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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
03/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	2029 On 06-November-25			Bond Future	141.6243	141.5298	141.6243	141.5298	4,654
03/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1834.2500	1739.8000	1.8343	1.7398	0
03/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2029 On 05-February-26			Bond Future	144.2372	144.1719	144.2372	144.1719	0
03/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4127.1600	4061.9100	4.1272	4.0619	0
03/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2029 On 07-May-26			Bond Future	145.4575	145.4371	145.4575	145.4371	0
03/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3637.4700	3617.0900	3.6375	3.6171	0
03/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2029 On 06-August-26			Bond Future	148.1554	148.1533	148.1554	148.1533	0
03/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4055.3500	4053.3300	4.0554	4.0533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2029 On 05-November-26			Bond Future	149.3128	149.3242	149.3128	149.3242	0
03/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1752.8300	1764.1700	1.7528	1.7642	0
03/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2030 On 06-November-25			Bond Future	7.8874	7.8972	102.6179	102.5831	122,134
03/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	2898.7200	2864.4200	2.8987	2.8644	300
03/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	1.5600	1.9700	0.0016	0.0020	0
03/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4587.6800	4552.9700	4.5877	4.5530	300
03/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	5650.7500	5616.0400	5.6508	5.6160	0
03/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7412.0300	7377.3200	7.4120	7.3773	0
03/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
03/10/2025	2030 On 05-February-26			Bond Future	7.9222	7.9260	100.4778	100.4649	74,598
03/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5104.2100	5091.5300	5.1042	5.0915	0
03/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	5.2300	5.5100	0.0052	0.0055	0
03/10/2025	2030 On 07-May-26			Bond Future	7.9650	7.9589	102.3237	102.3429	0
03/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4452.4300	4471.4100	4.4524	4.4714	0
03/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	56.2700	55.9700	0.0563	0.0560	0
03/10/2025	2030 On 06-August-26			Bond Future	8.0231	8.0121	100.1874	100.2200	0
03/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3671.1300	3700.8300	3.6711	3.7008	0
03/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	187.4400	184.5000	0.1874	0.1845	0
03/10/2025	2030 On 05-November-26			Bond Future	8.0884	8.0735	101.9512	101.9930	0
03/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1821.2500	1848.1900	1.8213	1.8482	0
03/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	985.4300	970.6200	0.9854	0.9706	0
03/10/2025	2031 On 06-November-25			Bond Future	112.4639	112.4448	112.4639	112.4448	2,378
03/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2773.9300	2754.8300	2.7739	2.7548	0
03/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2031 On 05-February-26			Bond Future	112.1478	112.1530	112.1478	112.1530	0
03/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	547.2900	551.9500	0.5473	0.5520	0
03/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	159.4500	158.9800	0.1595	0.1590	0
03/10/2025	2031 On 07-May-26			Bond Future	114.2348	114.2762	114.2348	114.2762	0
03/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	557.1600	586.6500	0.5572	0.5867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	162.3500	150.5000	0.1624	0.1505	0
03/10/2025	2031 On 06-August-26			Bond Future	113.9201	113.9771	113.9201	113.9771	0
03/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	219.4000	255.9400	0.2194	0.2559	0
03/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	109.3300	88.8700	0.1093	0.0889	0
03/10/2025	2031 On 05-November-26			Bond Future	115.9528	116.0208	115.9528	116.0208	0
03/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4462.7700	4530.7500	4.4628	4.5308	0
03/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2032 On 06-November-25			Bond Future	8.5170	8.5323	99.6425	99.5687	130,013
03/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4140.5600	4068.1000	4.1406	4.0681	300
03/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	4.8100	6.1100	0.0048	0.0061	0
03/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6381.5800	6307.8400	6.3816	6.3078	300
03/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
03/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	8646.5900	8572.8300	8.6466	8.5728	0
03/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	10633.9700	10560.2100	10.6340	10.5602	0
03/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
03/10/2025	2032 On 05-February-26			Bond Future	8.5783	8.5898	101.4563	101.4030	30,170
03/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7042.7400	6990.6800	7.0427	6.9907	0
03/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	16.8300	18.1000	0.0168	0.0181	0
03/10/2025	2032 On 07-May-26			Bond Future	8.6402	8.6452	99.1604	99.1381	0
03/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	6566.6200	6546.8700	6.5666	6.5469	0
03/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	109.7700	112.2500	0.1098	0.1123	0
03/10/2025	2032 On 06-August-26			Bond Future	8.7131	8.7154	100.9754	100.9653	0
03/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6125.5700	6118.1100	6.1256	6.1181	0
03/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	267.6100	270.2300	0.2676	0.2702	0
03/10/2025	2032 On 05-November-26			Bond Future	8.7995	8.7999	98.5959	98.5942	0
03/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3052.3800	3054.0400	3.0524	3.0540	0
03/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1567.0500	1570.4100	1.5671	1.5704	0
03/10/2025	2033 On 06-November-25			Bond Future	135.4974	135.4727	135.4974	135.4727	20,246
03/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2357.4400	2332.7200	2.3574	2.3327	0
03/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2033 On 05-February-26			Bond Future	137.9973	138.0018	137.9973	138.0018	0
03/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5117.2900	5121.8300	5.1173	5.1218	0

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03/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2033 On 07-May-26			Bond Future	138.9996	139.0482	138.9996	139.0482	0
03/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3839.5600	3888.1700	3.8396	3.8882	0
03/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2033 On 06-August-26			Bond Future	141.5777	141.6451	141.5777	141.6451	0
03/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7327.6600	7395.0800	7.3277	7.3951	0
03/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2033 On 05-November-26			Bond Future	142.5138	142.5951	142.5138	142.5951	0
03/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5253.7700	5335.0800	5.2538	5.3351	0
03/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2037 On 06-November-25			Bond Future	9.6998	9.6952	94.2586	94.2880	171,123
03/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	4931.7800	4962.4200	4.9318	4.9624	300
03/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	19.6900	20.9400	0.0197	0.0209	0
03/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	7799.9700	7829.4200	7.8000	7.8294	300
03/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.4000	0.4600	0.0004	0.0005	0
03/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11251.9000	11281.2900	11.2519	11.2813	0
03/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14004.8000	14034.1900	14.0048	14.0342	0
03/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
03/10/2025	2037 On 05-February-26			Bond Future	9.7826	9.7745	91.7159	91.7665	24,450
03/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5520.8900	5569.0000	5.5209	5.5690	0
03/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	312.3400	309.9400	0.3123	0.3099	0
03/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	6797.1600	6846.6500	6.7972	6.8467	1,970
03/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	163.0500	162.0300	0.1631	0.1620	0
03/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8373.3700	8423.6100	8.3734	8.4236	0
03/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	71.1100	70.8400	0.0711	0.0708	0
03/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9217.8600	9268.2800	9.2179	9.2683	0
03/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	44.4200	44.3300	0.0444	0.0443	0
03/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9428.6400	9479.0800	9.4286	9.4791	1,030
03/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	39.3800	39.3100	0.0394	0.0393	0
03/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	11824.3200	11874.8700	11.8243	11.8749	0
03/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	8.7200	8.7600	0.0087	0.0088	0
03/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	13896.4300	13946.9600	13.8964	13.9470	0
03/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.7300	1.7500	0.0017	0.0018	1,970

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03/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16138.0600	16188.5700	16.1381	16.1886	0
03/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.2300	0.2300	0.0002	0.0002	1,030
03/10/2025	2037 On 07-May-26			Bond Future	9.8710	9.8578	93.4007	93.4818	0
03/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	6812.1900	6884.8100	6.8122	6.8848	142
03/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	515.4300	506.8900	0.5154	0.5069	0
03/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8589.3400	8665.9000	8.5893	8.6659	0
03/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	270.5400	265.9400	0.2705	0.2659	0
03/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	13879.5900	13960.3000	13.8796	13.9603	0
03/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	26.5500	26.1000	0.0266	0.0261	142
03/10/2025	2037 On 06-August-26			Bond Future	9.9703	9.9545	90.8503	90.9448	0
03/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3277.4500	3333.0500	3.2775	3.3331	2,541
03/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2979.9000	2941.0200	2.9799	2.9410	0
03/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5604.6600	5677.6300	5.6047	5.6776	0
03/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	1369.5200	1348.0100	1.3695	1.3480	2,541
03/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8156.7600	8240.1700	8.1568	8.2402	0
03/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	638.9200	627.8500	0.6389	0.6279	2,541
03/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10032.3900	10120.2200	10.0324	10.1202	0
03/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	369.0400	362.3900	0.3690	0.3624	0
03/10/2025	2037 On 05-November-26			Bond Future	10.0702	10.0525	92.4490	92.5528	0
03/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2217.9200	2260.7000	2.2179	2.2607	4,490
03/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	5897.3000	5836.2700	5.8973	5.8363	0
03/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4030.3800	4093.2600	4.0304	4.0933	0
03/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	3098.5600	3057.6300	3.0986	3.0576	4,490
03/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5298.0700	5370.7200	5.2981	5.3707	0
03/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	2146.6600	2115.5000	2.1467	2.1155	0
03/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6061.5300	6138.8900	6.0615	6.1389	0
03/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1745.8200	1719.3700	1.7458	1.7194	4,490
03/10/2025	2038 On 06-November-25			Bond Future	146.7700	146.2929	146.7700	146.2929	2,931
03/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2889.9600	2412.9100	2.8900	2.4129	0
03/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2038 On 05-February-26			Bond Future	147.3071	146.8531	147.3071	146.8531	0
03/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4107.0900	3653.1000	4.1071	3.6531	0
03/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2038 On 07-May-26			Bond Future	150.0484	149.6333	150.0484	149.6333	0

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03/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5518.3700	5103.2800	5.5184	5.1033	0
03/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2038 On 06-August-26			Bond Future	150.6223	150.2189	150.6223	150.2189	0
03/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5902.3300	5498.9200	5.9023	5.4989	0
03/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2038 On 05-November-26			Bond Future	153.3110	152.9137	153.3110	152.9137	0
03/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7001.0200	6603.7300	7.0010	6.6037	0
03/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2040 On 06-November-25			Bond Future	10.1373	10.1226	94.0225	94.1248	48,626
03/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	10848.9400	10951.2300	10.8489	10.9512	0
03/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
03/10/2025	2040 On 05-February-26			Bond Future	10.2267	10.2085	91.2249	91.3497	46,961
03/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2599.7500	2680.3300	2.5998	2.6803	680
03/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1758.6600	1714.4900	1.7587	1.7145	0
03/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4282.9000	4384.3500	4.2829	4.3844	0
03/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	790.4800	767.1800	0.7905	0.7672	8,180
03/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6339.4700	6454.1400	6.3395	6.4541	0
03/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	308.3600	298.2800	0.3084	0.2983	680
03/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8231.6900	8352.1100	8.2317	8.3521	0
03/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	127.1400	122.8100	0.1271	0.1228	0
03/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10096.3900	10219.4200	10.0964	10.2194	475
03/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	50.3600	48.6400	0.0504	0.0486	0
03/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	17618.5100	17743.2500	17.6185	17.7433	0
03/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.2700	0.2600	0.0003	0.0003	475
03/10/2025	2040 On 07-May-26			Bond Future	10.3211	10.2979	92.9007	93.0573	0
03/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4240.6300	4349.6400	4.2406	4.3496	1,460
03/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1735.5000	1687.8400	1.7355	1.6878	0
03/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6085.5500	6213.5000	6.0856	6.2135	0
03/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	919.9300	891.2100	0.9199	0.8912	0
03/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	8845.1000	8988.8100	8.8451	8.9888	0
03/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	370.5500	357.5900	0.3706	0.3576	0
03/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9105.7100	9250.4000	9.1057	9.2504	0
03/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	339.7800	327.8000	0.3398	0.3278	1,460
03/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	10733.7400	10883.2200	10.7337	10.8832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	195.1200	187.9300	0.1951	0.1879	0
03/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	11733.9500	11885.4500	11.7340	11.8855	0
03/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	136.9900	131.8200	0.1370	0.1318	1,460
03/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13349.9400	13503.8200	13.3499	13.5038	0
03/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	70.6600	67.8700	0.0707	0.0679	0
03/10/2025	2040 On 06-August-26			Bond Future	10.4258	10.4000	90.0904	90.2617	0
03/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11070.3100	11228.0200	11.0703	11.2280	0
03/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	413.7200	400.2200	0.4137	0.4002	0
03/10/2025	2040 On 05-November-26			Bond Future	10.5302	10.5023	91.6755	91.8573	0
03/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2483.5000	2556.1800	2.4835	2.5562	2,300
03/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	6648.8400	6539.6600	6.6488	6.5397	0
03/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4432.4500	4539.4800	4.4325	4.5395	0
03/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	3530.4200	3455.5900	3.5304	3.4556	2,300
03/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5802.6800	5926.8600	5.8027	5.9269	0
03/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	2452.7800	2395.1000	2.4528	2.3951	0
03/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6631.0800	6763.5800	6.6311	6.7636	0
03/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	2003.6500	1954.2900	2.0037	1.9543	2,300
03/10/2025	2043 On 06-November-25			Bond Future	114.3609	114.3399	114.3609	114.3399	0
03/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	3954.8614	3936.6757	3.9549	3.9367	0
03/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	23.9714	26.7357	0.0240	0.0267	0
03/10/2025	2043 On 05-February-26			Bond Future	113.6542	113.6580	113.6542	113.6580	0
03/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4342.3170	4349.4583	4.3423	4.3495	0
03/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	348.1170	351.5083	0.3481	0.3515	0
03/10/2025	2043 On 07-May-26			Bond Future	115.7692	115.8096	115.7692	115.8096	0
03/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4761.8760	4797.2355	4.7619	4.7972	0
03/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	692.6360	687.6055	0.6926	0.6876	0
03/10/2025	2043 On 06-August-26			Bond Future	115.0497	115.1060	115.0497	115.1060	0
03/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5095.5739	5141.5037	5.0956	5.1415	0
03/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	925.8439	915.5037	0.9258	0.9155	0
03/10/2025	2043 On 05-November-26			Bond Future	117.1022	117.1694	117.1022	117.1694	0
03/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5436.9953	5489.6360	5.4370	5.4896	0
03/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	1174.8253	1160.2060	1.1748	1.1602	0
03/10/2025	2044 On 06-November-25			Bond Future	10.3163	10.2966	89.6683	89.8128	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
03/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6455.7500	6599.9500	6.4558	6.6000	11,000
03/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	9.7300	9.4200	0.0097	0.0094	0
03/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	9593.5000	9738.0200	9.5935	9.7380	0
03/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.1700	0.1800	0.0002	0.0002	11,000
03/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10379.6000	10524.1200	10.3796	10.5241	0
03/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
03/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	11094.0000	11238.5100	11.0940	11.2385	0
03/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	5,800
03/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12261.1200	12405.6300	12.2611	12.4056	0
03/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
03/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	12548.3800	12692.8900	12.5484	12.6929	0
03/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
03/10/2025	2044 On 05-February-26			Bond Future	10.4026	10.3796	86.9168	87.0835	5,208
03/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1360.5500	1429.2500	1.3606	1.4293	9,000
03/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3813.9600	3715.9600	3.8140	3.7160	0
03/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4353.4500	4485.8300	4.3535	4.4858	9,000
03/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	875.8200	841.5000	0.8758	0.8415	0
03/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6185.0100	6334.5300	6.1850	6.3345	0
03/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	389.6100	372.4300	0.3896	0.3724	4,500
03/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7307.1800	7463.0400	7.3072	7.4630	0
03/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	232.8300	221.9900	0.2328	0.2220	9,000
03/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7592.4700	7749.5900	7.5925	7.7496	0
03/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	203.4000	193.8200	0.2034	0.1938	4,500
03/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	7938.4000	8096.8100	7.9384	8.0968	0
03/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	174.2600	165.9700	0.1743	0.1660	0
03/10/2025	2044 On 07-May-26			Bond Future	10.4932	10.4654	88.5134	88.7114	0
03/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	8976.0400	9156.0400	8.9760	9.1560	0
03/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	414.3800	396.4100	0.4144	0.3964	0
03/10/2025	2044 On 06-August-26			Bond Future	10.5929	10.5625	85.7481	85.9609	0
03/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	11815.9100	12012.8400	11.8159	12.0128	0
03/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	397.3600	381.4900	0.3974	0.3815	0
03/10/2025	2044 On 05-November-26			Bond Future	10.6917	10.6592	87.2567	87.4804	0
03/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6572.6400	6731.1500	6.5726	6.7312	0
03/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	2288.9700	2223.7700	2.2890	2.2238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	2046 On 06-November-25			Bond Future	125.4288	125.2212	125.4288	125.2212	19,630
03/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	18.8200	0.0000	0.0188	0.0000	0
03/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	188.8400	0.0000	0.1888	0
03/10/2025	2046 On 05-February-26			Bond Future	127.7430	127.5588	127.7430	127.5588	0
03/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6093.0300	5908.8400	6.0930	5.9088	0
03/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2046 On 07-May-26			Bond Future	127.8198	127.6729	127.8198	127.6729	0
03/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2869.8400	2722.8800	2.8698	2.7229	0
03/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2046 On 06-August-26			Bond Future	130.1902	130.0569	130.1902	130.0569	0
03/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7810.1700	7676.8800	7.8102	7.6769	0
03/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2046 On 05-November-26			Bond Future	130.1754	130.0517	130.1754	130.0517	0
03/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4695.4300	4571.6500	4.6954	4.5717	0
03/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2050 On 06-November-25			Bond Future	126.7943	126.5621	126.7943	126.5621	16,798
03/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2374.2500	2142.1100	2.3743	2.1421	0
03/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2050 On 05-February-26			Bond Future	126.7143	126.5053	126.7143	126.5053	0
03/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3894.3300	3685.2800	3.8943	3.6853	0
03/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2050 On 07-May-26			Bond Future	129.0725	128.9002	129.0725	128.9002	0
03/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5002.5100	4830.1500	5.0025	4.8302	0
03/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2050 On 06-August-26			Bond Future	129.0053	128.8464	129.0053	128.8464	0
03/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5735.2800	5576.3800	5.7353	5.5764	0
03/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	2050 On 05-November-26			Bond Future	131.3079	131.1575	131.3079	131.1575	0
03/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7467.9100	7317.4800	7.4679	7.3175	0
03/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	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
03/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	AL37 On 06-November-25			Index Future	1210.9770	1210.3430	1210.9770	1,210.3430	0
03/10/2025	AL37 On 05-February-26			Index Future	1233.0210	1232.6400	1233.0210	1,232.6400	0
03/10/2025	AL37 On 07-May-26			Index Future	1255.6780	1255.6850	1255.6780	1,255.6850	0
03/10/2025	AL37 On 06-August-26			Index Future	1278.4370	1278.6040	1278.4370	1,278.6040	0
03/10/2025	AL37 On 05-November-26			Index Future	1301.2510	1301.5410	1301.2510	1,301.5410	0
03/10/2025	AL7T On 06-November-25			Index Future	1500.9550	1500.5470	1500.9550	1,500.5470	0
03/10/2025	AL7T On 05-February-26			Index Future	1528.2770	1528.1910	1528.2770	1,528.1910	0
03/10/2025	AL7T On 07-May-26			Index Future	1556.3590	1556.7610	1556.3590	1,556.7610	0
03/10/2025	AL7T On 06-August-26			Index Future	1584.5680	1585.1750	1584.5680	1,585.1750	0
03/10/2025	AL7T On 05-November-26			Index Future	1612.8460	1613.6120	1612.8460	1,613.6120	0
03/10/2025	ALBI On 06-November-25			Index Future	1268.4350	1268.7820	1268.4350	1,268.7820	76
03/10/2025	ALBI On 05-February-26			Index Future	1291.5250	1292.1560	1291.5250	1,292.1560	0
03/10/2025	ALBI On 07-May-26			Index Future	1315.2560	1316.3140	1315.2560	1,316.3140	0
03/10/2025	ALBI On 06-August-26			Index Future	1339.0950	1340.3400	1339.0950	1,340.3400	0
03/10/2025	ALBI On 05-November-26			Index Future	1362.9920	1364.3840	1362.9920	1,364.3840	0
03/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	ES33 On 06-November-25			Bond Future	9.7629	9.7686	88.9586	88.9304	0
03/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10308.4100	10280.1700	10.3084	10.2802	0
03/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES33 On 05-February-26			Bond Future	9.8693	9.8713	90.5999	90.5906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7404.4300	7395.1100	7.4044	7.3951	0
03/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES33 On 07-May-26			Bond Future	9.9751	9.9710	88.4913	88.5103	0
03/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7610.7700	7629.7600	7.6108	7.6298	0
03/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES33 On 06-August-26			Bond Future	10.0928	10.0862	90.1316	90.1621	0
03/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8262.9200	8293.4200	8.2629	8.2934	0
03/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES33 On 05-November-26			Bond Future	10.2271	10.2184	87.9466	87.9852	0
03/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2618.2200	2656.7900	2.6182	2.6568	0
03/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES42 On 06-November-25			Bond Future	10.4487	10.4342	85.2283	85.3285	0
03/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11894.4500	11994.5700	11.8945	11.9946	0
03/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES42 On 05-February-26			Bond Future	10.5406	10.5228	86.8007	86.9214	0
03/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8200.9300	8321.6800	8.2009	8.3217	0
03/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES42 On 07-May-26			Bond Future	10.6354	10.6128	84.1512	84.3019	0
03/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9509.7900	9660.4900	9.5098	9.6605	0
03/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES42 On 06-August-26			Bond Future	10.7358	10.7108	85.7101	85.8741	0
03/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11235.8000	11399.8000	11.2358	11.3998	0
03/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	ES42 On 05-November-26			Bond Future	10.8440	10.8170	82.9749	83.1491	0
03/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5010.0400	5184.2700	5.0100	5.1843	0
03/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	GOVI On 06-November-25			GOVI	1246.3730	1246.6490	1246.3730	1,246.6490	619
03/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1343730.0000	1346490.0000	134.3730	134.6490	0
03/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	GOVI On 05-February-26			GOVI	1269.0620	1269.6150	1269.0620	1,269.6150	8
03/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1190620.0000	1196150.0000	119.0620	119.6150	0
03/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	GOVI On 07-May-26			GOVI	1292.3800	1293.3510	1292.3800	1,293.3510	42

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1153800.0000	1163510.0000	115.3800	116.3510	0
03/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	GOVI On 06-August-26			GOVI	1315.8040	1316.9580	1315.8040	1,316.9580	0
03/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1268040.0000	1279580.0000	126.8040	127.9580	0
03/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	GOVI On 05-November-26			GOVI	1339.2860	1340.5820	1339.2860	1,340.5820	0
03/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	622860.0000	635820.0000	62.2860	63.5820	0
03/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/10/2025	I258 On 06-November-25			Bond Future	114.8607	114.4752	114.8607	114.4752	0
03/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	2863.5593	2582.1160	2.8636	2.5821	0
03/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	392.8893	496.9060	0.3929	0.4969	0
03/10/2025	I258 On 05-February-26			Bond Future	114.1633	113.7957	114.1633	113.7957	0
03/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3902.6564	3669.8502	3.9027	3.6699	0
03/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	1389.4064	1524.1802	1.3894	1.5242	0
03/10/2025	I258 On 07-May-26			Bond Future	116.2876	115.9500	116.2876	115.9500	0
03/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4724.5090	4519.9365	4.7245	4.5199	0
03/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	2166.9590	2299.9565	2.1670	2.3000	0
03/10/2025	I258 On 06-August-26			Bond Future	115.5778	115.2490	115.5778	115.2490	0
03/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5389.4062	5193.3707	5.3894	5.1934	0
03/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	2761.6262	2894.3507	2.7616	2.8944	0
03/10/2025	I258 On 05-November-26			Bond Future	117.6396	117.3150	117.6396	117.3150	0
03/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6022.6541	5831.2750	6.0227	5.8313	0
03/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	3333.0441	3466.3250	3.3330	3.4663	0
03/10/2025	IGOV On 06-November-25			Index Future	401.2290	400.7070	401.2290	400.7070	762
03/10/2025	IGOV On 05-February-26			Index Future	408.6310	408.1880	408.6310	408.1880	0
03/10/2025	IGOV On 07-May-26			Index Future	416.2370	415.9150	416.2370	415.9150	0
03/10/2025	IGOV On 06-August-26			Index Future	423.8760	423.6020	423.8760	423.6020	0
03/10/2025	IGOV On 05-November-26			Index Future	431.5340	431.2940	431.5340	431.2940	0
03/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/10/2025	R033 On 06-November-25			Bond Future	8.7037	8.7293	108.0899	107.9466	27,969
03/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	8634.4100	8491.1200	8.6344	8.4911	0
03/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R033 On 05-February-26			Bond Future	8.7696	8.7921	110.0575	109.9352	0
03/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	8854.3800	8733.0800	8.8544	8.7331	0
03/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	6.6800	7.6700	0.0067	0.0077	0
03/10/2025	R033 On 07-May-26			Bond Future	8.8364	8.8535	107.0361	106.9462	0
03/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	7856.5400	7772.5700	7.8565	7.7726	0
03/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	108.6900	114.6100	0.1087	0.1146	0
03/10/2025	R033 On 06-August-26			Bond Future	8.9133	8.9286	108.9950	108.9170	0
03/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	6894.2900	6827.6700	6.8943	6.8277	0
03/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	353.5300	364.9100	0.3535	0.3649	0
03/10/2025	R033 On 05-November-26			Bond Future	9.0024	9.0167	105.8743	105.8041	0
03/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	3318.9100	3278.8800	3.3189	3.2789	0
03/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1721.4500	1751.6600	1.7215	1.7517	0
03/10/2025	R035 On 06-November-25			Bond Future	9.1879	9.1984	99.8126	99.7486	97,296
03/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	3525.9500	3470.6500	3.5260	3.4707	250
03/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	64.9000	73.5600	0.0649	0.0736	0
03/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	4295.8300	4236.2600	4.2958	4.2363	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	26.5400	30.9300	0.0265	0.0309	0
03/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5246.2000	5183.8700	5.2462	5.1839	300
03/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	7.7400	9.3700	0.0077	0.0094	0
03/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	5638.1100	5575.1800	5.6381	5.5752	0
03/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	4.4400	5.4700	0.0044	0.0055	250
03/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	6474.2900	6410.6900	6.4743	6.4107	0
03/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	1.2500	1.6100	0.0013	0.0016	50
03/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7082.6200	7018.8100	7.0826	7.0188	2,000
03/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.4800	0.6300	0.0005	0.0006	0
03/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7247.6900	7183.8500	7.2477	7.1839	2,000
03/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.3600	0.4800	0.0004	0.0005	0
03/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	7576.7000	7512.8100	7.5767	7.5128	0
03/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.2100	0.2800	0.0002	0.0003	250
03/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8013.0100	7949.0800	8.0130	7.9491	300
03/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.1000	0.1300	0.0001	0.0001	0
03/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	8554.5300	8490.5900	8.5545	8.4906	0
03/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	8,500
03/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	9942.4000	9878.4400	9.9424	9.8784	2,000
03/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	9995.2000	9931.2400	9.9952	9.9312	250
03/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10258.5800	10194.6200	10.2586	10.1946	0
03/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	11301.6200	11237.6600	11.3016	11.2377	0
03/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	12480.6600	12416.7000	12.4807	12.4167	0
03/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
03/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	12582.1600	12518.2000	12.5822	12.5182	0
03/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
03/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	13688.0800	13624.1200	13.6881	13.6241	0
03/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
03/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15067.8700	15003.9100	15.0679	15.0039	0
03/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
03/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	15262.4900	15198.5300	15.2625	15.1985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
03/10/2025	R035 On 05-February-26			Bond Future	9.2655	9.2728	101.6296	101.5863	39,700
03/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	912.7000	906.0400	0.9127	0.9060	16,000
03/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	3424.1500	3460.8100	3.4242	3.4608	0
03/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1779.6000	1765.2600	1.7796	1.7653	0
03/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1871.6800	1900.6600	1.8717	1.9007	16,000
03/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5430.9500	5395.8800	5.4310	5.3959	250
03/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	243.0100	251.2600	0.2430	0.2513	0
03/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	6779.6300	6740.9900	6.7796	6.7410	2,000
03/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	113.9100	118.5900	0.1139	0.1186	0
03/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	7956.8600	7916.2600	7.9569	7.9163	0
03/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	56.9200	59.6400	0.0569	0.0596	250
03/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	8573.9100	8532.5900	8.5739	8.5326	0
03/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	38.8600	40.8600	0.0389	0.0409	0
03/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	9344.2000	9302.2000	9.3442	9.3022	2,000
03/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	23.6500	24.9700	0.0237	0.0250	0
03/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	9651.4400	9609.2300	9.6514	9.6092	0
03/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	19.2700	20.3800	0.0193	0.0204	0
03/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	10517.7300	10475.0900	10.5177	10.4751	0
03/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	10.5900	11.2700	0.0106	0.0113	250
03/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	16688.6900	16645.3700	16.6887	16.6454	0
03/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	2,000
03/10/2025	R035 On 07-May-26			Bond Future	9.3389	9.3410	98.9936	98.9813	0
03/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3302.2600	3299.6800	3.3023	3.2997	250
03/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1573.5100	1583.3000	1.5735	1.5833	0
03/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3369.5300	3366.8100	3.3695	3.3668	200
03/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	1527.3900	1537.0400	1.5274	1.5370	0
03/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3541.2900	3538.2500	3.5413	3.5383	350
03/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	1416.4500	1425.7800	1.4165	1.4258	0
03/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5214.8400	5208.9100	5.2148	5.2089	0
03/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	703.6300	710.0700	0.7036	0.7101	250
03/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5299.3400	5293.2800	5.2993	5.2933	0
03/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	679.0600	685.3700	0.6791	0.6854	200
03/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5512.9900	5506.6000	5.5130	5.5066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	620.7800	626.7600	0.6208	0.6268	350
03/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	7468.6600	7459.8800	7.4687	7.4599	0
03/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	280.7400	284.3300	0.2807	0.2843	250
03/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	7562.8600	7553.9900	7.5629	7.5540	0
03/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	270.0100	273.5100	0.2700	0.2735	200
03/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	7799.0900	7789.9900	7.7991	7.7900	0
03/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	244.6100	247.8800	0.2446	0.2479	350
03/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	8514.0100	8504.2800	8.5140	8.5043	0
03/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	180.6700	183.3100	0.1807	0.1833	0
03/10/2025	R035 On 06-August-26			Bond Future	9.4221	9.4221	100.8058	100.8058	0
03/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2185.9800	2190.6500	2.1860	2.1907	200
03/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	3858.9200	3863.5900	3.8589	3.8636	0
03/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2377.7000	2382.3800	2.3777	2.3824	250
03/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	3531.1200	3535.8000	3.5311	3.5358	0
03/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3439.4700	3443.9900	3.4395	3.4440	0
03/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	2270.7800	2275.3000	2.2708	2.2753	200
03/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3711.0900	3715.5200	3.7111	3.7155	0
03/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	2042.3100	2046.7400	2.0423	2.0467	250
03/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5122.2500	5126.0400	5.1223	5.1260	0
03/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	1218.0500	1221.8400	1.2181	1.2218	200
03/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5465.5700	5469.1900	5.4656	5.4692	0
03/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	1079.9000	1083.5200	1.0799	1.0835	250
03/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9043.3100	9045.2400	9.0433	9.0452	0
03/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	318.2800	320.2100	0.3183	0.3202	0
03/10/2025	R035 On 05-November-26			Bond Future	9.5181	9.5166	98.0810	98.0893	0
03/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4704.4200	4713.5100	4.7044	4.7135	0
03/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1931.9000	1932.7000	1.9319	1.9327	0
03/10/2025	R038 On 06-November-25			Bond Future	9.7564	9.7569	109.1731	109.1692	6,697
03/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	8646.1900	8642.4700	8.6462	8.6425	1,770
03/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.4800	0.5800	0.0005	0.0006	0
03/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10353.6600	10349.8500	10.3537	10.3499	0
03/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
03/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17066.0500	17062.2300	17.0661	17.0622	0
03/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R038 On 05-February-26			Bond Future	9.8436	9.8409	111.1604	111.1805	0
03/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	10915.2900	10936.0200	10.9153	10.9360	0
03/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	40.1800	40.8400	0.0402	0.0408	0
03/10/2025	R038 On 07-May-26			Bond Future	9.9322	9.9245	107.7179	107.7733	0
03/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10126.2400	10179.9200	10.1262	10.1799	0
03/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	257.5600	255.8200	0.2576	0.2558	0
03/10/2025	R038 On 06-August-26			Bond Future	10.0290	10.0190	109.6892	109.7592	0
03/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	11727.3200	11793.5500	11.7273	11.7936	0
03/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	395.0600	391.2300	0.3951	0.3912	0
03/10/2025	R038 On 05-November-26			Bond Future	10.1343	10.1227	106.1394	106.2198	0
03/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6158.1800	6216.9700	6.1582	6.2170	0
03/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	2224.7400	2203.1200	2.2247	2.2031	0
03/10/2025	R053 On 06-November-25			Bond Future	10.1784	10.1536	114.5911	114.8454	28,343
03/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	14376.8100	14631.1400	14.3768	14.6311	0
03/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
03/10/2025	R053 On 05-February-26			Bond Future	10.2565	10.2285	116.6771	116.9612	20,000
03/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	11540.9500	11812.6000	11.5410	11.8126	0
03/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	197.6700	185.1900	0.1977	0.1852	0
03/10/2025	R053 On 07-May-26			Bond Future	10.3350	10.3023	112.9588	113.2850	10,000
03/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	12632.0700	12932.6800	12.6321	12.9327	0
03/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	448.4200	422.8800	0.4484	0.4229	0
03/10/2025	R053 On 06-August-26			Bond Future	10.4192	10.3840	115.0259	115.3724	0
03/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	16408.9700	16730.9800	16.4090	16.7310	0
03/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	494.3300	469.8800	0.4943	0.4699	0
03/10/2025	R053 On 05-November-26			Bond Future	10.5089	10.4715	111.1919	111.5541	0
03/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9264.0900	9526.2100	9.2641	9.5262	0
03/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	2847.9200	2747.8100	2.8479	2.7478	0
03/10/2025	R186 On 06-November-25			Bond Future	7.4585	7.4450	107.2675	107.2821	76,084
03/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	716.6100	731.1500	0.7166	0.7312	0
03/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R186 On 05-February-26			Bond Future	7.4871	7.4420	103.9165	103.9542	0
03/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	785.4800	822.8800	0.7855	0.8229	0
03/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.3600	1.0200	0.0014	0.0010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R186 On 07-May-26			Bond Future	7.5175	7.3969	105.8256	105.8976	0
03/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	701.4100	771.2800	0.7014	0.7713	0
03/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	5.8300	3.6800	0.0058	0.0037	0
03/10/2025	R186 On 06-August-26			Bond Future	7.5937	7.3530	102.4576	102.5439	0
03/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	366.5500	444.5400	0.3666	0.4445	0
03/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	18.2600	9.9900	0.0183	0.0100	0
03/10/2025	R186 On 05-November-26			Bond Future	8.4427	7.6115	104.2612	104.3578	0
03/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	35.5300	86.9800	0.0355	0.0870	0
03/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	72.9800	27.9100	0.0730	0.0279	0
03/10/2025	R202 On 06-November-25			Bond Future	283.0047	282.9531	283.0047	282.9531	1,033
03/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7364.7000	7313.0700	7.3647	7.3131	0
03/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R202 On 05-February-26			Bond Future	282.8746	282.8833	282.8746	282.8833	0
03/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5054.5800	5063.2700	5.0546	5.0633	0
03/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R202 On 07-May-26			Bond Future	288.1390	288.2386	288.1390	288.2386	0
03/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10589.0300	10688.5700	10.5890	10.6886	0
03/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R202 On 06-August-26			Bond Future	288.0424	288.1807	288.0424	288.1807	0
03/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9182.4000	9320.7200	9.1824	9.3207	0
03/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R202 On 05-November-26			Bond Future	293.1845	293.3508	293.1845	293.3508	0
03/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12724.5000	12890.7600	12.7245	12.8908	0
03/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R209 On 06-November-25			Bond Future	9.4216	9.4270	79.9860	79.9554	30,040
03/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	9556.7700	9526.2100	9.5568	9.5262	0
03/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R209 On 05-February-26			Bond Future	9.4949	9.4974	81.4420	81.4284	0
03/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7483.7600	7471.7900	7.4838	7.4718	0
03/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	53.5900	55.2500	0.0536	0.0553	0
03/10/2025	R209 On 07-May-26			Bond Future	9.5690	9.5668	79.7868	79.7987	0
03/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	7813.4800	7826.3600	7.8135	7.8264	0
03/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	196.5100	197.4800	0.1965	0.1975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R209 On 06-August-26			Bond Future	9.6509	9.6467	81.2473	81.2696	0
03/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	8880.7300	8902.8400	8.8807	8.9028	0
03/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	299.9300	299.7800	0.2999	0.2998	0
03/10/2025	R209 On 05-November-26			Bond Future	9.7409	9.7353	79.5285	79.5580	0
03/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4702.0600	4725.3300	4.7021	4.7253	0
03/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1760.6000	1754.3600	1.7606	1.7544	0
03/10/2025	R210 On 06-November-25			Bond Future	253.8225	253.7196	253.8225	253.7196	1,203
03/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1682.4800	1579.5500	1.6825	1.5796	0
03/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R210 On 05-February-26			Bond Future	258.5054	258.4560	258.5054	258.4560	0
03/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5405.3800	5356.0200	5.4054	5.3560	0
03/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R210 On 07-May-26			Bond Future	259.8288	259.8613	259.8288	259.8613	0
03/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4428.8400	4461.2500	4.4288	4.4613	0
03/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R210 On 06-August-26			Bond Future	264.6477	264.7140	264.6477	264.7140	0
03/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4807.6600	4873.9900	4.8077	4.8740	0
03/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R210 On 05-November-26			Bond Future	265.8277	265.9192	265.8277	265.9192	0
03/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12497.7400	12589.2100	12.4977	12.5892	0
03/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R213 On 06-November-25			Bond Future	8.1942	8.2043	96.3229	96.2815	84,123
03/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7253.3100	7211.8600	7.2533	7.2119	0
03/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/10/2025	R213 On 05-February-26			Bond Future	8.2476	8.2530	98.0764	98.0552	18
03/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6214.4900	6193.8200	6.2145	6.1938	0
03/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	8.3200	8.7900	0.0083	0.0088	0
03/10/2025	R213 On 07-May-26			Bond Future	8.2952	8.2927	96.3265	96.3358	0
03/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5554.5100	5564.1200	5.5545	5.5641	0
03/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	72.7300	73.0900	0.0727	0.0731	0
03/10/2025	R213 On 06-August-26			Bond Future	8.3543	8.3483	98.0902	98.1119	0
03/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	4884.9800	4905.5400	4.8850	4.9055	0
03/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	210.9700	209.8100	0.2110	0.2098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	R213 On 05-November-26			Bond Future	8.4338	8.4250	96.2690	96.2993	0
03/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2374.0400	2394.5800	2.3740	2.3946	0
03/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	1294.4000	1284.6100	1.2944	1.2846	0
03/10/2025	R214 On 06-November-25			Bond Future	10.1155	10.1008	73.4283	73.5177	36,472
03/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	8495.9900	8585.3800	8.4960	8.5854	0
03/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
03/10/2025	R214 On 05-February-26			Bond Future	10.1994	10.1817	74.7649	74.8720	0
03/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6168.0600	6269.2000	6.1681	6.2692	0
03/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	178.2600	172.3100	0.1783	0.1723	0
03/10/2025	R214 On 07-May-26			Bond Future	10.2796	10.2573	72.8405	72.9729	0
03/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7259.1400	7379.4200	7.2591	7.3794	0
03/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	362.1100	349.9400	0.3621	0.3499	0
03/10/2025	R214 On 06-August-26			Bond Future	10.3673	10.3427	74.1739	74.3180	0
03/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	8989.1100	9119.7400	8.9891	9.1197	0
03/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	441.0000	427.5300	0.4410	0.4275	0
03/10/2025	R214 On 05-November-26			Bond Future	10.4633	10.4367	72.1844	72.3372	0
03/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4986.2700	5090.5800	4.9863	5.0906	0
03/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	2153.0000	2104.4900	2.1530	2.1045	0
03/10/2025	R248 On 06-November-25			Bond Future	10.2907	10.2761	88.3395	88.4524	121,827
03/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	10097.3800	10210.3300	10.0974	10.2103	0
03/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.1400	0.1500	0.0001	0.0002	0
03/10/2025	R248 On 05-February-26			Bond Future	10.3754	10.3578	89.9476	90.0819	143,775
03/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	7855.7700	7982.9400	7.8558	7.9829	0
03/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	215.6700	208.5300	0.2157	0.2085	0
03/10/2025	R248 On 07-May-26			Bond Future	10.4562	10.4342	87.1605	87.3253	260
03/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	9132.5100	9282.3700	9.1325	9.2824	0
03/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	452.3600	437.3800	0.4524	0.4374	0
03/10/2025	R248 On 06-August-26			Bond Future	10.5441	10.5199	88.7558	88.9348	0
03/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12315.4700	12481.6400	12.3155	12.4816	0
03/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	408.8700	396.0600	0.4089	0.3961	0
03/10/2025	R248 On 05-November-26			Bond Future	10.6394	10.6135	85.8818	86.0712	0
03/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	6966.1000	7102.5200	6.9661	7.1025	0
03/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	2309.0600	2256.1300	2.3091	2.2561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0