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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
02/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	2029 On 06-November-25			Bond Future	141.5298	141.6655	141.5298	141.6655	4,654
02/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1739.8000	1875.5200	1.7398	1.8755	0
02/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2029 On 05-February-26			Bond Future	144.1719	144.3102	144.1719	144.3102	0
02/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4061.9100	4200.1900	4.0619	4.2002	0
02/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2029 On 07-May-26			Bond Future	145.4371	145.5779	145.4371	145.5779	0
02/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3617.0900	3757.9100	3.6171	3.7579	0
02/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2029 On 06-August-26			Bond Future	148.1533	148.2963	148.1533	148.2963	0
02/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4053.3300	4196.3300	4.0533	4.1963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2029 On 05-November-26			Bond Future	149.3242	149.4692	149.3242	149.4692	0
02/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1764.1700	1909.2100	1.7642	1.9092	0
02/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2030 On 06-November-25			Bond Future	7.8972	7.8872	102.5831	102.6182	122,161
02/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	2864.4200	2899.5800	2.8644	2.8996	300
02/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	1.9700	2.0300	0.0020	0.0020	0
02/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4552.9700	4588.0700	4.5530	4.5881	300
02/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	5616.0400	5651.1400	5.6160	5.6511	0
02/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7377.3200	7412.4200	7.3773	7.4124	0
02/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
02/10/2025	2030 On 05-February-26			Bond Future	7.9260	7.9154	100.4649	100.5006	74,619
02/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5091.5300	5127.1700	5.0915	5.1272	0
02/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	5.5100	5.4200	0.0055	0.0054	0
02/10/2025	2030 On 07-May-26			Bond Future	7.9589	7.9474	102.3429	102.3793	0
02/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4471.4100	4506.6400	4.4714	4.5066	0
02/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	55.9700	54.8500	0.0560	0.0549	0
02/10/2025	2030 On 06-August-26			Bond Future	8.0121	7.9998	100.2200	100.2568	0
02/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3700.8300	3734.2000	3.7008	3.7342	0
02/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	184.5000	181.1300	0.1845	0.1811	0
02/10/2025	2030 On 05-November-26			Bond Future	8.0735	8.0602	101.9930	102.0301	0
02/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1848.1900	1872.4600	1.8482	1.8725	0
02/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	970.6200	957.7800	0.9706	0.9578	0
02/10/2025	2031 On 06-November-25			Bond Future	112.4448	112.1074	112.4448	112.1074	2,378
02/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2754.8300	2417.4300	2.7548	2.4174	0
02/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2031 On 05-February-26			Bond Future	112.1530	111.8093	112.1530	111.8093	0
02/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	551.9500	343.5300	0.5520	0.3435	0
02/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	158.9800	294.2800	0.1590	0.2943	0
02/10/2025	2031 On 07-May-26			Bond Future	114.2762	113.9259	114.2762	113.9259	0
02/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	586.6500	367.7800	0.5867	0.3678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	150.5000	281.9100	0.1505	0.2819	0
02/10/2025	2031 On 06-August-26			Bond Future	113.9771	113.6198	113.9771	113.6198	0
02/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	255.9400	81.3200	0.2559	0.0813	0
02/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	88.8700	271.5300	0.0889	0.2715	0
02/10/2025	2031 On 05-November-26			Bond Future	116.0208	115.6568	116.0208	115.6568	0
02/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4530.7500	4166.7500	4.5308	4.1668	0
02/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2032 On 06-November-25			Bond Future	8.5323	8.5177	99.5687	99.6392	130,518
02/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4068.1000	4138.5200	4.0681	4.1385	300
02/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	6.1100	6.0900	0.0061	0.0061	0
02/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6307.8400	6378.2800	6.3078	6.3783	300
02/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
02/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	8572.8300	8643.2700	8.5728	8.6433	0
02/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	10560.2100	10630.6500	10.5602	10.6307	0
02/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
02/10/2025	2032 On 05-February-26			Bond Future	8.5898	8.5743	101.4030	101.4747	30,170
02/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	6990.6800	7061.8200	6.9907	7.0618	0
02/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	18.1000	17.5400	0.0181	0.0175	0
02/10/2025	2032 On 07-May-26			Bond Future	8.6452	8.6289	99.1381	99.2112	0
02/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	6546.8700	6616.7900	6.5469	6.6168	0
02/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	112.2500	109.1400	0.1123	0.1091	0
02/10/2025	2032 On 06-August-26			Bond Future	8.7154	8.6983	100.9653	101.0394	0
02/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6118.1100	6185.7100	6.1181	6.1857	0
02/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	270.2300	263.7100	0.2702	0.2637	0
02/10/2025	2032 On 05-November-26			Bond Future	8.7999	8.7819	98.5942	98.6693	0
02/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3054.0400	3103.1400	3.0540	3.1031	0
02/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1570.4100	1544.4100	1.5704	1.5444	0
02/10/2025	2033 On 06-November-25			Bond Future	135.4727	135.3534	135.4727	135.3534	20,246
02/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2332.7200	2213.3500	2.3327	2.2134	0
02/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2033 On 05-February-26			Bond Future	138.0018	137.8802	138.0018	137.8802	0
02/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5121.8300	5000.1600	5.1218	5.0002	0

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02/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2033 On 07-May-26			Bond Future	139.0482	138.9241	139.0482	138.9241	0
02/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3888.1700	3764.0700	3.8882	3.7641	0
02/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2033 On 06-August-26			Bond Future	141.6451	141.5183	141.6451	141.5183	0
02/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7395.0800	7268.3100	7.3951	7.2683	0
02/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2033 On 05-November-26			Bond Future	142.5951	142.4656	142.5951	142.4656	0
02/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5335.0800	5205.5500	5.3351	5.2056	0
02/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2037 On 06-November-25			Bond Future	9.6952	9.6961	94.2880	94.2824	176,195
02/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	4962.4200	4958.9500	4.9624	4.9590	300
02/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	20.9400	23.0200	0.0209	0.0230	0
02/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	7829.4200	7823.9600	7.8294	7.8240	300
02/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.4600	0.5500	0.0005	0.0006	0
02/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11281.2900	11275.7400	11.2813	11.2757	0
02/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14034.1900	14028.6400	14.0342	14.0286	0
02/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
02/10/2025	2037 On 05-February-26			Bond Future	9.7745	9.7754	91.7665	91.7608	24,450
02/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5569.0000	5568.0100	5.5690	5.5680	0
02/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	309.9400	314.6400	0.3099	0.3146	0
02/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	6846.6500	6844.0700	6.8467	6.8441	1,970
02/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	162.0300	165.1400	0.1620	0.1651	0
02/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8423.6100	8419.6700	8.4236	8.4197	0
02/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	70.8400	72.5900	0.0708	0.0726	0
02/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9268.2800	9263.8200	9.2683	9.2638	0
02/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	44.3300	45.5600	0.0443	0.0456	0
02/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9479.0800	9474.5100	9.4791	9.4745	1,030
02/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	39.3100	40.4300	0.0393	0.0404	0
02/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	11874.8700	11869.5200	11.8749	11.8695	0
02/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	8.7600	9.1000	0.0088	0.0091	0
02/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	13946.9600	13941.3600	13.9470	13.9414	0
02/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.7500	1.8400	0.0018	0.0018	1,970

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02/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16188.5700	16182.9000	16.1886	16.1829	0
02/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.2300	0.2500	0.0002	0.0003	1,030
02/10/2025	2037 On 07-May-26			Bond Future	9.8578	9.8587	93.4818	93.4761	0
02/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	6884.8100	6883.3300	6.8848	6.8833	142
02/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	506.8900	511.1800	0.5069	0.5112	0
02/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8665.9000	8663.0000	8.6659	8.6630	0
02/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	265.9400	268.8100	0.2659	0.2688	0
02/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	13960.3000	13955.0500	13.9603	13.9551	0
02/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	26.1000	26.6200	0.0261	0.0266	142
02/10/2025	2037 On 06-August-26			Bond Future	9.9545	9.9555	90.9448	90.9386	0
02/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3333.0500	3334.8100	3.3331	3.3348	2,541
02/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2941.0200	2948.9600	2.9410	2.9490	0
02/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5677.6300	5677.3000	5.6776	5.6773	0
02/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	1348.0100	1353.8600	1.3480	1.3539	2,541
02/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8240.1700	8237.8700	8.2402	8.2379	0
02/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	627.8500	631.7300	0.6279	0.6317	2,541
02/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10120.2200	10116.7900	10.1202	10.1168	0
02/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	362.3900	365.1400	0.3624	0.3651	0
02/10/2025	2037 On 05-November-26			Bond Future	10.0525	10.0536	92.5528	92.5463	0
02/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2260.7000	2262.6800	2.2607	2.2627	4,490
02/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	5836.2700	5844.7800	5.8363	5.8448	0
02/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4093.2600	4093.9900	4.0933	4.0940	0
02/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	3057.6300	3064.8900	3.0576	3.0649	4,490
02/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5370.7200	5370.4900	5.3707	5.3705	0
02/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	2115.5000	2121.8000	2.1155	2.1218	0
02/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6138.8900	6138.1100	6.1389	6.1381	0
02/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1719.3700	1725.1200	1.7194	1.7251	4,490
02/10/2025	2038 On 06-November-25			Bond Future	146.2929	146.0371	146.2929	146.0371	2,931
02/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2412.9100	2157.0700	2.4129	2.1571	0
02/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2038 On 05-February-26			Bond Future	146.8531	146.5926	146.8531	146.5926	0
02/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3653.1000	3392.5600	3.6531	3.3926	0
02/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2038 On 07-May-26			Bond Future	149.6333	149.3677	149.6333	149.3677	0

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02/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5103.2800	4837.6500	5.1033	4.8377	0
02/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2038 On 06-August-26			Bond Future	150.2189	149.9479	150.2189	149.9479	0
02/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5498.9200	5227.8600	5.4989	5.2279	0
02/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2038 On 05-November-26			Bond Future	152.9137	152.6374	152.9137	152.6374	0
02/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6603.7300	6327.4300	6.6037	6.3274	0
02/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2040 On 06-November-25			Bond Future	10.1226	10.1438	94.1248	93.9764	48,978
02/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	10951.2300	10802.9200	10.9512	10.8029	0
02/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
02/10/2025	2040 On 05-February-26			Bond Future	10.2085	10.2305	91.3497	91.1987	46,961
02/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2680.3300	2601.6500	2.6803	2.6017	680
02/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1714.4900	1786.8500	1.7145	1.7869	0
02/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4384.3500	4276.4000	4.3844	4.2764	0
02/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	767.1800	810.2700	0.7672	0.8103	8,180
02/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6454.1400	6324.5900	6.4541	6.3246	0
02/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	298.2800	319.7700	0.2983	0.3198	680
02/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8352.1100	8211.6600	8.3521	8.2117	0
02/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	122.8100	133.4000	0.1228	0.1334	0
02/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10219.4200	10073.2600	10.2194	10.0733	475
02/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	48.6400	53.5200	0.0486	0.0535	0
02/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	17743.2500	17592.2600	17.7433	17.5923	0
02/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.2600	0.3100	0.0003	0.0003	475
02/10/2025	2040 On 07-May-26			Bond Future	10.2979	10.3207	93.0573	92.9034	0
02/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4349.6400	4254.6300	4.3496	4.2546	1,460
02/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1687.8400	1746.7300	1.6878	1.7467	0
02/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6213.5000	6097.4200	6.2135	6.0974	0
02/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	891.2100	929.0300	0.8912	0.9290	0
02/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	8988.8100	8853.6400	8.9888	8.8536	0
02/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	357.5900	376.3200	0.3576	0.3763	0
02/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9250.4000	9113.9700	9.2504	9.1140	0
02/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	327.8000	345.2700	0.3278	0.3453	1,460
02/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	10883.2200	10740.4000	10.8832	10.7404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	187.9300	199.0100	0.1879	0.1990	0
02/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	11885.4500	11739.7900	11.8855	11.7398	0
02/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	131.8200	140.0600	0.1318	0.1401	1,460
02/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13503.8200	13354.6300	13.5038	13.3546	0
02/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	67.8700	72.5800	0.0679	0.0726	0
02/10/2025	2040 On 06-August-26			Bond Future	10.4000	10.4237	90.2617	90.1047	0
02/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11228.0200	11088.1100	11.2280	11.0881	0
02/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	400.2200	417.2900	0.4002	0.4173	0
02/10/2025	2040 On 05-November-26			Bond Future	10.5023	10.5269	91.8573	91.6972	0
02/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2556.1800	2501.4100	2.5562	2.5014	2,300
02/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	6539.6600	6644.9800	6.5397	6.6450	0
02/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4539.4800	4454.5000	4.5395	4.4545	0
02/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	3455.5900	3530.7000	3.4556	3.5307	2,300
02/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5926.8600	5826.1500	5.9269	5.8262	0
02/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	2395.1000	2454.4800	2.3951	2.4545	0
02/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6763.5800	6655.0700	6.7636	6.6551	0
02/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1954.2900	2005.8700	1.9543	2.0059	2,300
02/10/2025	2043 On 06-November-25			Bond Future	114.3399	114.0550	114.3399	114.0550	0
02/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	3936.6757	3665.0049	3.9367	3.6650	0
02/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	26.7357	40.0049	0.0267	0.0400	0
02/10/2025	2043 On 05-February-26			Bond Future	113.6580	113.3678	113.6580	113.3678	0
02/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4349.4583	4112.0980	4.3495	4.1121	0
02/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	351.5083	404.3380	0.3515	0.4043	0
02/10/2025	2043 On 07-May-26			Bond Future	115.8096	115.5138	115.8096	115.5138	0
02/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4797.2355	4571.3352	4.7972	4.5713	0
02/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	687.6055	757.5052	0.6876	0.7575	0
02/10/2025	2043 On 06-August-26			Bond Future	115.1060	114.8043	115.1060	114.8043	0
02/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5141.5037	4917.5528	5.1415	4.9176	0
02/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	915.5037	993.2628	0.9155	0.9933	0
02/10/2025	2043 On 05-November-26			Bond Future	117.1694	116.8619	117.1694	116.8619	0
02/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5489.6360	5267.0035	5.4896	5.2670	0
02/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	1160.2060	1245.1335	1.1602	1.2451	0
02/10/2025	2044 On 06-November-25			Bond Future	10.2966	10.3380	89.8128	89.5091	128,164

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6599.9500	6300.9200	6.6000	6.3009	11,000
02/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	9.4200	14.1000	0.0094	0.0141	0
02/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	9738.0200	9434.4500	9.7380	9.4345	0
02/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.1800	0.3200	0.0002	0.0003	11,000
02/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10524.1200	10220.4600	10.5241	10.2205	0
02/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	0
02/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	11238.5100	10934.8200	11.2385	10.9348	0
02/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	5,800
02/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12405.6300	12101.9300	12.4056	12.1019	0
02/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	5,600
02/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	12692.8900	12389.1800	12.6929	12.3892	0
02/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
02/10/2025	2044 On 05-February-26			Bond Future	10.3796	10.4224	87.0835	86.7742	5,216
02/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1429.2500	1328.0800	1.4293	1.3281	9,000
02/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3715.9600	3924.0800	3.7160	3.9241	0
02/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4485.8300	4261.9900	4.4858	4.2620	9,000
02/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	841.5000	926.9500	0.8415	0.9270	0
02/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6334.5300	6071.9000	6.3345	6.0719	0
02/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	372.4300	419.0900	0.3724	0.4191	4,500
02/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7463.0400	7184.8100	7.4630	7.1848	0
02/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	221.9900	253.0500	0.2220	0.2531	9,000
02/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7749.5900	7468.1600	7.7496	7.4682	0
02/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	193.8200	221.6800	0.1938	0.2217	4,500
02/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8096.8100	7812.0400	8.0968	7.8120	0
02/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	165.9700	190.4900	0.1660	0.1905	0
02/10/2025	2044 On 07-May-26			Bond Future	10.4654	10.5097	88.7114	88.3963	0
02/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9156.0400	8878.5900	9.1560	8.8786	0
02/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	396.4100	434.0300	0.3964	0.4340	0
02/10/2025	2044 On 06-August-26			Bond Future	10.5625	10.6084	85.9609	85.6398	0
02/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12012.8400	11722.0800	12.0128	11.7221	0
02/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	381.4900	411.8900	0.3815	0.4119	0
02/10/2025	2044 On 05-November-26			Bond Future	10.6592	10.7067	87.4804	87.1533	0
02/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6731.1500	6511.5300	6.7312	6.5115	0
02/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	2223.7700	2331.2000	2.2238	2.3312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	2046 On 06-November-25			Bond Future	125.2212	125.0101	125.2212	125.0101	19,630
02/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	188.8400	399.8800	0.1888	0.3999	0
02/10/2025	2046 On 05-February-26			Bond Future	127.5588	127.3438	127.5588	127.3438	0
02/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	5908.8400	5693.7900	5.9088	5.6938	0
02/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2046 On 07-May-26			Bond Future	127.6729	127.4538	127.6729	127.4538	0
02/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2722.8800	2503.8000	2.7229	2.5038	0
02/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2046 On 06-August-26			Bond Future	130.0569	129.8334	130.0569	129.8334	0
02/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7676.8800	7453.3800	7.6769	7.4534	0
02/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2046 On 05-November-26			Bond Future	130.0517	129.8236	130.0517	129.8236	0
02/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4571.6500	4343.5600	4.5717	4.3436	0
02/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2050 On 06-November-25			Bond Future	126.5621	126.5348	126.5621	126.5348	16,798
02/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2142.1100	2114.7800	2.1421	2.1148	0
02/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2050 On 05-February-26			Bond Future	126.5053	126.4776	126.5053	126.4776	0
02/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3685.2800	3657.6100	3.6853	3.6576	0
02/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2050 On 07-May-26			Bond Future	128.9002	128.8720	128.9002	128.8720	0
02/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	4830.1500	4801.9900	4.8302	4.8020	0
02/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2050 On 06-August-26			Bond Future	128.8464	128.8170	128.8464	128.8170	0
02/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5576.3800	5547.0000	5.5764	5.5470	0
02/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	2050 On 05-November-26			Bond Future	131.1575	131.1273	131.1575	131.1273	0
02/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7317.4800	7287.2600	7.3175	7.2873	0
02/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	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
02/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	AL37 On 06-November-25			Index Future	1210.3430	1210.8830	1210.3430	1,210.8830	0
02/10/2025	AL37 On 05-February-26			Index Future	1232.6400	1233.1900	1232.6400	1,233.1900	0
02/10/2025	AL37 On 07-May-26			Index Future	1255.6850	1256.2440	1255.6850	1,256.2440	0
02/10/2025	AL37 On 06-August-26			Index Future	1278.6040	1279.1710	1278.6040	1,279.1710	0
02/10/2025	AL37 On 05-November-26			Index Future	1301.5410	1302.1140	1301.5410	1,302.1140	0
02/10/2025	AL7T On 06-November-25			Index Future	1500.5470	1501.3730	1500.5470	1,501.3730	0
02/10/2025	AL7T On 05-February-26			Index Future	1528.1910	1529.0320	1528.1910	1,529.0320	0
02/10/2025	AL7T On 07-May-26			Index Future	1556.7610	1557.6170	1556.7610	1,557.6170	0
02/10/2025	AL7T On 06-August-26			Index Future	1585.1750	1586.0430	1585.1750	1,586.0430	0
02/10/2025	AL7T On 05-November-26			Index Future	1613.6120	1614.4900	1613.6120	1,614.4900	0
02/10/2025	ALBI On 06-November-25			Index Future	1268.7820	1268.1690	1268.7820	1,268.1690	76
02/10/2025	ALBI On 05-February-26			Index Future	1292.1560	1291.5320	1292.1560	1,291.5320	0
02/10/2025	ALBI On 07-May-26			Index Future	1316.3140	1315.6770	1316.3140	1,315.6770	0
02/10/2025	ALBI On 06-August-26			Index Future	1340.3400	1339.6880	1340.3400	1,339.6880	0
02/10/2025	ALBI On 05-November-26			Index Future	1364.3840	1363.7160	1364.3840	1,363.7160	0
02/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	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
02/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	ES33 On 06-November-25			Bond Future	9.7686	9.7545	88.9304	89.0007	0
02/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10280.1700	10350.4300	10.2802	10.3504	0
02/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES33 On 05-February-26			Bond Future	9.8713	9.8565	90.5906	90.6622	0
02/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7395.1100	7466.6900	7.3951	7.4667	0
02/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES33 On 07-May-26			Bond Future	9.9710	9.9555	88.5103	88.5832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7629.7600	7702.6200	7.6298	7.7026	0
02/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES33 On 06-August-26			Bond Future	10.0862	10.0700	90.1621	90.2361	0
02/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8293.4200	8367.4400	8.2934	8.3674	0
02/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES33 On 05-November-26			Bond Future	10.2184	10.2015	87.9852	88.0602	0
02/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2656.7900	2731.8200	2.6568	2.7318	0
02/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES42 On 06-November-25			Bond Future	10.4342	10.4301	85.3285	85.3565	0
02/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11994.5700	12022.6100	11.9946	12.0226	0
02/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES42 On 05-February-26			Bond Future	10.5228	10.5186	86.9214	86.9500	0
02/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8321.6800	8350.2400	8.3217	8.3502	0
02/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES42 On 07-May-26			Bond Future	10.6128	10.6085	84.3019	84.3310	0
02/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9660.4900	9689.5400	9.6605	9.6895	0
02/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES42 On 06-August-26			Bond Future	10.7108	10.7064	85.8741	85.9035	0
02/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11399.8000	11429.1700	11.3998	11.4292	0
02/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	ES42 On 05-November-26			Bond Future	10.8170	10.8124	83.1491	83.1787	0
02/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5184.2700	5213.8400	5.1843	5.2138	0
02/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	GOVI On 06-November-25			GOVI	1246.6490	1246.0070	1246.6490	1,246.0070	619
02/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1346490.0000	1340070.0000	134.6490	134.0070	0
02/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	GOVI On 05-February-26			GOVI	1269.6150	1268.9610	1269.6150	1,268.9610	8
02/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1196150.0000	1189610.0000	119.6150	118.9610	0
02/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	GOVI On 07-May-26			GOVI	1293.3510	1292.6840	1293.3510	1,292.6840	42
02/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1163510.0000	1156840.0000	116.3510	115.6840	0
02/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	GOVI On 06-August-26			GOVI	1316.9580	1316.2760	1316.9580	1,316.2760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1279580.0000	1272760.0000	127.9580	127.2760	0
02/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	GOVI On 05-November-26			GOVI	1340.5820	1339.8840	1340.5820	1,339.8840	0
02/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	635820.0000	628840.0000	63.5820	62.8840	0
02/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/10/2025	I258 On 06-November-25			Bond Future	114.4752	114.4507	114.4752	114.4507	0
02/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	2582.1160	2578.6305	2.5821	2.5786	0
02/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	496.9060	517.9105	0.4969	0.5179	0
02/10/2025	I258 On 05-February-26			Bond Future	113.7957	113.7708	113.7957	113.7708	0
02/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3669.8502	3662.8986	3.6699	3.6629	0
02/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	1524.1802	1542.1286	1.5242	1.5421	0
02/10/2025	I258 On 07-May-26			Bond Future	115.9500	115.9245	115.9500	115.9245	0
02/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4519.9365	4511.4798	4.5199	4.5115	0
02/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	2299.9565	2316.9598	2.3000	2.3170	0
02/10/2025	I258 On 06-August-26			Bond Future	115.2490	115.2226	115.2490	115.2226	0
02/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5193.3707	5183.4852	5.1934	5.1835	0
02/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	2894.3507	2910.9352	2.8944	2.9109	0
02/10/2025	I258 On 05-November-26			Bond Future	117.3150	117.2877	117.3150	117.2877	0
02/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5831.2750	5820.4521	5.8313	5.8205	0
02/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	3466.3250	3482.8021	3.4663	3.4828	0
02/10/2025	IGOV On 06-November-25			Index Future	400.7070	400.4340	400.7070	400.4340	762
02/10/2025	IGOV On 05-February-26			Index Future	408.1880	407.9100	408.1880	407.9100	0
02/10/2025	IGOV On 07-May-26			Index Future	415.9150	415.6320	415.9150	415.6320	0
02/10/2025	IGOV On 06-August-26			Index Future	423.6020	423.3120	423.6020	423.3120	0
02/10/2025	IGOV On 05-November-26			Index Future	431.2940	430.9980	431.2940	430.9980	0
02/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/10/2025	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
02/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/10/2025	R033 On 06-November-25			Bond Future	8.7293	8.7045	107.9466	108.0852	27,969
02/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	8491.1200	8629.7600	8.4911	8.6298	0
02/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R033 On 05-February-26			Bond Future	8.7921	8.7661	109.9352	110.0764	0
02/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	8733.0800	8873.6700	8.7331	8.8737	0
02/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	7.6700	7.0500	0.0077	0.0071	0
02/10/2025	R033 On 07-May-26			Bond Future	8.8535	8.8262	106.9462	107.0900	0
02/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	7772.5700	7910.0800	7.7726	7.9101	0
02/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	114.6100	108.3600	0.1146	0.1084	0
02/10/2025	R033 On 06-August-26			Bond Future	8.9286	8.9000	108.9170	109.0632	0
02/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	6827.6700	6958.1100	6.8277	6.9581	0
02/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	364.9100	349.2200	0.3649	0.3492	0
02/10/2025	R033 On 05-November-26			Bond Future	9.0167	8.9865	105.8041	105.9525	0
02/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	3278.8800	3373.0100	3.2789	3.3730	0
02/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1751.6600	1697.3700	1.7517	1.6974	0
02/10/2025	R035 On 06-November-25			Bond Future	9.1984	9.1840	99.7486	99.8364	97,296
02/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	3470.6500	3556.8100	3.4707	3.5568	250
02/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	73.5600	71.9600	0.0736	0.0720	0
02/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	4236.2600	4323.5900	4.2363	4.3236	2,000
02/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	30.9300	30.5000	0.0309	0.0305	0
02/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5183.8700	5271.6300	5.1839	5.2716	300
02/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	9.3700	9.3700	0.0094	0.0094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	5575.1800	5662.9800	5.5752	5.6630	0
02/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	5.4700	5.5100	0.0055	0.0055	250
02/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	6410.6900	6498.4900	6.4107	6.4985	0
02/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	1.6100	1.6500	0.0016	0.0017	50
02/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7018.8100	7106.5900	7.0188	7.1066	2,000
02/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.6300	0.6500	0.0006	0.0007	0
02/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7183.8500	7271.6300	7.1839	7.2716	2,000
02/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.4800	0.5000	0.0005	0.0005	0
02/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	7512.8100	7600.5900	7.5128	7.6006	0
02/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.2800	0.3000	0.0003	0.0003	250
02/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	7949.0800	8036.8500	7.9491	8.0369	300
02/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.1300	0.1400	0.0001	0.0001	0
02/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	8490.5900	8578.3500	8.4906	8.5784	0
02/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	8,500
02/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	9878.4400	9966.2000	9.8784	9.9662	2,000
02/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	9931.2400	10019.0000	9.9312	10.0190	250
02/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10194.6200	10282.3800	10.1946	10.2824	0
02/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	11237.6600	11325.4200	11.2377	11.3254	0
02/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	12416.7000	12504.4600	12.4167	12.5045	0
02/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
02/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	12518.2000	12605.9600	12.5182	12.6060	0
02/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
02/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	13624.1200	13711.8800	13.6241	13.7119	0
02/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
02/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15003.9100	15091.6700	15.0039	15.0917	0
02/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
02/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	15198.5300	15286.2900	15.1985	15.2863	0
02/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
02/10/2025	R035 On 05-February-26			Bond Future	9.2728	9.2577	101.5863	101.6757	39,700
02/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	906.0400	940.3500	0.9060	0.9404	16,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	3460.8100	3405.7100	3.4608	3.4057	0
02/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1765.2600	1817.3300	1.7653	1.8173	0
02/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1900.6600	1863.3200	1.9007	1.8633	16,000
02/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5395.8800	5478.6200	5.3959	5.4786	250
02/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	251.2600	244.5900	0.2513	0.2446	0
02/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	6740.9900	6827.1800	6.7410	6.8272	2,000
02/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	118.5900	115.3700	0.1186	0.1154	0
02/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	7916.2600	8004.0500	7.9163	8.0041	0
02/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	59.6400	58.0200	0.0596	0.0580	250
02/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	8532.5900	8620.9000	8.5326	8.6209	0
02/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	40.8600	39.7600	0.0409	0.0398	0
02/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	9302.2000	9390.9500	9.3022	9.3910	2,000
02/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	24.9700	24.3100	0.0250	0.0243	0
02/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	9609.2300	9698.1100	9.6092	9.6981	0
02/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	20.3800	19.8500	0.0204	0.0199	0
02/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	10475.0900	10564.2100	10.4751	10.5642	0
02/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	11.2700	10.9800	0.0113	0.0110	250
02/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	16645.3700	16734.7800	16.6454	16.7348	0
02/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	2,000
02/10/2025	R035 On 07-May-26			Bond Future	9.3410	9.3253	98.9813	99.0723	0
02/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3299.6800	3362.0900	3.2997	3.3621	250
02/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1583.3000	1554.7100	1.5833	1.5547	0
02/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3366.8100	3429.8600	3.3668	3.4299	200
02/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	1537.0400	1509.0900	1.5370	1.5091	0
02/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3538.2500	3602.8600	3.5383	3.6029	350
02/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	1425.7800	1399.3900	1.4258	1.3994	0
02/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5208.9100	5285.0200	5.2089	5.2850	0
02/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	710.0700	695.1800	0.7101	0.6952	250
02/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5293.2800	5369.8300	5.2933	5.3698	0
02/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	685.3700	670.9200	0.6854	0.6709	200
02/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5506.6000	5584.2100	5.5066	5.5842	0
02/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	626.7600	613.3700	0.6268	0.6134	350
02/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	7459.8800	7544.3300	7.4599	7.5443	0
02/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	284.3300	277.7800	0.2843	0.2778	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	7553.9900	7638.6700	7.5540	7.6387	0
02/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	273.5100	267.1900	0.2735	0.2672	200
02/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	7789.9900	7875.2200	7.7900	7.8752	0
02/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	247.8800	242.1100	0.2479	0.2421	350
02/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	8504.2800	8590.9300	8.5043	8.5909	0
02/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	183.3100	178.9600	0.1833	0.1790	0
02/10/2025	R035 On 06-August-26			Bond Future	9.4221	9.4058	100.8058	100.8982	0
02/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2190.6500	2234.8100	2.1907	2.2348	200
02/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	3863.5900	3815.3600	3.8636	3.8154	0
02/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2382.3800	2429.0500	2.3824	2.4291	250
02/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	3535.8000	3490.0800	3.5358	3.4901	0
02/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3443.9900	3502.2600	3.4440	3.5023	0
02/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	2275.3000	2241.1800	2.2753	2.2412	200
02/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3715.5200	3776.2700	3.7155	3.7763	0
02/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	2046.7400	2015.1000	2.0467	2.0151	250
02/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5126.0400	5197.1300	5.1260	5.1971	0
02/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	1221.8400	1200.5400	1.2218	1.2005	200
02/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5469.1900	5542.2600	5.4692	5.5423	0
02/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	1083.5200	1064.2000	1.0835	1.0642	250
02/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9045.2400	9130.9800	9.0452	9.1310	0
02/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	320.2100	313.5600	0.3202	0.3136	0
02/10/2025	R035 On 05-November-26			Bond Future	9.5166	9.4997	98.0893	98.1830	0
02/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4713.5100	4778.6500	4.7135	4.7787	0
02/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1932.7000	1904.1000	1.9327	1.9041	0
02/10/2025	R038 On 06-November-25			Bond Future	9.7569	9.7528	109.1692	109.2004	6,697
02/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	8642.4700	8673.7500	8.6425	8.6738	1,770
02/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.5800	0.6600	0.0006	0.0007	0
02/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10349.8500	10381.0600	10.3499	10.3811	0
02/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
02/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17062.2300	17093.4300	17.0622	17.0934	0
02/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
02/10/2025	R038 On 05-February-26			Bond Future	9.8409	9.8366	111.1805	111.2122	0
02/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	10936.0200	10968.1600	10.9360	10.9682	0
02/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	40.8400	41.2800	0.0408	0.0413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R038 On 07-May-26			Bond Future	9.9245	9.9200	107.7733	107.8056	0
02/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10179.9200	10212.2100	10.1799	10.2122	0
02/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	255.8200	255.8100	0.2558	0.2558	0
02/10/2025	R038 On 06-August-26			Bond Future	10.0190	10.0144	109.7592	109.7918	0
02/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	11793.5500	11825.6100	11.7936	11.8256	0
02/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	391.2300	390.7400	0.3912	0.3907	0
02/10/2025	R038 On 05-November-26			Bond Future	10.1227	10.1179	106.2198	106.2526	0
02/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6216.9700	6243.6600	6.2170	6.2437	0
02/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	2203.1200	2196.9900	2.2031	2.1970	0
02/10/2025	R053 On 06-November-25			Bond Future	10.1536	10.1747	114.8454	114.6292	28,343
02/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	14631.1400	14414.9400	14.6311	14.4149	0
02/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
02/10/2025	R053 On 05-February-26			Bond Future	10.2285	10.2502	116.9612	116.7409	20,000
02/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	11812.6000	11608.2500	11.8126	11.6083	0
02/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	185.1900	201.1500	0.1852	0.2012	0
02/10/2025	R053 On 07-May-26			Bond Future	10.3023	10.3248	113.2850	113.0606	10,000
02/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	12932.6800	12732.1400	12.9327	12.7321	0
02/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	422.8800	446.7300	0.4229	0.4467	0
02/10/2025	R053 On 06-August-26			Bond Future	10.3840	10.4072	115.3724	115.1435	0
02/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	16730.9800	16523.2800	16.7310	16.5233	0
02/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	469.8800	491.0400	0.4699	0.4910	0
02/10/2025	R053 On 05-November-26			Bond Future	10.4715	10.4956	111.5541	111.3208	0
02/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9526.2100	9367.0700	9.5262	9.3671	0
02/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	2747.8100	2822.0100	2.7478	2.8220	0
02/10/2025	R186 On 06-November-25			Bond Future	7.4450	7.4233	107.2821	107.3053	76,084
02/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	731.1500	754.4100	0.7312	0.7544	0
02/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R186 On 05-February-26			Bond Future	7.4420	7.4137	103.9542	103.9779	0
02/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	822.8800	846.4000	0.8229	0.8464	0
02/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.0200	0.8600	0.0010	0.0009	0
02/10/2025	R186 On 07-May-26			Bond Future	7.3969	7.3566	105.8976	105.9217	0
02/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	771.2800	794.8600	0.7713	0.7949	0
02/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	3.6800	3.1700	0.0037	0.0032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R186 On 06-August-26			Bond Future	7.3530	7.2854	102.5439	102.5681	0
02/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	444.5400	467.1800	0.4445	0.4672	0
02/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	9.9900	8.3900	0.0100	0.0084	0
02/10/2025	R186 On 05-November-26			Bond Future	7.6115	7.4020	104.3578	104.3821	0
02/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	86.9800	104.2500	0.0870	0.1043	0
02/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	27.9100	20.8300	0.0279	0.0208	0
02/10/2025	R202 On 06-November-25			Bond Future	282.9531	282.8932	282.9531	282.8932	1,033
02/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7313.0700	7253.2300	7.3131	7.2532	0
02/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R202 On 05-February-26			Bond Future	282.8833	282.8222	282.8833	282.8222	0
02/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5063.2700	5002.1900	5.0633	5.0022	0
02/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R202 On 07-May-26			Bond Future	288.2386	288.1763	288.2386	288.1763	0
02/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10688.5700	10626.3200	10.6886	10.6263	0
02/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R202 On 06-August-26			Bond Future	288.1807	288.1163	288.1807	288.1163	0
02/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9320.7200	9256.2500	9.3207	9.2563	0
02/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R202 On 05-November-26			Bond Future	293.3508	293.2844	293.3508	293.2844	0
02/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12890.7600	12824.3900	12.8908	12.8244	0
02/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R209 On 06-November-25			Bond Future	9.4270	9.4126	79.9554	80.0365	30,040
02/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	9526.2100	9607.3100	9.5262	9.6073	0
02/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R209 On 05-February-26			Bond Future	9.4974	9.4825	81.4284	81.5110	0
02/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7471.7900	7552.9500	7.4718	7.5530	0
02/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	55.2500	53.8200	0.0553	0.0538	0
02/10/2025	R209 On 07-May-26			Bond Future	9.5668	9.5513	79.7987	79.8828	0
02/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	7826.3600	7906.0600	7.8264	7.9061	0
02/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	197.4800	193.0900	0.1975	0.1931	0
02/10/2025	R209 On 06-August-26			Bond Future	9.6467	9.6307	81.2696	81.3550	0
02/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	8902.8400	8982.4900	8.9028	8.9825	0
02/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	299.7800	294.0300	0.2998	0.2940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R209 On 05-November-26			Bond Future	9.7353	9.7186	79.5580	79.6448	0
02/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4725.3300	4787.1400	4.7253	4.7871	0
02/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1754.3600	1729.4600	1.7544	1.7295	0
02/10/2025	R210 On 06-November-25			Bond Future	253.7196	253.7294	253.7196	253.7294	1,185
02/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1579.5500	1589.4300	1.5796	1.5894	0
02/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R210 On 05-February-26			Bond Future	258.4560	258.4661	258.4560	258.4661	0
02/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5356.0200	5366.0500	5.3560	5.3661	0
02/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R210 On 07-May-26			Bond Future	259.8613	259.8713	259.8613	259.8713	0
02/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4461.2500	4471.2600	4.4613	4.4713	0
02/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R210 On 06-August-26			Bond Future	264.7140	264.7235	264.7140	264.7235	0
02/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4873.9900	4883.5100	4.8740	4.8835	0
02/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R210 On 05-November-26			Bond Future	265.9192	265.9280	265.9192	265.9280	0
02/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12589.2100	12597.9500	12.5892	12.5980	0
02/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R213 On 06-November-25			Bond Future	8.2043	8.1997	96.2815	96.3001	84,123
02/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7211.8600	7230.4700	7.2119	7.2305	0
02/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/10/2025	R213 On 05-February-26			Bond Future	8.2530	8.2482	98.0552	98.0742	23
02/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6193.8200	6212.8900	6.1938	6.2129	0
02/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	8.7900	8.8800	0.0088	0.0089	0
02/10/2025	R213 On 07-May-26			Bond Future	8.2927	8.2876	96.3358	96.3551	0
02/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5564.1200	5583.2900	5.5641	5.5833	0
02/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	73.0900	72.9500	0.0731	0.0730	0
02/10/2025	R213 On 06-August-26			Bond Future	8.3483	8.3429	98.1119	98.1313	0
02/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	4905.5400	4924.0200	4.9055	4.9240	0
02/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	209.8100	208.9100	0.2098	0.2089	0
02/10/2025	R213 On 05-November-26			Bond Future	8.4250	8.4194	96.2993	96.3188	0
02/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2394.5800	2408.5600	2.3946	2.4086	0
02/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	1284.6100	1279.1500	1.2846	1.2792	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2025	R214 On 06-November-25			Bond Future	10.1008	10.0966	73.5177	73.5432	36,472
02/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	8585.3800	8610.9000	8.5854	8.6109	0
02/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0600	0.0800	0.0001	0.0001	0
02/10/2025	R214 On 05-February-26			Bond Future	10.1817	10.1773	74.8720	74.8980	0
02/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6269.2000	6295.8300	6.2692	6.2958	0
02/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	172.3100	172.9600	0.1723	0.1730	0
02/10/2025	R214 On 07-May-26			Bond Future	10.2573	10.2529	72.9729	72.9994	0
02/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7379.4200	7405.6400	7.3794	7.4056	0
02/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	349.9400	349.7400	0.3499	0.3497	0
02/10/2025	R214 On 06-August-26			Bond Future	10.3427	10.3381	74.3180	74.3448	0
02/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9119.7400	9145.9300	9.1197	9.1459	0
02/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	427.5300	426.9900	0.4275	0.4270	0
02/10/2025	R214 On 05-November-26			Bond Future	10.4367	10.4321	72.3372	72.3642	0
02/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5090.5800	5112.3600	5.0906	5.1124	0
02/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	2104.4900	2099.3000	2.1045	2.0993	0
02/10/2025	R248 On 06-November-25			Bond Future	10.2761	10.3074	88.4524	88.2109	121,827
02/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	10210.3300	9968.9100	10.2103	9.9689	0
02/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.1500	0.2500	0.0002	0.0003	0
02/10/2025	R248 On 05-February-26			Bond Future	10.3578	10.3901	90.0819	89.8360	143,775
02/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	7982.9400	7760.2900	7.9829	7.7603	0
02/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	208.5300	231.8400	0.2085	0.2318	0
02/10/2025	R248 On 07-May-26			Bond Future	10.4342	10.4676	87.3253	87.0747	260
02/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	9282.3700	9063.6800	9.2824	9.0637	0
02/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	437.3800	469.3100	0.4374	0.4693	0
02/10/2025	R248 On 06-August-26			Bond Future	10.5199	10.5544	88.9348	88.6793	0
02/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12481.6400	12250.7100	12.4816	12.2507	0
02/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	396.0600	420.6400	0.3961	0.4206	0
02/10/2025	R248 On 05-November-26			Bond Future	10.6135	10.6492	86.0712	85.8109	0
02/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7102.5200	6926.7700	7.1025	6.9268	0
02/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	2256.1300	2340.6400	2.2561	2.3406	0
02/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	X210 On 31-March-28			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
02/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0