	82.7604	260
02/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5390.5400	5712.8200	5.3905	5.7128	0
02/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1553.3300	1432.7100	1.5533	1.4327	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R248 On 06-August-26			Bond Future	11.2452	11.1782	83.8227	84.2735	0
02/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8211.5400	8574.2400	8.2115	8.5742	0
02/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1238.0800	1149.9600	1.2381	1.1500	0
02/09/2025	R248 On 05-November-26			Bond Future	11.3680	11.2986	80.8421	81.3004	0
02/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4111.3300	4355.0700	4.1113	4.3551	0
02/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4494.0000	4279.4200	4.4940	4.2794	0
02/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0