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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
03/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	2029 On 06-November-25			Bond Future	140.7118	140.5844	140.7118	140.5844	4,396
03/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	921.8300	794.4000	0.9218	0.7944	0
03/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2029 On 05-February-26			Bond Future	143.3310	143.2011	143.3310	143.2011	0
03/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3221.0200	3091.0700	3.2210	3.0911	0
03/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2029 On 07-May-26			Bond Future	144.5209	144.3878	144.5209	144.3878	0
03/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2700.8500	2567.7700	2.7009	2.5678	0
03/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2029 On 06-August-26			Bond Future	147.1998	147.0632	147.1998	147.0632	0
03/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3099.7800	2963.1900	3.0998	2.9632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2029 On 05-November-26			Bond Future	148.3039	148.1635	148.3039	148.1635	0
03/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	743.8900	603.5200	0.7439	0.6035	0
03/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2030 On 06-November-25			Bond Future	8.1709	8.1884	101.6197	101.5583	138,789
03/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	1990.8200	1939.3200	1.9908	1.9393	300
03/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	91.8100	101.7300	0.0918	0.1017	0
03/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3594.6900	3534.2600	3.5947	3.5343	300
03/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	5.1600	6.1500	0.0052	0.0062	0
03/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4653.1300	4591.8400	4.6531	4.5918	0
03/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.5300	0.6600	0.0005	0.0007	0
03/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6413.8800	6352.4700	6.4139	6.3525	0
03/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
03/09/2025	2030 On 05-February-26			Bond Future	8.2216	8.2405	99.4785	99.4159	52,847
03/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4138.7000	4079.3400	4.1387	4.0793	0
03/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	39.0800	42.3500	0.0391	0.0424	0
03/09/2025	2030 On 07-May-26			Bond Future	8.2899	8.3104	101.3000	101.2357	0
03/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3543.5200	3488.1800	3.5435	3.4882	0
03/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	171.0700	179.9900	0.1711	0.1800	0
03/09/2025	2030 On 06-August-26			Bond Future	8.3761	8.3987	99.1439	99.0778	0
03/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2860.1400	2810.2000	2.8601	2.8102	0
03/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	419.9200	436.1400	0.4199	0.4361	0
03/09/2025	2030 On 05-November-26			Bond Future	8.4804	8.5052	100.8666	100.7983	0
03/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1388.3000	1357.4400	1.3883	1.3574	0
03/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1637.1200	1674.5400	1.6371	1.6745	0
03/09/2025	2031 On 06-November-25			Bond Future	110.7900	110.7299	110.7900	110.7299	1,416
03/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1103.9100	1045.4400	1.1039	1.0454	0
03/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	3.9300	5.5500	0.0039	0.0056	0
03/09/2025	2031 On 05-February-26			Bond Future	110.4529	110.3915	110.4529	110.3915	0
03/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	22.4900	19.2500	0.0225	0.0193	0
03/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1329.6300	1387.7100	1.3296	1.3877	0
03/09/2025	2031 On 07-May-26			Bond Future	112.5016	112.4386	112.5016	112.4386	0
03/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	18.3900	15.4500	0.0184	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
03/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1356.7800	1416.8700	1.3568	1.4169	0
03/09/2025	2031 On 06-August-26			Bond Future	112.1459	112.0810	112.1459	112.0810	0
03/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1664.0900	1729.0500	1.6641	1.7291	0
03/09/2025	2031 On 05-November-26			Bond Future	114.1217	114.0545	114.1217	114.0545	0
03/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2631.7000	2564.4500	2.6317	2.5645	0
03/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2032 On 06-November-25			Bond Future	8.8990	8.9068	97.8262	97.7895	155,530
03/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2529.2400	2503.2300	2.5292	2.5032	300
03/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	209.7800	220.5200	0.2098	0.2205	0
03/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4587.4100	4552.6900	4.5874	4.5527	300
03/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	22.1600	24.1900	0.0222	0.0242	0
03/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	6831.3700	6794.7800	6.8314	6.7948	0
03/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.0700	1.2300	0.0011	0.0012	0
03/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8817.7100	8780.9700	8.8177	8.7810	0
03/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	300
03/09/2025	2032 On 05-February-26			Bond Future	8.9771	8.9853	99.6233	99.5859	0
03/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5312.5700	5279.4700	5.3126	5.2795	0
03/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	119.6600	124.0400	0.1197	0.1240	0
03/09/2025	2032 On 07-May-26			Bond Future	9.0622	9.0710	97.2879	97.2493	0
03/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	4936.0600	4905.2400	4.9361	4.9052	0
03/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	351.6200	359.4600	0.3516	0.3595	0
03/09/2025	2032 On 06-August-26			Bond Future	9.1596	9.1691	99.0675	99.0273	0
03/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4592.5100	4563.1800	4.5925	4.5632	0
03/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	642.4500	653.2500	0.6425	0.6533	0
03/09/2025	2032 On 05-November-26			Bond Future	9.2776	9.2879	96.6320	96.5902	0
03/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2112.4900	2095.2200	2.1125	2.0952	0
03/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2591.0300	2615.5700	2.5910	2.6156	0
03/09/2025	2033 On 06-November-25			Bond Future	132.6749	132.5712	132.6749	132.5712	8,490
03/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	465.0600	568.8000	0.4651	0.5688	0
03/09/2025	2033 On 05-February-26			Bond Future	135.1445	135.0388	135.1445	135.0388	0
03/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2264.4900	2158.7600	2.2645	2.1588	0

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03/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2033 On 07-May-26			Bond Future	136.0801	135.9718	136.0801	135.9718	0
03/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	920.1400	811.7600	0.9201	0.8118	0
03/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2033 On 06-August-26			Bond Future	138.6027	138.4913	138.6027	138.4913	0
03/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4352.7000	4241.2800	4.3527	4.2413	0
03/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2033 On 05-November-26			Bond Future	139.4507	139.3361	139.4507	139.3361	0
03/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2190.7200	2076.1300	2.1907	2.0761	0
03/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2037 On 06-November-25			Bond Future	10.2187	10.2169	91.0311	91.0424	184,363
03/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2344.1100	2361.1700	2.3441	2.3612	300
03/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	659.4800	665.2500	0.6595	0.6653	0
03/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4691.5500	4705.7700	4.6916	4.7058	300
03/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	119.4400	122.3700	0.1194	0.1224	0
03/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8031.5700	8043.2700	8.0316	8.0433	0
03/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	7.1300	7.5400	0.0071	0.0075	0
03/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	10777.7500	10789.0800	10.7778	10.7891	0
03/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.4100	0.4500	0.0004	0.0005	300
03/09/2025	2037 On 05-February-26			Bond Future	10.3192	10.3173	88.4449	88.4563	5
03/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3210.2900	3224.0800	3.2103	3.2241	1,930
03/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1272.7600	1275.1400	1.2728	1.2751	0
03/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4179.6900	4193.6800	4.1797	4.1937	1,970
03/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	816.6000	819.1800	0.8166	0.8192	0
03/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5483.3700	5497.1100	5.4834	5.4971	0
03/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	452.1300	454.4600	0.4521	0.4545	0
03/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6227.4300	6240.9200	6.2274	6.2409	0
03/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	325.0100	327.0900	0.3250	0.3271	1,930
03/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6417.2100	6430.6300	6.4172	6.4306	1,030
03/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	298.9700	300.9800	0.2990	0.3010	0
03/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8652.0900	8664.6900	8.6521	8.6647	0
03/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	107.5100	108.7000	0.1075	0.1087	1,930
03/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10662.9100	10674.9300	10.6629	10.6749	0
03/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	39.2300	39.8400	0.0392	0.0398	1,970

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03/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	12876.7400	12888.3700	12.8767	12.8884	0
03/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	9.9300	10.1500	0.0099	0.0102	1,030
03/09/2025	2037 On 07-May-26			Bond Future	10.4296	10.4277	90.0642	90.0754	0
03/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4406.6200	4419.1800	4.4066	4.4192	142
03/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1446.3700	1447.7500	1.4464	1.4478	0
03/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	5857.7900	5870.6300	5.8578	5.8706	0
03/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	875.5000	877.1600	0.8755	0.8772	0
03/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10696.6800	10708.9000	10.6967	10.7089	0
03/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	180.1500	181.1900	0.1802	0.1812	142
03/09/2025	2037 On 06-August-26			Bond Future	10.5521	10.5502	87.4517	87.4624	0
03/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2072.9500	2081.7100	2.0730	2.0817	2,541
03/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	5174.0200	5172.0200	5.1740	5.1720	0
03/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3631.3500	3642.0800	3.6314	3.6421	0
03/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2794.8300	2794.8000	2.7948	2.7948	2,541
03/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5650.9800	5662.7700	5.6510	5.6628	0
03/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1531.7600	1532.7900	1.5318	1.5328	2,541
03/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7273.4000	7285.4800	7.2734	7.2855	0
03/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	1008.6700	1009.9900	1.0087	1.0100	0
03/09/2025	2037 On 05-November-26			Bond Future	10.6787	10.6769	88.9701	88.9802	0
03/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3516.9300	3526.3300	3.5169	3.5263	0
03/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3844.4700	3843.7900	3.8445	3.8438	0
03/09/2025	2038 On 06-November-25			Bond Future	142.7343	142.4990	142.7343	142.4990	2,621
03/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1145.7200	1381.0500	1.1457	1.3811	0
03/09/2025	2038 On 05-February-26			Bond Future	143.2128	142.9729	143.2128	142.9729	0
03/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	12.7800	0.0000	0.0128	0.0000	0
03/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	227.1500	0.0000	0.2272	0
03/09/2025	2038 On 07-May-26			Bond Future	145.8694	145.6243	145.8694	145.6243	0
03/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1339.4000	1094.3100	1.3394	1.0943	0
03/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2038 On 06-August-26			Bond Future	146.3574	146.1067	146.3574	146.1067	0
03/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1637.3900	1386.7200	1.6374	1.3867	0
03/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2038 On 05-November-26			Bond Future	148.9375	148.6808	148.9375	148.6808	0

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03/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2627.4600	2370.8000	2.6275	2.3708	0
03/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2040 On 06-November-25			Bond Future	10.6782	10.6509	90.3541	90.5341	35,765
03/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7207.4700	7385.3800	7.2075	7.3854	0
03/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	26.9000	24.8100	0.0269	0.0248	0
03/09/2025	2040 On 05-February-26			Bond Future	10.7852	10.7568	87.5049	87.6882	36,614
03/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1289.3300	1358.6400	1.2893	1.3586	680
03/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	4168.2500	4054.3200	4.1683	4.0543	0
03/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2247.3700	2347.3800	2.2474	2.3474	0
03/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2474.9600	2391.7300	2.4750	2.3917	680
03/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3628.7800	3759.0300	3.6288	3.7590	0
03/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1317.6800	1264.6900	1.3177	1.2647	680
03/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5097.3200	5248.2100	5.0973	5.2482	0
03/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	712.7800	680.4300	0.7128	0.6804	0
03/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6693.4600	6858.3700	6.6935	6.8584	475
03/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	367.4400	349.1100	0.3674	0.3491	0
03/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	13909.5700	14092.1000	13.9096	14.0921	0
03/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	11.3400	10.6300	0.0113	0.0106	475
03/09/2025	2040 On 07-May-26			Bond Future	10.9011	10.8718	89.1069	89.2931	0
03/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2485.0400	2576.0600	2.4850	2.5761	1,460
03/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3773.6300	3678.5300	3.7736	3.6785	0
03/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3705.6500	3822.1700	3.7057	3.8222	820
03/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2333.7500	2264.1500	2.3338	2.2642	0
03/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	5824.1200	5969.7800	5.8241	5.9698	0
03/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1143.2900	1102.8300	1.1433	1.1028	0
03/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6040.3700	6188.2100	6.0404	6.1882	0
03/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	1068.1600	1029.8800	1.0682	1.0299	1,460
03/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7435.2500	7594.8400	7.4353	7.5948	0
03/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	690.3500	663.8200	0.6904	0.6638	820
03/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8334.5200	8499.6100	8.3345	8.4996	0
03/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	531.2800	510.2500	0.5313	0.5103	1,460
03/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	9827.8300	9999.8400	9.8278	9.9998	0
03/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	342.2700	328.1600	0.3423	0.3282	820
03/09/2025	2040 On 06-August-26			Bond Future	11.0284	10.9981	86.2262	86.4151	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	7906.6800	8061.2200	7.9067	8.0612	0
03/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1114.3400	1079.9700	1.1143	1.0800	0
03/09/2025	2040 On 05-November-26			Bond Future	11.1585	11.1271	87.7228	87.9142	0
03/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3771.1600	3872.2000	3.7712	3.8722	0
03/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4373.9100	4283.6100	4.3739	4.2836	0
03/09/2025	2044 On 06-November-25			Bond Future	10.9581	10.9360	85.1545	85.3042	129,716
03/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2656.6300	2773.0900	2.6566	2.7731	11,000
03/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	724.3900	691.1800	0.7244	0.6912	0
03/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5215.6000	5358.0200	5.2156	5.3580	0
03/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	136.0500	128.8000	0.1361	0.1288	11,000
03/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	5947.0700	6092.3500	5.9471	6.0924	0
03/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	81.3000	76.9100	0.0813	0.0769	0
03/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6629.1800	6776.1900	6.6292	6.7762	0
03/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	48.9800	46.3200	0.0490	0.0463	5,800
03/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	7768.2700	7916.8300	7.7683	7.9168	0
03/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	20.9300	19.8200	0.0209	0.0198	5,600
03/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8051.3700	8200.1600	8.0514	8.2002	0
03/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	16.7700	15.8900	0.0168	0.0159	5,800
03/09/2025	2044 On 05-February-26			Bond Future	11.0648	11.0418	82.3351	82.4874	16
03/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	555.2800	586.1200	0.5553	0.5861	9,000
03/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7590.4600	7468.9200	7.5905	7.4689	0
03/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	1944.5200	2020.6700	1.9445	2.0207	9,000
03/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	3048.6600	2972.4300	3.0487	2.9724	0
03/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3037.1000	3135.9500	3.0371	3.1360	0
03/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1823.4700	1769.9400	1.8235	1.7699	4,500
03/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	3805.7500	3916.4400	3.8058	3.9164	0
03/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1313.1700	1271.4800	1.3132	1.2715	9,000
03/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4011.3100	4124.7500	4.0113	4.1248	0
03/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1204.0100	1165.0700	1.2040	1.1651	4,500
03/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4267.8700	4384.4400	4.2679	4.3844	0
03/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	1085.5000	1049.6900	1.0855	1.0497	0
03/09/2025	2044 On 07-May-26			Bond Future	11.1794	11.1557	83.8424	83.9971	0
03/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5333.9800	5450.1800	5.3340	5.4502	0
03/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1443.3400	1404.8200	1.4433	1.4048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	2044 On 06-August-26			Bond Future	11.3046	11.2801	80.9906	81.1475	0
03/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	7883.3500	8011.0900	7.8834	8.0111	0
03/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1222.3000	1193.1400	1.2223	1.1931	0
03/09/2025	2044 On 05-November-26			Bond Future	11.4314	11.4061	82.3961	82.5550	0
03/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	3910.7000	3996.0600	3.9107	3.9961	0
03/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4487.5700	4414.0600	4.4876	4.4141	0
03/09/2025	2046 On 06-November-25			Bond Future	121.0731	120.9706	121.0731	120.9706	19,630
03/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4336.8800	4439.4400	4.3369	4.4394	0
03/09/2025	2046 On 05-February-26			Bond Future	123.3269	123.2222	123.3269	123.2222	0
03/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1676.8600	1572.2400	1.6769	1.5722	0
03/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2046 On 07-May-26			Bond Future	123.3059	123.1987	123.3059	123.1987	0
03/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1644.0600	1751.3400	1.6441	1.7513	0
03/09/2025	2046 On 06-August-26			Bond Future	125.5909	125.4810	125.5909	125.4810	0
03/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3210.9100	3100.9800	3.2109	3.1010	0
03/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2046 On 05-November-26			Bond Future	125.4601	125.3468	125.4601	125.3468	0
03/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	19.9500	133.2200	0.0200	0.1332	0
03/09/2025	2050 On 06-November-25			Bond Future	122.2186	122.1053	122.2186	122.1053	17,837
03/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2201.4200	2314.7200	2.2014	2.3147	0
03/09/2025	2050 On 05-February-26			Bond Future	122.0661	121.9507	122.0661	121.9507	0
03/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	753.8800	869.2900	0.7539	0.8693	0
03/09/2025	2050 On 07-May-26			Bond Future	124.3305	124.2122	124.3305	124.2122	0
03/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	260.4800	142.2300	0.2605	0.1422	0
03/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	2050 On 06-August-26			Bond Future	124.1662	124.0448	124.1662	124.0448	0
03/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	896.2400	774.7800	0.8962	0.7748	0
03/09/2025	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
03/09/2025	2050 On 05-November-26			Bond Future	126.3547	126.2299	126.3547	126.2299	0
03/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2514.6700	2389.9400	2.5147	2.3899	0
03/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	AL37 On 06-November-25			Index Future	1194.3520	1193.7710	1194.3520	1,193.7710	0
03/09/2025	AL37 On 05-February-26			Index Future	1216.2930	1215.7010	1216.2930	1,215.7010	0
03/09/2025	AL37 On 07-May-26			Index Future	1238.5760	1237.9710	1238.5760	1,237.9710	0
03/09/2025	AL37 On 06-August-26			Index Future	1261.0170	1260.3980	1261.0170	1,260.3980	0
03/09/2025	AL37 On 05-November-26			Index Future	1283.2510	1282.6170	1283.2510	1,282.6170	0
03/09/2025	AL7T On 06-November-25			Index Future	1453.5740	1453.5590	1453.5740	1,453.5590	0
03/09/2025	AL7T On 05-February-26			Index Future	1480.2770	1480.2620	1480.2770	1,480.2620	0
03/09/2025	AL7T On 07-May-26			Index Future	1507.3960	1507.3780	1507.3960	1,507.3780	0
03/09/2025	AL7T On 06-August-26			Index Future	1534.7080	1534.6860	1534.7080	1,534.6860	0
03/09/2025	AL7T On 05-November-26			Index Future	1561.7670	1561.7410	1561.7670	1,561.7410	0
03/09/2025	ALBI On 06-November-25			Index Future	1231.3050	1231.7850	1231.3050	1,231.7850	76
03/09/2025	ALBI On 05-February-26			Index Future	1253.9250	1254.4140	1253.9250	1,254.4140	0
03/09/2025	ALBI On 07-May-26			Index Future	1276.8970	1277.3930	1276.8970	1,277.3930	0
03/09/2025	ALBI On 06-August-26			Index Future	1300.0330	1300.5350	1300.0330	1,300.5350	0
03/09/2025	ALBI On 05-November-26			Index Future	1322.9550	1323.4610	1322.9550	1,323.4610	0
03/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/09/2025	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
03/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	ES33 On 06-November-25			Bond Future	10.2909	10.3155	86.3858	86.2686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7735.6100	7618.3400	7.7356	7.6183	0
03/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES33 On 05-February-26			Bond Future	10.4192	10.4449	87.9938	87.8743	0
03/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4798.3400	4678.8100	4.7983	4.6788	0
03/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES33 On 07-May-26			Bond Future	10.5521	10.5792	85.8315	85.7093	0
03/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4950.9200	4828.7200	4.9509	4.8287	0
03/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES33 On 06-August-26			Bond Future	10.6985	10.7271	87.4212	87.2961	0
03/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5552.5600	5427.4600	5.5526	5.4275	0
03/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES33 On 05-November-26			Bond Future	10.8677	10.8978	85.1682	85.0401	0
03/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	160.1900	288.3300	0.1602	0.2883	0
03/09/2025	ES42 On 06-November-25			Bond Future	11.2375	11.2106	80.0583	80.2263	0
03/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6724.4400	6892.4200	6.7244	6.8924	0
03/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES42 On 05-February-26			Bond Future	11.3553	11.3275	81.5485	81.7195	0
03/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2948.7300	3119.7600	2.9487	3.1198	0
03/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES42 On 07-May-26			Bond Future	11.4807	11.4519	78.7963	78.9700	0
03/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4154.8500	4328.6100	4.1549	4.3286	0
03/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES42 On 06-August-26			Bond Future	11.6124	11.5826	80.2544	80.4307	0
03/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5780.0300	5956.4100	5.7800	5.9564	0
03/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES42 On 05-November-26			Bond Future	11.7565	11.7257	77.4029	77.5815	0
03/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	561.8700	383.2800	0.5619	0.3833	0
03/09/2025	GOVI On 06-November-25			GOVI	1211.3420	1211.8050	1211.3420	1,211.8050	604
03/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	993420.0000	998050.0000	99.3420	99.8050	0
03/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	GOVI On 05-February-26			GOVI	1233.5950	1234.0670	1233.5950	1,234.0670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	835950.0000	840670.0000	83.5950	84.0670	0
03/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	GOVI On 07-May-26			GOVI	1256.1950	1256.6730	1256.1950	1,256.6730	42
03/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	791950.0000	796730.0000	79.1950	79.6730	0
03/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	GOVI On 06-August-26			GOVI	1278.9550	1279.4390	1278.9550	1,279.4390	0
03/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	899550.0000	904390.0000	89.9550	90.4390	0
03/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	GOVI On 05-November-26			GOVI	1301.5060	1301.9940	1301.5060	1,301.9940	0
03/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	245060.0000	249940.0000	24.5060	24.9940	0
03/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/09/2025	IGOV On 06-November-25			Index Future	392.1130	391.7450	392.1130	391.7450	754
03/09/2025	IGOV On 05-February-26			Index Future	399.4120	399.0370	399.4120	399.0370	0
03/09/2025	IGOV On 07-May-26			Index Future	406.8230	406.4400	406.8230	406.4400	0
03/09/2025	IGOV On 06-August-26			Index Future	414.2860	413.8950	414.2860	413.8950	0
03/09/2025	IGOV On 05-November-26			Index Future	421.6800	421.2810	421.6800	421.2810	0
03/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/09/2025	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
03/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/09/2025	R033 On 06-November-25			Bond Future	9.0969	9.1048	105.9152	105.8718	28,586
03/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6464.6500	6421.8800	6.4647	6.4219	0
03/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.9200	5.5300	0.0049	0.0055	0
03/09/2025	R033 On 05-February-26			Bond Future	9.1791	9.1874	107.8609	107.8167	0
03/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6731.8700	6691.0400	6.7319	6.6910	0
03/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	80.7200	84.1300	0.0807	0.0841	0
03/09/2025	R033 On 07-May-26			Bond Future	9.2680	9.2769	104.7929	104.7472	0
03/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	5815.3500	5777.4500	5.8154	5.7775	0
03/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	310.6800	318.4400	0.3107	0.3184	0
03/09/2025	R033 On 06-August-26			Bond Future	9.3681	9.3776	106.7094	106.6622	0
03/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5015.2700	4981.1000	5.0153	4.9811	0
03/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	760.1700	773.2200	0.7602	0.7732	0
03/09/2025	R033 On 05-November-26			Bond Future	9.4866	9.4969	103.5242	103.4751	0
03/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	1965.0900	1945.2800	1.9651	1.9453	0
03/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2717.7800	2747.0800	2.7178	2.7471	0
03/09/2025	R035 On 06-November-25			Bond Future	9.6910	9.6890	96.8116	96.8233	119,773
03/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1533.7500	1550.2400	1.5338	1.5502	250
03/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	1073.6600	1078.5200	1.0737	1.0785	0
03/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2006.9100	2023.7500	2.0069	2.0238	2,000
03/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	738.5800	743.7900	0.7386	0.7438	0
03/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2678.7800	2695.2800	2.6788	2.6953	300
03/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	441.2800	446.1500	0.4413	0.4462	0
03/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	2982.8700	2999.0500	2.9829	2.9991	0
03/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	350.1600	354.7100	0.3502	0.3547	250
03/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3677.2000	3692.5000	3.6772	3.6925	0
03/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	205.1200	208.7900	0.2051	0.2088	50
03/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4215.7000	4230.2900	4.2157	4.2303	2,000
03/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	134.5200	137.4800	0.1345	0.1375	0
03/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4365.6500	4380.0600	4.3657	4.3801	2,000
03/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	119.2800	122.0600	0.1193	0.1221	0
03/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4668.6300	4682.6700	4.6686	4.6827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	93.1000	95.5100	0.0931	0.0955	250
03/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5077.9000	5091.4800	5.0779	5.0915	300
03/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	65.9500	67.9000	0.0660	0.0679	0
03/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5595.3800	5608.4500	5.5954	5.6085	0
03/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	41.8400	43.2800	0.0418	0.0433	8,500
03/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	6953.4600	6965.6900	6.9535	6.9657	2,000
03/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	12.0200	12.6200	0.0120	0.0126	0
03/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7005.6800	7017.8800	7.0057	7.0179	250
03/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	11.4400	12.0100	0.0114	0.0120	0
03/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7266.5000	7278.6000	7.2665	7.2786	0
03/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	8.8800	9.3500	0.0089	0.0094	0
03/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8303.7300	8315.5600	8.3037	8.3156	0
03/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	3.0700	3.2700	0.0031	0.0033	0
03/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9480.5200	9492.2200	9.4805	9.4922	0
03/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.8200	0.8900	0.0008	0.0009	2,000
03/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9581.9300	9593.6200	9.5819	9.5936	0
03/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.7300	0.7900	0.0007	0.0008	250
03/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10687.3100	10698.9600	10.6873	10.6990	0
03/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1900	0.2100	0.0002	0.0002	300
03/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12066.9400	12078.5700	12.0669	12.0786	0
03/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	250
03/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12261.5500	12273.1800	12.2616	12.2732	0
03/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	2,000
03/09/2025	R035 On 05-February-26			Bond Future	9.7875	9.7854	98.5901	98.6020	0
03/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3216.3500	3230.0900	3.2164	3.2301	250
03/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	1067.8400	1069.7700	1.0678	1.0698	0
03/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4264.9700	4278.8900	4.2650	4.2789	2,000
03/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	638.6800	640.7900	0.6387	0.6408	0
03/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5254.0000	5267.7500	5.2540	5.2678	0
03/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	393.4900	395.4300	0.3935	0.3954	250
03/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	5797.0000	5810.5800	5.7970	5.8106	0
03/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	301.3800	303.1500	0.3014	0.3032	0
03/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6496.5900	6509.9500	6.4966	6.5100	2,000
03/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	215.4700	217.0200	0.2155	0.2170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	6780.3900	6793.6500	6.7804	6.7937	0
03/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	187.6500	189.1000	0.1877	0.1891	0
03/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7592.8300	7605.8200	7.5928	7.6058	0
03/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	125.1200	126.3000	0.1251	0.1263	250
03/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13651.9800	13663.8600	13.6520	13.6639	0
03/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.7500	2.8200	0.0028	0.0028	2,000
03/09/2025	R035 On 07-May-26			Bond Future	9.8842	9.8821	95.8927	95.9043	0
03/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	1962.2100	1972.3300	1.9622	1.9723	250
03/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3334.3900	3332.9300	3.3344	3.3329	0
03/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2004.5900	2014.8000	2.0046	2.0148	200
03/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3263.3800	3262.0100	3.2634	3.2620	0
03/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2114.1300	2124.5500	2.1141	2.1246	350
03/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	3090.2200	3089.0600	3.0902	3.0891	0
03/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3262.4800	3274.3900	3.2625	3.2744	0
03/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1852.2000	1852.5300	1.8522	1.8525	250
03/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3324.5200	3336.4800	3.3245	3.3365	0
03/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1805.1700	1805.5500	1.8052	1.8056	200
03/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3482.4800	3494.5700	3.4825	3.4946	0
03/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1691.2000	1691.7100	1.6912	1.6917	350
03/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5024.1300	5036.8900	5.0241	5.0369	0
03/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	937.1400	938.3200	0.9371	0.9383	250
03/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5102.1000	5114.8900	5.1021	5.1149	0
03/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	910.1800	911.3900	0.9102	0.9114	200
03/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5298.5700	5311.3900	5.2986	5.3114	0
03/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	845.0200	846.2600	0.8450	0.8463	350
03/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	5911.2100	5924.0900	5.9112	5.9241	0
03/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	678.8000	680.1000	0.6788	0.6801	0
03/09/2025	R035 On 06-August-26			Bond Future	9.9919	9.9898	97.6471	97.6581	0
03/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6483.3000	6495.2300	6.4833	6.4952	0
03/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	917.0000	917.8600	0.9170	0.9179	0
03/09/2025	R035 On 05-November-26			Bond Future	10.1175	10.1156	94.8448	94.8552	0
03/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3099.1700	3108.1800	3.0992	3.1082	0
03/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3562.8400	3561.5000	3.5628	3.5615	0
03/09/2025	R038 On 06-November-25			Bond Future	10.3034	10.3018	105.1799	105.1910	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
03/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	4833.1300	4848.2600	4.8331	4.8483	1,770
03/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	180.5700	184.6100	0.1806	0.1846	0
03/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6420.2600	6433.4100	6.4203	6.4334	0
03/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	59.7900	61.8500	0.0598	0.0619	0
03/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13073.0700	13084.1800	13.0731	13.0842	0
03/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.1700	0.1900	0.0002	0.0002	1,770
03/09/2025	R038 On 05-February-26			Bond Future	10.4096	10.4080	107.1121	107.1234	0
03/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7180.2000	7193.9800	7.1802	7.1940	0
03/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	353.3400	355.8500	0.3533	0.3559	0
03/09/2025	R038 On 07-May-26			Bond Future	10.5217	10.5201	103.5890	103.5999	0
03/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6661.8100	6674.8600	6.6618	6.6749	0
03/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	922.0300	924.1800	0.9220	0.9242	0
03/09/2025	R038 On 06-August-26			Bond Future	10.6427	10.6412	105.4832	105.4936	0
03/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8322.8600	8335.2000	8.3229	8.3352	0
03/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1196.5700	1198.5200	1.1966	1.1985	0
03/09/2025	R038 On 05-November-26			Bond Future	10.7769	10.7754	101.8351	101.8446	0
03/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3695.2600	3704.5600	3.6953	3.7046	0
03/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	4066.0800	4065.8900	4.0661	4.0659	0
03/09/2025	R053 On 06-November-25			Bond Future	10.8336	10.8215	108.2133	108.3248	28,907
03/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8097.2300	8207.3500	8.0972	8.2074	0
03/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	98.2400	96.8800	0.0982	0.0969	0
03/09/2025	R053 On 05-February-26			Bond Future	10.9322	10.9198	110.2012	110.3146	0
03/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6170.0500	6262.9100	6.1701	6.2629	0
03/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1302.6500	1282.0500	1.3027	1.2821	0
03/09/2025	R053 On 07-May-26			Bond Future	11.0348	11.0219	106.3575	106.4725	10,000
03/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7321.3000	7412.3200	7.3213	7.4123	0
03/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1738.9300	1714.9400	1.7389	1.7149	0
03/09/2025	R053 On 06-August-26			Bond Future	11.1439	11.1306	108.3023	108.4185	0
03/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	10882.4700	10979.6100	10.8825	10.9796	0
03/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1691.4500	1672.3800	1.6915	1.6724	0
03/09/2025	R053 On 05-November-26			Bond Future	11.2621	11.2485	104.3248	104.4421	0
03/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5204.4500	5271.1200	5.2045	5.2711	0
03/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5655.3400	5604.7300	5.6553	5.6047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	R186 On 06-November-25			Bond Future	7.6177	7.6199	107.0969	107.0946	91,758
03/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	547.7300	545.5500	0.5477	0.5456	0
03/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.7000	1.8300	0.0017	0.0018	0
03/09/2025	R186 On 05-February-26			Bond Future	7.6740	7.6769	103.7603	103.7579	0
03/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	638.7500	636.6300	0.6388	0.6366	0
03/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	10.8300	11.1400	0.0108	0.0111	0
03/09/2025	R186 On 07-May-26			Bond Future	7.7947	7.7998	105.6603	105.6573	0
03/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	552.0600	549.5400	0.5521	0.5495	0
03/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	21.7300	22.2000	0.0217	0.0222	0
03/09/2025	R186 On 06-August-26			Bond Future	8.0684	8.0790	102.2880	102.2842	0
03/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	244.2300	241.7600	0.2442	0.2418	0
03/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	65.5600	66.8900	0.0656	0.0669	0
03/09/2025	R186 On 05-November-26			Bond Future	10.1380	10.1804	104.0649	104.0600	0
03/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	16.5000	15.8600	0.0165	0.0159	0
03/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	250.2700	254.5200	0.2503	0.2545	0
03/09/2025	R202 On 06-November-25			Bond Future	277.0736	276.5643	277.0736	276.5643	1,033
03/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1433.6300	924.3200	1.4336	0.9243	0
03/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R202 On 05-February-26			Bond Future	276.8618	276.3427	276.8618	276.3427	0
03/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	958.2400	1477.3300	0.9582	1.4773	0
03/09/2025	R202 On 07-May-26			Bond Future	281.9980	281.4677	281.9980	281.4677	0
03/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4447.9600	3917.7000	4.4480	3.9177	0
03/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R202 On 06-August-26			Bond Future	281.7667	281.2248	281.7667	281.2248	0
03/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2906.7400	2364.7800	2.9067	2.3648	0
03/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R202 On 05-November-26			Bond Future	286.7340	286.1796	286.7340	286.1796	0
03/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6273.9900	5719.6100	6.2740	5.7196	0
03/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R209 On 06-November-25			Bond Future	9.9375	9.9611	77.1545	77.0284	19,819
03/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6733.5800	6609.1000	6.7336	6.6091	0
03/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	8.2700	9.9700	0.0083	0.0100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	R209 On 05-February-26			Bond Future	10.0277	10.0521	78.5719	78.4434	0
03/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	4918.8800	4813.2000	4.9189	4.8132	0
03/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	358.8200	381.6600	0.3588	0.3817	0
03/09/2025	R209 On 07-May-26			Bond Future	10.1228	10.1483	76.8595	76.7282	0
03/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5371.4900	5270.0000	5.3715	5.2700	0
03/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	681.8700	711.6800	0.6819	0.7117	0
03/09/2025	R209 On 06-August-26			Bond Future	10.2263	10.2529	78.2654	78.1311	0
03/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6446.8300	6342.7500	6.4468	6.3428	0
03/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	847.9300	878.1100	0.8479	0.8781	0
03/09/2025	R209 On 05-November-26			Bond Future	10.3424	10.3701	76.4764	76.3391	0
03/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3077.8700	3011.2900	3.0779	3.0113	0
03/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3188.5500	3259.3000	3.1886	3.2593	0
03/09/2025	R210 On 06-November-25			Bond Future	252.6595	252.6469	252.6595	252.6469	1,206
03/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	519.5200	506.8600	0.5195	0.5069	0
03/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R210 On 05-February-26			Bond Future	257.3625	257.3493	257.3625	257.3493	0
03/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4262.4900	4249.3300	4.2625	4.2493	0
03/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R210 On 07-May-26			Bond Future	258.6372	258.6225	258.6372	258.6225	0
03/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3237.1700	3222.4700	3.2372	3.2225	0
03/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R210 On 06-August-26			Bond Future	263.4309	263.4141	263.4309	263.4141	0
03/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3590.9300	3574.0800	3.5909	3.5741	0
03/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R210 On 05-November-26			Bond Future	264.5217	264.5021	264.5217	264.5021	0
03/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11191.6900	11172.0700	11.1917	11.1721	0
03/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2025	R213 On 06-November-25			Bond Future	8.5127	8.5307	95.0273	94.9549	84,626
03/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	5958.3300	5886.0400	5.9583	5.8860	0
03/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.6200	0.7700	0.0006	0.0008	0
03/09/2025	R213 On 05-February-26			Bond Future	8.5815	8.6006	96.7731	96.6993	23
03/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	4965.7300	4896.6600	4.9657	4.8967	0
03/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	62.8700	67.5900	0.0629	0.0676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	R213 On 07-May-26			Bond Future	8.6511	8.6715	94.9938	94.9182	0
03/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4379.1400	4314.5500	4.3791	4.3146	0
03/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	230.1100	241.1400	0.2301	0.2411	0
03/09/2025	R213 On 06-August-26			Bond Future	8.7340	8.7559	96.7321	96.6544	0
03/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3804.1500	3744.2900	3.8042	3.7443	0
03/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	488.2300	506.0400	0.4882	0.5060	0
03/09/2025	R213 On 05-November-26			Bond Future	8.8457	8.8694	94.8656	94.7857	0
03/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1751.2100	1715.0900	1.7512	1.7151	0
03/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2074.9500	2118.7500	2.0750	2.1188	0
03/09/2025	R214 On 06-November-25			Bond Future	10.6231	10.6161	70.4248	70.4649	36,853
03/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5534.9200	5575.5800	5.5349	5.5756	0
03/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	42.4800	42.9700	0.0425	0.0430	0
03/09/2025	R214 On 05-February-26			Bond Future	10.7221	10.7149	71.7185	71.7594	0
03/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	3766.4100	3801.8300	3.7664	3.8018	0
03/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	823.0000	817.5600	0.8230	0.8176	0
03/09/2025	R214 On 07-May-26			Bond Future	10.8202	10.8128	69.7340	69.7753	0
03/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	4846.2100	4881.0900	4.8462	4.8811	0
03/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	1055.6600	1049.2800	1.0557	1.0493	0
03/09/2025	R214 On 06-August-26			Bond Future	10.9265	10.9189	71.0098	71.0513	0
03/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6427.2200	6463.0500	6.4272	6.4631	0
03/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	1043.2400	1037.5500	1.0432	1.0376	0
03/09/2025	R214 On 05-November-26			Bond Future	11.0444	11.0367	68.9486	68.9902	0
03/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3297.6100	3322.8000	3.2976	3.3228	0
03/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3700.1100	3683.7200	3.7001	3.6837	0
03/09/2025	R248 On 06-November-25			Bond Future	10.9370	10.9251	83.5763	83.6604	218,798
03/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5466.7600	5548.8600	5.4668	5.5489	0
03/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	132.6500	130.6700	0.1327	0.1307	0
03/09/2025	R248 On 05-February-26			Bond Future	11.0422	11.0298	85.1117	85.1973	0
03/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4081.3100	4147.5900	4.0813	4.1476	0
03/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1277.1400	1257.8500	1.2771	1.2579	0
03/09/2025	R248 On 07-May-26			Bond Future	11.1460	11.1333	82.2308	82.3175	260
03/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5323.8800	5390.5400	5.3239	5.3905	0
03/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1573.4000	1553.3300	1.5734	1.5533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	R248 On 06-August-26			Bond Future	11.2583	11.2452	83.7350	83.8227	0
03/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8138.2700	8211.5400	8.1383	8.2115	0
03/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1252.4900	1238.0800	1.2525	1.2381	0
03/09/2025	R248 On 05-November-26			Bond Future	11.3815	11.3680	80.7536	80.8421	0
03/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4061.1300	4111.3300	4.0611	4.1113	0
03/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4532.3000	4494.0000	4.5323	4.4940	0
03/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0