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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	2029 On 06-November-25			Bond Future	141.6655	141.4399	141.6655	141.4399	4,646
01/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1875.5200	1649.8500	1.8755	1.6499	0
01/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2029 On 05-February-26			Bond Future	144.3102	144.0802	144.3102	144.0802	0
01/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4200.1900	3970.2200	4.2002	3.9702	0
01/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2029 On 07-May-26			Bond Future	145.5779	145.3434	145.5779	145.3434	0
01/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3757.9100	3523.3800	3.7579	3.5234	0
01/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2029 On 06-August-26			Bond Future	148.2963	148.0563	148.2963	148.0563	0
01/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4196.3300	3956.2900	4.1963	3.9563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2029 On 05-November-26			Bond Future	149.4692	149.2235	149.4692	149.2235	0
01/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1909.2100	1663.5400	1.9092	1.6635	0
01/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2030 On 06-November-25			Bond Future	7.8872	7.9089	102.6182	102.5415	124,390
01/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	2899.5800	2823.5900	2.8996	2.8236	300
01/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	2.0300	2.8000	0.0020	0.0028	0
01/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4588.0700	4511.3200	4.5881	4.5113	300
01/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	5651.1400	5574.3800	5.6511	5.5744	0
01/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7412.4200	7335.6600	7.4124	7.3357	0
01/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/10/2025	2030 On 05-February-26			Bond Future	7.9154	7.9387	100.5006	100.4224	73,771
01/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5127.1700	5049.8000	5.1272	5.0498	0
01/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	5.4200	6.2300	0.0054	0.0062	0
01/10/2025	2030 On 07-May-26			Bond Future	7.9474	7.9726	102.3793	102.2996	0
01/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4506.6400	4431.4800	4.5066	4.4315	0
01/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	54.8500	59.4200	0.0549	0.0594	0
01/10/2025	2030 On 06-August-26			Bond Future	7.9998	8.0274	100.2568	100.1747	0
01/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3734.2000	3663.0600	3.7342	3.6631	0
01/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	181.1300	192.0400	0.1811	0.1920	0
01/10/2025	2030 On 05-November-26			Bond Future	8.0602	8.0905	102.0301	101.9456	0
01/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1872.4600	1822.8500	1.8725	1.8229	0
01/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	957.7800	992.6300	0.9578	0.9926	0
01/10/2025	2031 On 06-November-25			Bond Future	112.1074	112.1450	112.1074	112.1450	2,378
01/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2417.4300	2454.9900	2.4174	2.4550	0
01/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2031 On 05-February-26			Bond Future	111.8093	111.8475	111.8093	111.8475	0
01/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	343.5300	365.2400	0.3435	0.3652	0
01/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	294.2800	277.7700	0.2943	0.2778	0
01/10/2025	2031 On 07-May-26			Bond Future	113.9259	113.9647	113.9259	113.9647	0
01/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	367.7800	389.9700	0.3678	0.3900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	281.9100	265.3000	0.2819	0.2653	0
01/10/2025	2031 On 06-August-26			Bond Future	113.6198	113.6584	113.6198	113.6584	0
01/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	81.3200	94.4700	0.0813	0.0945	0
01/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	271.5300	246.0700	0.2715	0.2461	0
01/10/2025	2031 On 05-November-26			Bond Future	115.6568	115.6950	115.6568	115.6950	0
01/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4166.7500	4204.9900	4.1668	4.2050	0
01/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2032 On 06-November-25			Bond Future	8.5177	8.5400	99.6392	99.5316	130,518
01/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4138.5200	4032.9100	4.1385	4.0329	300
01/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	6.0900	8.0100	0.0061	0.0080	0
01/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6378.2800	6270.7800	6.3783	6.2708	300
01/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
01/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	8643.2700	8535.7400	8.6433	8.5357	0
01/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	10630.6500	10523.1200	10.6307	10.5231	0
01/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/10/2025	2032 On 05-February-26			Bond Future	8.5743	8.5979	101.4747	101.3652	30,170
01/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7061.8200	6954.4900	7.0618	6.9545	0
01/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	17.5400	19.7300	0.0175	0.0197	0
01/10/2025	2032 On 07-May-26			Bond Future	8.6289	8.6538	99.2112	99.0995	0
01/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	6616.7900	6512.9400	6.6168	6.5129	0
01/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	109.1400	116.9600	0.1091	0.1170	0
01/10/2025	2032 On 06-August-26			Bond Future	8.6983	8.7248	101.0394	100.9249	0
01/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6185.7100	6085.2200	6.1857	6.0852	0
01/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	263.7100	277.7700	0.2637	0.2778	0
01/10/2025	2032 On 05-November-26			Bond Future	8.7819	8.8101	98.6693	98.5518	0
01/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3103.1400	3033.4300	3.1031	3.0334	0
01/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1544.4100	1592.1700	1.5444	1.5922	0
01/10/2025	2033 On 06-November-25			Bond Future	135.3534	134.9951	135.3534	134.9951	20,216
01/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2213.3500	1855.1400	2.2134	1.8551	0
01/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2033 On 05-February-26			Bond Future	137.8802	137.5152	137.8802	137.5152	0
01/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5000.1600	4635.2000	5.0002	4.6352	0

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01/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2033 On 07-May-26			Bond Future	138.9241	138.5521	138.9241	138.5521	0
01/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3764.0700	3392.0700	3.7641	3.3921	0
01/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2033 On 06-August-26			Bond Future	141.5183	141.1382	141.5183	141.1382	0
01/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7268.3100	6888.1900	7.2683	6.8882	0
01/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2033 On 05-November-26			Bond Future	142.4656	142.0773	142.4656	142.0773	0
01/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5205.5500	4817.3200	5.2056	4.8173	0
01/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2037 On 06-November-25			Bond Future	9.6961	9.7038	94.2824	94.2334	177,511
01/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	4958.9500	4913.1700	4.9590	4.9132	300
01/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	23.0200	26.3100	0.0230	0.0263	0
01/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	7823.9600	7775.0400	7.8240	7.7750	300
01/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.5500	0.7000	0.0006	0.0007	0
01/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11275.7400	11226.6700	11.2757	11.2267	0
01/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14028.6400	13979.5700	14.0286	13.9796	0
01/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/10/2025	2037 On 05-February-26			Bond Future	9.7754	9.7834	91.7608	91.7108	24,450
01/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5568.0100	5528.4400	5.5680	5.5284	0
01/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	314.6400	325.0800	0.3146	0.3251	0
01/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	6844.0700	6800.5400	6.8441	6.8005	1,970
01/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	165.1400	171.6200	0.1651	0.1716	0
01/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8419.6700	8373.0700	8.4197	8.3731	0
01/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	72.5900	76.0000	0.0726	0.0760	0
01/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9263.8200	9216.1500	9.2638	9.2162	0
01/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	45.5600	47.9000	0.0456	0.0479	0
01/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9474.5100	9426.6300	9.4745	9.4266	1,030
01/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	40.4300	42.5600	0.0404	0.0426	0
01/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	11869.5200	11820.1200	11.8695	11.8201	0
01/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	9.1000	9.7100	0.0091	0.0097	0
01/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	13941.3600	13891.5000	13.9414	13.8915	0
01/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.8400	1.9900	0.0018	0.0020	1,970

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01/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16182.9000	16132.9100	16.1829	16.1329	0
01/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.2500	0.2700	0.0003	0.0003	1,030
01/10/2025	2037 On 07-May-26			Bond Future	9.8587	9.8671	93.4761	93.4250	0
01/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	6883.3300	6843.3100	6.8833	6.8433	142
01/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	511.1800	522.2200	0.5112	0.5222	0
01/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8663.0000	8618.7700	8.6630	8.6188	0
01/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	268.8100	275.6400	0.2688	0.2756	0
01/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	13955.0500	13905.0300	13.9551	13.9050	0
01/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	26.6200	27.6600	0.0266	0.0277	142
01/10/2025	2037 On 06-August-26			Bond Future	9.9555	9.9643	90.9386	90.8858	0
01/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3334.8100	3311.6300	3.3348	3.3116	2,541
01/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2948.9600	2978.5200	2.9490	2.9785	0
01/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5677.3000	5643.1000	5.6773	5.6431	0
01/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	1353.8600	1372.4000	1.3539	1.3724	2,541
01/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8237.8700	8195.9700	8.2379	8.1960	0
01/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	631.7300	642.5700	0.6317	0.6426	2,541
01/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10116.7900	10071.2000	10.1168	10.0712	0
01/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	365.1400	372.2900	0.3651	0.3723	0
01/10/2025	2037 On 05-November-26			Bond Future	10.0536	10.0629	92.5463	92.4918	0
01/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2262.6800	2246.8600	2.2627	2.2469	4,490
01/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	5844.7800	5883.4900	5.8448	5.8835	0
01/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4093.9900	4067.6500	4.0940	4.0677	0
01/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	3064.8900	3093.0800	3.0649	3.0931	4,490
01/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5370.4900	5338.5600	5.3705	5.3386	0
01/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	2121.8000	2144.4000	2.1218	2.1444	0
01/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6138.1100	6103.3300	6.1381	6.1033	0
01/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1725.1200	1744.8700	1.7251	1.7449	4,490
01/10/2025	2038 On 06-November-25			Bond Future	146.0371	146.1675	146.0371	146.1675	2,931
01/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2157.0700	2287.5100	2.1571	2.2875	0
01/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2038 On 05-February-26			Bond Future	146.5926	146.7254	146.5926	146.7254	0
01/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3392.5600	3525.3700	3.3926	3.5254	0
01/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2038 On 07-May-26			Bond Future	149.3677	149.5029	149.3677	149.5029	0

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01/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	4837.6500	4972.8500	4.8377	4.9729	0
01/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2038 On 06-August-26			Bond Future	149.9479	150.0843	149.9479	150.0843	0
01/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5227.8600	5364.3400	5.2279	5.3643	0
01/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2038 On 05-November-26			Bond Future	152.6374	152.7749	152.6374	152.7749	0
01/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6327.4300	6464.9400	6.3274	6.4649	0
01/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2040 On 06-November-25			Bond Future	10.1438	10.1568	93.9764	93.8857	49,402
01/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	10802.9200	10712.2400	10.8029	10.7122	0
01/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
01/10/2025	2040 On 05-February-26			Bond Future	10.2305	10.2440	91.1987	91.1063	46,961
01/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2601.6500	2557.6300	2.6017	2.5576	680
01/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1786.8500	1835.2000	1.7869	1.8352	0
01/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4276.4000	4213.7700	4.2764	4.2138	0
01/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	810.2700	840.0100	0.8103	0.8400	8,180
01/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6324.5900	6247.5700	6.3246	6.2476	0
01/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	319.7700	335.1200	0.3198	0.3351	680
01/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8211.6600	8127.0800	8.2117	8.1271	0
01/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	133.4000	141.1900	0.1334	0.1412	0
01/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10073.2600	9984.5800	10.0733	9.9846	475
01/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	53.5200	57.2100	0.0535	0.0572	0
01/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	17592.2600	17499.9300	17.5923	17.4999	0
01/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.3100	0.3500	0.0003	0.0004	475
01/10/2025	2040 On 07-May-26			Bond Future	10.3207	10.3347	92.9034	92.8092	0
01/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4254.6300	4199.4700	4.2546	4.1995	1,460
01/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1746.7300	1785.7700	1.7467	1.7858	0
01/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6097.4200	6028.8100	6.0974	6.0288	0
01/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	929.0300	954.6200	0.9290	0.9546	0
01/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	8853.6400	8772.4600	8.8536	8.7725	0
01/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	376.3200	389.3400	0.3763	0.3893	0
01/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9113.9700	9031.9400	9.1140	9.0319	0
01/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	345.2700	357.4400	0.3453	0.3574	1,460
01/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	10740.4000	10654.0500	10.7404	10.6541	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	199.0100	206.8600	0.1990	0.2069	0
01/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	11739.7900	11651.4700	11.7398	11.6515	0
01/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	140.0600	145.9400	0.1401	0.1459	1,460
01/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13354.6300	13263.8500	13.3546	13.2639	0
01/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	72.5800	76.0000	0.0726	0.0760	0
01/10/2025	2040 On 06-August-26			Bond Future	10.4237	10.4383	90.1047	90.0080	0
01/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11088.1100	11003.1500	11.0881	11.0032	0
01/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	417.2900	429.0500	0.4173	0.4291	0
01/10/2025	2040 On 05-November-26			Bond Future	10.5269	10.5421	91.6972	91.5980	0
01/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2501.4100	2469.7400	2.5014	2.4697	2,300
01/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	6644.9800	6712.5800	6.6450	6.7126	0
01/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4454.5000	4404.1900	4.4545	4.4042	0
01/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	3530.7000	3579.6600	3.5307	3.5797	2,300
01/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5826.1500	5765.9400	5.8262	5.7659	0
01/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	2454.4800	2493.5400	2.4545	2.4935	0
01/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6655.0700	6589.9000	6.6551	6.5899	0
01/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	2005.8700	2039.9700	2.0059	2.0400	2,300
01/10/2025	2043 On 06-November-25			Bond Future	114.0550	113.9822	114.0550	113.9822	0
01/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	3665.0049	3598.6344	3.6650	3.5986	0
01/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	40.0049	46.3944	0.0400	0.0464	0
01/10/2025	2043 On 05-February-26			Bond Future	113.3678	113.2935	113.3678	113.2935	0
01/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4112.0980	4055.5005	4.1121	4.0555	0
01/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	404.3380	421.9805	0.4043	0.4220	0
01/10/2025	2043 On 07-May-26			Bond Future	115.5138	115.4380	115.5138	115.4380	0
01/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4571.3352	4517.1427	4.5713	4.5171	0
01/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	757.5052	779.1127	0.7575	0.7791	0
01/10/2025	2043 On 06-August-26			Bond Future	114.8043	114.7262	114.8043	114.7262	0
01/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	4917.5528	4862.7849	4.9176	4.8628	0
01/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	993.2628	1016.6249	0.9933	1.0166	0
01/10/2025	2043 On 05-November-26			Bond Future	116.8619	116.7813	116.8619	116.7813	0
01/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5267.0035	5211.6175	5.2670	5.2116	0
01/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	1245.1335	1270.3475	1.2451	1.2703	0
01/10/2025	2044 On 06-November-25			Bond Future	10.3380	10.3864	89.5091	89.1564	127,679

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6300.9200	5955.6000	6.3009	5.9556	11,000
01/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	14.1000	21.5000	0.0141	0.0215	0
01/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	9434.4500	9082.0000	9.4345	9.0820	0
01/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.3200	0.5900	0.0003	0.0006	11,000
01/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10220.4600	9867.8400	10.2205	9.8678	0
01/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.1100	0.2100	0.0001	0.0002	0
01/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	10934.8200	10582.1400	10.9348	10.5821	0
01/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	5,800
01/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12101.9300	11749.2100	12.1019	11.7492	0
01/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	5,600
01/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	12389.1800	12036.4700	12.3892	12.0365	0
01/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	5,800
01/10/2025	2044 On 05-February-26			Bond Future	10.4224	10.4725	86.7742	86.4150	5,216
01/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1328.0800	1216.1000	1.3281	1.2161	9,000
01/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3924.0800	4171.3600	3.9241	4.1714	0
01/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4261.9900	4008.2800	4.2620	4.0083	9,000
01/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	926.9500	1032.5000	0.9270	1.0325	0
01/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6071.9000	5771.5000	6.0719	5.7715	0
01/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	419.0900	477.9500	0.4191	0.4780	4,500
01/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7184.8100	6865.2300	7.1848	6.8652	0
01/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	253.0500	292.7300	0.2531	0.2927	9,000
01/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7468.1600	7144.6000	7.4682	7.1446	0
01/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	221.6800	257.3800	0.2217	0.2574	4,500
01/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	7812.0400	7484.3200	7.8120	7.4843	0
01/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	190.4900	222.0300	0.1905	0.2220	0
01/10/2025	2044 On 07-May-26			Bond Future	10.5097	10.5615	88.3963	88.0302	0
01/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	8878.5900	8559.1900	8.8786	8.5592	0
01/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	434.0300	480.7200	0.4340	0.4807	0
01/10/2025	2044 On 06-August-26			Bond Future	10.6084	10.6622	85.6398	85.2662	0
01/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	11722.0800	11385.9900	11.7221	11.3860	0
01/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	411.8900	449.3200	0.4119	0.4493	0
01/10/2025	2044 On 05-November-26			Bond Future	10.7067	10.7624	87.1533	86.7724	0
01/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6511.5300	6259.6300	6.5115	6.2596	0
01/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	2331.2000	2460.2800	2.3312	2.4603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	2046 On 06-November-25			Bond Future	125.0101	125.1130	125.0101	125.1130	19,630
01/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	399.8800	296.9700	0.3999	0.2970	0
01/10/2025	2046 On 05-February-26			Bond Future	127.3438	127.4485	127.3438	127.4485	0
01/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	5693.7900	5798.5100	5.6938	5.7985	0
01/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2046 On 07-May-26			Bond Future	127.4538	127.5602	127.4538	127.5602	0
01/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2503.8000	2610.2300	2.5038	2.6102	0
01/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2046 On 06-August-26			Bond Future	129.8334	129.9407	129.8334	129.9407	0
01/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7453.3800	7560.7200	7.4534	7.5607	0
01/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2046 On 05-November-26			Bond Future	129.8236	129.9318	129.8236	129.9318	0
01/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4343.5600	4451.8000	4.3436	4.4518	0
01/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2050 On 06-November-25			Bond Future	126.5348	126.8711	126.5348	126.8711	16,798
01/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2114.7800	2451.0600	2.1148	2.4511	0
01/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2050 On 05-February-26			Bond Future	126.4776	126.8199	126.4776	126.8199	0
01/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3657.6100	3999.9000	3.6576	3.9999	0
01/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2050 On 07-May-26			Bond Future	128.8720	129.2208	128.8720	129.2208	0
01/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	4801.9900	5150.7500	4.8020	5.1508	0
01/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2050 On 06-August-26			Bond Future	128.8170	129.1713	128.8170	129.1713	0
01/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5547.0000	5901.2800	5.5470	5.9013	0
01/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	2050 On 05-November-26			Bond Future	131.1273	131.4869	131.1273	131.4869	0
01/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7287.2600	7646.8700	7.2873	7.6469	0
01/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	AL37 On 06-November-25			Index Future	1210.8830	1209.9320	1210.8830	1,209.9320	0
01/10/2025	AL37 On 05-February-26			Index Future	1233.1900	1232.2220	1233.1900	1,232.2220	0
01/10/2025	AL37 On 07-May-26			Index Future	1256.2440	1255.2580	1256.2440	1,255.2580	0
01/10/2025	AL37 On 06-August-26			Index Future	1279.1710	1278.1630	1279.1710	1,278.1630	0
01/10/2025	AL37 On 05-November-26			Index Future	1302.1140	1301.0850	1302.1140	1,301.0850	0
01/10/2025	AL7T On 06-November-25			Index Future	1501.3730	1500.7370	1501.3730	1,500.7370	0
01/10/2025	AL7T On 05-February-26			Index Future	1529.0320	1528.3840	1529.0320	1,528.3840	0
01/10/2025	AL7T On 07-May-26			Index Future	1557.6170	1556.9570	1557.6170	1,556.9570	0
01/10/2025	AL7T On 06-August-26			Index Future	1586.0430	1585.3670	1586.0430	1,585.3670	0
01/10/2025	AL7T On 05-November-26			Index Future	1614.4900	1613.7980	1614.4900	1,613.7980	0
01/10/2025	ALBI On 06-November-25			Index Future	1268.1690	1266.4270	1268.1690	1,266.4270	76
01/10/2025	ALBI On 05-February-26			Index Future	1291.5320	1289.7580	1291.5320	1,289.7580	0
01/10/2025	ALBI On 07-May-26			Index Future	1315.6770	1313.8690	1315.6770	1,313.8690	0
01/10/2025	ALBI On 06-August-26			Index Future	1339.6880	1337.8440	1339.6880	1,337.8440	0
01/10/2025	ALBI On 05-November-26			Index Future	1363.7160	1361.8360	1363.7160	1,361.8360	0
01/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	ES33 On 06-November-25			Bond Future	9.7545	9.7629	89.0007	88.9588	0
01/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10350.4300	10308.6100	10.3504	10.3086	0
01/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES33 On 05-February-26			Bond Future	9.8565	9.8653	90.6622	90.6195	0
01/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7466.6900	7424.0000	7.4667	7.4240	0
01/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES33 On 07-May-26			Bond Future	9.9555	9.9648	88.5832	88.5396	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7702.6200	7659.0100	7.7026	7.6590	0
01/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES33 On 06-August-26			Bond Future	10.0700	10.0798	90.2361	90.1909	0
01/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8367.4400	8322.2800	8.3674	8.3223	0
01/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES33 On 05-November-26			Bond Future	10.2015	10.2120	88.0602	88.0134	0
01/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2731.8200	2685.0500	2.7318	2.6851	0
01/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES42 On 06-November-25			Bond Future	10.4301	10.4432	85.3565	85.2660	0
01/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12022.6100	11932.1400	12.0226	11.9321	0
01/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES42 On 05-February-26			Bond Future	10.5186	10.5322	86.9500	86.8577	0
01/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8350.2400	8258.0200	8.3502	8.2580	0
01/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES42 On 07-May-26			Bond Future	10.6085	10.6226	84.3310	84.2368	0
01/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9689.5400	9595.4300	9.6895	9.5954	0
01/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES42 On 06-August-26			Bond Future	10.7064	10.7211	85.9035	85.8069	0
01/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11429.1700	11332.5700	11.4292	11.3326	0
01/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	ES42 On 05-November-26			Bond Future	10.8124	10.8278	83.1787	83.0795	0
01/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5213.8400	5114.7200	5.2138	5.1147	0
01/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	GOVI On 06-November-25			GOVI	1246.0070	1244.3410	1246.0070	1,244.3410	619
01/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1340070.0000	1323410.0000	134.0070	132.3410	0
01/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	GOVI On 05-February-26			GOVI	1268.9610	1267.2640	1268.9610	1,267.2640	8
01/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1189610.0000	1172640.0000	118.9610	117.2640	0
01/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	GOVI On 07-May-26			GOVI	1292.6840	1290.9550	1292.6840	1,290.9550	42
01/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1156840.0000	1139550.0000	115.6840	113.9550	0
01/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	GOVI On 06-August-26			GOVI	1316.2760	1314.5120	1316.2760	1,314.5120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1272760.0000	1255120.0000	127.2760	125.5120	0
01/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	GOVI On 05-November-26			GOVI	1339.8840	1338.0850	1339.8840	1,338.0850	0
01/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	628840.0000	610850.0000	62.8840	61.0850	0
01/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/10/2025	I258 On 06-November-25			Bond Future	114.4507	114.3771	114.4507	114.3771	0
01/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	2578.6305	2539.1412	2.5786	2.5391	0
01/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	517.9105	552.0512	0.5179	0.5521	0
01/10/2025	I258 On 05-February-26			Bond Future	113.7708	113.6958	113.7708	113.6958	0
01/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3662.8986	3623.8280	3.6629	3.6238	0
01/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	1542.1286	1578.0780	1.5421	1.5781	0
01/10/2025	I258 On 07-May-26			Bond Future	115.9245	115.8479	115.9245	115.8479	0
01/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4511.4798	4471.5191	4.5115	4.4715	0
01/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	2316.9598	2353.6491	2.3170	2.3536	0
01/10/2025	I258 On 06-August-26			Bond Future	115.2226	115.1437	115.2226	115.1437	0
01/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5183.4852	5141.8829	5.1835	5.1419	0
01/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	2910.9352	2948.2229	2.9109	2.9482	0
01/10/2025	I258 On 05-November-26			Bond Future	117.2877	117.2063	117.2877	117.2063	0
01/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5820.4521	5777.2845	5.8205	5.7773	0
01/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	3482.8021	3521.0345	3.4828	3.5210	0
01/10/2025	IGOV On 06-November-25			Index Future	400.4340	400.6150	400.4340	400.6150	762
01/10/2025	IGOV On 05-February-26			Index Future	407.9100	408.0930	407.9100	408.0930	0
01/10/2025	IGOV On 07-May-26			Index Future	415.6320	415.8190	415.6320	415.8190	0
01/10/2025	IGOV On 06-August-26			Index Future	423.3120	423.5010	423.3120	423.5010	0
01/10/2025	IGOV On 05-November-26			Index Future	430.9980	431.1890	430.9980	431.1890	0
01/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/10/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	8.3400	0
01/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/10/2025	R033 On 06-November-25			Bond Future	8.7045	8.7321	108.0852	107.9307	27,969
01/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	8629.7600	8475.2300	8.6298	8.4752	0
01/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R033 On 05-February-26			Bond Future	8.7661	8.7951	110.0764	109.9190	0
01/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	8873.6700	8717.5400	8.8737	8.7175	0
01/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	7.0500	8.3100	0.0071	0.0083	0
01/10/2025	R033 On 07-May-26			Bond Future	8.8262	8.8567	107.0900	106.9296	0
01/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	7910.0800	7759.3600	7.9101	7.7594	0
01/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	108.3600	118.0300	0.1084	0.1180	0
01/10/2025	R033 On 06-August-26			Bond Future	8.9000	8.9322	109.0632	108.8990	0
01/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	6958.1100	6815.7100	6.9581	6.8157	0
01/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	349.2200	371.0300	0.3492	0.3710	0
01/10/2025	R033 On 05-November-26			Bond Future	8.9865	9.0207	105.9525	105.7844	0
01/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	3373.0100	3272.8100	3.3730	3.2728	0
01/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1697.3700	1765.2700	1.6974	1.7653	0
01/10/2025	R035 On 06-November-25			Bond Future	9.1840	9.1915	99.8364	99.7905	97,299
01/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	3556.8100	3518.5900	3.5568	3.5186	250
01/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	71.9600	79.6400	0.0720	0.0796	0
01/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	4323.5900	4281.7300	4.3236	4.2817	2,000
01/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	30.5000	34.5400	0.0305	0.0345	0
01/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5271.6300	5227.3200	5.2716	5.2273	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	9.3700	10.9600	0.0094	0.0110	0
01/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	5662.9800	5618.1100	5.6630	5.6181	0
01/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	5.5100	6.5400	0.0055	0.0065	250
01/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	6498.4900	6452.9600	6.4985	6.4530	0
01/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	1.6500	2.0200	0.0017	0.0020	50
01/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7106.5900	7060.8600	7.1066	7.0609	2,000
01/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.6500	0.8200	0.0007	0.0008	0
01/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7271.6300	7225.8700	7.2716	7.2259	2,000
01/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.5000	0.6400	0.0005	0.0006	0
01/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	7600.5900	7554.7700	7.6006	7.5548	0
01/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.3000	0.3800	0.0003	0.0004	250
01/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8036.8500	7991.0000	8.0369	7.9910	300
01/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.1400	0.1900	0.0001	0.0002	0
01/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	8578.3500	8532.4700	8.5784	8.5325	0
01/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	8,500
01/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	9966.2000	9920.3100	9.9662	9.9203	2,000
01/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
01/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10019.0000	9973.1000	10.0190	9.9731	250
01/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10282.3800	10236.4800	10.2824	10.2365	0
01/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	11325.4200	11279.5200	11.3254	11.2795	0
01/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	12504.4600	12458.5600	12.5045	12.4586	0
01/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
01/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	12605.9600	12560.0600	12.6060	12.5601	0
01/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
01/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	13711.8800	13665.9800	13.7119	13.6660	0
01/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
01/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15091.6700	15045.7700	15.0917	15.0458	0
01/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
01/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	15286.2900	15240.3900	15.2863	15.2404	0
01/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
01/10/2025	R035 On 05-February-26			Bond Future	9.2577	9.2656	101.6757	101.6289	39,700

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	940.3500	932.3900	0.9404	0.9324	16,000
01/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	3405.7100	3444.5500	3.4057	3.4446	0
01/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1817.3300	1801.0100	1.8173	1.8010	0
01/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1863.3200	1893.8000	1.8633	1.8938	16,000
01/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5478.6200	5440.4300	5.4786	5.4404	250
01/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	244.5900	253.2000	0.2446	0.2532	0
01/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	6827.1800	6785.2700	6.8272	6.7853	2,000
01/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	115.3700	120.2600	0.1154	0.1203	0
01/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8004.0500	7960.0900	8.0041	7.9601	0
01/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	58.0200	60.8600	0.0580	0.0609	250
01/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	8620.9000	8576.1900	8.6209	8.5762	0
01/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	39.7600	41.8500	0.0398	0.0419	0
01/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	9390.9500	9345.5500	9.3910	9.3456	2,000
01/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	24.3100	25.7100	0.0243	0.0257	0
01/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	9698.1100	9652.4900	9.6981	9.6525	0
01/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	19.8500	21.0300	0.0199	0.0210	0
01/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	10564.2100	10518.1300	10.5642	10.5181	0
01/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	10.9800	11.7000	0.0110	0.0117	250
01/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	16734.7800	16687.9900	16.7348	16.6880	0
01/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	2,000
01/10/2025	R035 On 07-May-26			Bond Future	9.3253	9.3336	99.0723	99.0245	0
01/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3362.0900	3337.1500	3.3621	3.3372	250
01/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1554.7100	1577.4900	1.5547	1.5775	0
01/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3429.8600	3404.5300	3.4299	3.4045	200
01/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	1509.0900	1531.4800	1.5091	1.5315	0
01/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3602.8600	3576.5500	3.6029	3.5766	350
01/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	1399.3900	1420.8000	1.3994	1.4208	0
01/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5285.0200	5250.9500	5.2850	5.2510	0
01/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	695.1800	708.8300	0.6952	0.7088	250
01/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5369.8300	5335.4300	5.3698	5.3354	0
01/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	670.9200	684.2400	0.6709	0.6842	200
01/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5584.2100	5549.0200	5.5842	5.5490	0
01/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	613.3700	625.9000	0.6134	0.6259	350
01/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	7544.3300	7503.6300	7.5443	7.5036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	277.7800	284.8000	0.2778	0.2848	250
01/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	7638.6700	7597.7600	7.6387	7.5978	0
01/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	267.1900	274.0000	0.2672	0.2740	200
01/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	7875.2200	7833.8200	7.8752	7.8338	0
01/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	242.1100	248.4300	0.2421	0.2484	350
01/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	8590.9300	8548.2200	8.5909	8.5482	0
01/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	178.9600	183.9700	0.1790	0.1840	0
01/10/2025	R035 On 06-August-26			Bond Future	9.4058	9.4145	100.8982	100.8487	0
01/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2234.8100	2218.2800	2.2348	2.2183	200
01/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	3815.3600	3848.2700	3.8154	3.8483	0
01/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2429.0500	2411.2000	2.4291	2.4112	250
01/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	3490.0800	3521.6700	3.4901	3.5217	0
01/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3502.2600	3477.9400	3.5023	3.4779	0
01/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	2241.1800	2266.3000	2.2412	2.2663	200
01/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3776.2700	3750.4700	3.7763	3.7505	0
01/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	2015.1000	2038.7400	2.0151	2.0387	250
01/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5197.1300	5164.8400	5.1971	5.1648	0
01/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	1200.5400	1217.6900	1.2005	1.2177	200
01/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5542.2600	5508.6400	5.5423	5.5086	0
01/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	1064.2000	1080.0200	1.0642	1.0800	250
01/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9130.9800	9088.0300	9.1310	9.0880	0
01/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	313.5600	320.0500	0.3136	0.3201	0
01/10/2025	R035 On 05-November-26			Bond Future	9.4997	9.5089	98.1830	98.1318	0
01/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4778.6500	4748.6900	4.7787	4.7487	0
01/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1904.1000	1925.3600	1.9041	1.9254	0
01/10/2025	R038 On 06-November-25			Bond Future	9.7528	9.7606	109.2004	109.1416	6,697
01/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	8673.7500	8615.0600	8.6738	8.6151	1,770
01/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.6600	0.8400	0.0007	0.0008	0
01/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10381.0600	10322.2100	10.3811	10.3222	0
01/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0600	0.0800	0.0001	0.0001	0
01/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17093.4300	17034.5600	17.0934	17.0346	0
01/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
01/10/2025	R038 On 05-February-26			Bond Future	9.8366	9.8448	111.2122	111.1522	0
01/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	10968.1600	10910.4400	10.9682	10.9104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	41.2800	43.5600	0.0413	0.0436	0
01/10/2025	R038 On 07-May-26			Bond Future	9.9200	9.9285	107.8056	107.7444	0
01/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10212.2100	10158.0500	10.2122	10.1581	0
01/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	255.8100	262.8600	0.2558	0.2629	0
01/10/2025	R038 On 06-August-26			Bond Future	10.0144	10.0234	109.7918	109.7286	0
01/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	11825.6100	11770.4900	11.8256	11.7705	0
01/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	390.7400	398.7900	0.3907	0.3988	0
01/10/2025	R038 On 05-November-26			Bond Future	10.1179	10.1274	106.2526	106.1873	0
01/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6243.6600	6203.9100	6.2437	6.2039	0
01/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	2196.9900	2222.5800	2.1970	2.2226	0
01/10/2025	R053 On 06-November-25			Bond Future	10.1747	10.2177	114.6292	114.1896	28,343
01/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	14414.9400	13975.4400	14.4149	13.9754	0
01/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0700	0.1300	0.0001	0.0001	0
01/10/2025	R053 On 05-February-26			Bond Future	10.2502	10.2947	116.7409	116.2933	20,000
01/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	11608.2500	11192.2500	11.6083	11.1923	0
01/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	201.1500	232.7700	0.2012	0.2328	0
01/10/2025	R053 On 07-May-26			Bond Future	10.3248	10.3707	113.0606	112.6044	10,000
01/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	12732.1400	12323.5000	12.7321	12.3235	0
01/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	446.7300	494.2400	0.4467	0.4942	0
01/10/2025	R053 On 06-August-26			Bond Future	10.4072	10.4548	115.1435	114.6780	0
01/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	16523.2800	16099.8200	16.5233	16.0998	0
01/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	491.0400	533.0800	0.4910	0.5331	0
01/10/2025	R053 On 05-November-26			Bond Future	10.4956	10.5449	111.3208	110.8460	0
01/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9367.0700	9041.2100	9.3671	9.0412	0
01/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	2822.0100	2970.9100	2.8220	2.9709	0
01/10/2025	R186 On 06-November-25			Bond Future	7.4233	7.4679	107.3053	107.2575	74,785
01/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	754.4100	706.5500	0.7544	0.7066	0
01/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R186 On 05-February-26			Bond Future	7.4137	7.4720	103.9779	103.9292	0
01/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	846.4000	798.1200	0.8464	0.7981	0
01/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	0.8600	1.3400	0.0009	0.0013	0
01/10/2025	R186 On 07-May-26			Bond Future	7.3566	7.4399	105.9217	105.8719	0
01/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	794.8600	746.3900	0.7949	0.7464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	3.1700	4.4900	0.0032	0.0045	0
01/10/2025	R186 On 06-August-26			Bond Future	7.2854	7.4292	102.5681	102.5165	0
01/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	467.1800	419.5600	0.4672	0.4196	0
01/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	8.3900	12.3500	0.0084	0.0124	0
01/10/2025	R186 On 05-November-26			Bond Future	7.4020	7.8621	104.3821	104.3286	0
01/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	104.2500	68.6800	0.1043	0.0687	0
01/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	20.8300	38.7200	0.0208	0.0387	0
01/10/2025	R202 On 06-November-25			Bond Future	282.8932	282.3243	282.8932	282.3243	1,033
01/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7253.2300	6684.3200	7.2532	6.6843	0
01/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R202 On 05-February-26			Bond Future	282.8222	282.2427	282.8222	282.2427	0
01/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5002.1900	4422.6800	5.0022	4.4227	0
01/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R202 On 07-May-26			Bond Future	288.1763	287.5856	288.1763	287.5856	0
01/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10626.3200	10035.5500	10.6263	10.0356	0
01/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R202 On 06-August-26			Bond Future	288.1163	287.5121	288.1163	287.5121	0
01/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9256.2500	8652.1200	9.2563	8.6521	0
01/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R202 On 05-November-26			Bond Future	293.2844	292.6667	293.2844	292.6667	0
01/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12824.3900	12206.6600	12.8244	12.2067	0
01/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R209 On 06-November-25			Bond Future	9.4126	9.4200	80.0365	79.9949	30,007
01/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	9607.3100	9565.6500	9.6073	9.5657	0
01/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R209 On 05-February-26			Bond Future	9.4825	9.4901	81.5110	81.4686	0
01/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7552.9500	7513.1200	7.5530	7.5131	0
01/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	53.8200	56.4000	0.0538	0.0564	0
01/10/2025	R209 On 07-May-26			Bond Future	9.5513	9.5593	79.8828	79.8395	0
01/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	7906.0600	7867.8300	7.9061	7.8678	0
01/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	193.0900	198.1400	0.1931	0.1981	0
01/10/2025	R209 On 06-August-26			Bond Future	9.6307	9.6391	81.3550	81.3102	0
01/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	8982.4900	8943.5300	8.9825	8.9435	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	294.0300	299.8000	0.2940	0.2998	0
01/10/2025	R209 On 05-November-26			Bond Future	9.7186	9.7275	79.6448	79.5985	0
01/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4787.1400	4759.4600	4.7871	4.7595	0
01/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1729.4600	1748.0200	1.7295	1.7480	0
01/10/2025	R210 On 06-November-25			Bond Future	253.7294	253.5789	253.7294	253.5789	1,185
01/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1589.4300	1438.8500	1.5894	1.4389	0
01/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R210 On 05-February-26			Bond Future	258.4661	258.3126	258.4661	258.3126	0
01/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5366.0500	5212.5700	5.3661	5.2126	0
01/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R210 On 07-May-26			Bond Future	259.8713	259.7146	259.8713	259.7146	0
01/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4471.2600	4314.5800	4.4713	4.3146	0
01/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R210 On 06-August-26			Bond Future	264.7235	264.5618	264.7235	264.5618	0
01/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4883.5100	4721.7800	4.8835	4.7218	0
01/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R210 On 05-November-26			Bond Future	265.9280	265.7609	265.9280	265.7609	0
01/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12597.9500	12430.8900	12.5980	12.4309	0
01/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R213 On 06-November-25			Bond Future	8.1997	8.2117	96.3001	96.2512	84,123
01/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7230.4700	7181.5300	7.2305	7.1815	0
01/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/10/2025	R213 On 05-February-26			Bond Future	8.2482	8.2609	98.0742	98.0243	23
01/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6212.8900	6163.8000	6.2129	6.1638	0
01/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	8.8800	9.6600	0.0089	0.0097	0
01/10/2025	R213 On 07-May-26			Bond Future	8.2876	8.3011	96.3551	96.3042	0
01/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5583.2900	5535.7800	5.5833	5.5358	0
01/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	72.9500	76.3500	0.0730	0.0764	0
01/10/2025	R213 On 06-August-26			Bond Future	8.3429	8.3575	98.1313	98.0786	0
01/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	4924.0200	4878.3500	4.9240	4.8784	0
01/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	208.9100	215.8500	0.2089	0.2159	0
01/10/2025	R213 On 05-November-26			Bond Future	8.4194	8.4352	96.3188	96.2643	0
01/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2408.5600	2377.7200	2.4086	2.3777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	1279.1500	1302.7600	1.2792	1.3028	0
01/10/2025	R214 On 06-November-25			Bond Future	10.0966	10.1094	73.5432	73.4649	36,472
01/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	8610.9000	8532.7200	8.6109	8.5327	0
01/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0800	0.1100	0.0001	0.0001	0
01/10/2025	R214 On 05-February-26			Bond Future	10.1773	10.1906	74.8980	74.8184	0
01/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6295.8300	6225.4500	6.2958	6.2255	0
01/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	172.9600	182.2200	0.1730	0.1822	0
01/10/2025	R214 On 07-May-26			Bond Future	10.2529	10.2665	72.9994	72.9181	0
01/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7405.6400	7336.2800	7.4056	7.3363	0
01/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	349.7400	361.6000	0.3497	0.3616	0
01/10/2025	R214 On 06-August-26			Bond Future	10.3381	10.3523	74.3448	74.2614	0
01/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9145.9300	9074.1000	9.1459	9.0741	0
01/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	426.9900	438.4800	0.4270	0.4385	0
01/10/2025	R214 On 05-November-26			Bond Future	10.4321	10.4469	72.3642	72.2787	0
01/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5112.3600	5060.0400	5.1124	5.0600	0
01/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	2099.3000	2132.4600	2.0993	2.1325	0
01/10/2025	R248 On 06-November-25			Bond Future	10.3074	10.3557	88.2109	87.8398	120,360
01/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	9968.9100	9598.0000	9.9689	9.5980	0
01/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.2500	0.4800	0.0003	0.0005	0
01/10/2025	R248 On 05-February-26			Bond Future	10.3901	10.4401	89.8360	89.4580	143,775
01/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	7760.2900	7419.9700	7.7603	7.4200	0
01/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	231.8400	269.5300	0.2318	0.2695	0
01/10/2025	R248 On 07-May-26			Bond Future	10.4676	10.5192	87.0747	86.6895	260
01/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	9063.6800	8729.1400	9.0637	8.7291	0
01/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	469.3100	519.9300	0.4693	0.5199	0
01/10/2025	R248 On 06-August-26			Bond Future	10.5544	10.6079	88.6793	88.2863	0
01/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12250.7100	11896.5400	12.2507	11.8965	0
01/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	420.6400	459.4200	0.4206	0.4594	0
01/10/2025	R248 On 05-November-26			Bond Future	10.6492	10.7045	85.8109	85.4101	0
01/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	6926.7700	6657.9400	6.9268	6.6579	0
01/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	2340.6400	2472.5700	2.3406	2.4726	0
01/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0