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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	2029 On 08-May-25			Bond Future	135.8211	135.8200	135.8211	135.8200	5,933
10/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	2028.9500	2030.0500	2.0290	2.0301	0
10/04/2025	2029 On 07-August-25			Bond Future	138.5090	138.5078	138.5090	138.5078	0
10/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1098.9500	1097.7700	1.0990	1.0978	0
10/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2029 On 06-November-25			Bond Future	139.7815	139.7800	139.7815	139.7800	68
10/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	8.5500	9.9800	0.0086	0.0100	0
10/04/2025	2029 On 05-February-26			Bond Future	142.5078	142.5060	142.5078	142.5060	0
10/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2397.7800	2395.9900	2.3978	2.3960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2029 On 07-May-26			Bond Future	143.7930	143.7912	143.7930	143.7912	0
10/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	1973.0000	1971.1600	1.9730	1.9712	0
10/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2030 On 08-May-25			Bond Future	9.2131	9.3111	97.6733	97.3160	66,829
10/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	24.7300	12.8300	0.0247	0.0128	800
10/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1997.2200	2342.5600	1.9972	2.3426	0
10/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	34.0900	18.1900	0.0341	0.0182	300
10/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1856.8500	2198.1900	1.8569	2.1982	0
10/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	157.9600	97.9100	0.1580	0.0979	1,320
10/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1125.2600	1422.4500	1.1253	1.4225	0
10/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	461.0300	322.5300	0.4610	0.3225	800
10/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	582.1000	800.8400	0.5821	0.8008	0
10/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	535.4000	381.4000	0.5354	0.3814	300
10/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	510.2300	713.4700	0.5102	0.7135	0
10/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1078.1400	839.1400	1.0781	0.8391	680
10/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	217.4100	335.6500	0.2174	0.3357	0
10/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1334.4800	1067.9300	1.3345	1.0679	0
10/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	149.2500	239.9400	0.1493	0.2399	300
10/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2598.6500	2262.5800	2.5987	2.2626	0
10/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	22.9500	44.1200	0.0230	0.0441	0
10/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2804.0700	2463.1200	2.8041	2.4631	0
10/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	16.7000	32.9900	0.0167	0.0330	800
10/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3909.0300	3555.3000	3.9090	3.5553	1,640
10/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	2.7400	6.2500	0.0027	0.0063	0
10/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5213.7400	4856.9500	5.2137	4.8570	2,280
10/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.2700	0.7200	0.0003	0.0007	0
10/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9096.0200	8738.7800	9.0960	8.7388	0
10/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
10/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10439.1700	10081.9300	10.4392	10.0819	0
10/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
10/04/2025	2030 On 07-August-25			Bond Future	9.3052	9.4100	95.5718	95.2075	79,434
10/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	252.5400	191.0500	0.2525	0.1911	300
10/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2318.7800	2621.5300	2.3188	2.6215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	853.2100	701.0300	0.8532	0.7010	300
10/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1150.7300	1362.7900	1.1507	1.3628	0
10/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2153.5300	1893.4700	2.1535	1.8935	0
10/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	414.4400	518.6200	0.4144	0.5186	300
10/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4097.1500	3768.1700	4.0972	3.7682	1,054
10/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	109.6500	144.9100	0.1097	0.1449	0
10/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6063.1100	5707.8400	6.0631	5.7078	0
10/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	21.9000	30.8700	0.0219	0.0309	0
10/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9216.6100	8852.7300	9.2166	8.8527	0
10/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.5700	0.9300	0.0006	0.0009	1,054
10/04/2025	2030 On 06-November-25			Bond Future	9.4034	9.5157	97.4190	97.0475	0
10/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	402.9900	325.7000	0.4030	0.3257	300
10/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2704.6600	2998.9400	2.7047	2.9989	0
10/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1013.0600	863.8500	1.0131	0.8639	300
10/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1624.2100	1846.5700	1.6242	1.8466	0
10/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1584.9500	1388.1400	1.5850	1.3881	0
10/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1133.0300	1307.7900	1.1330	1.3078	0
10/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2804.1900	2539.6400	2.8042	2.5396	0
10/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	590.9900	698.0100	0.5910	0.6980	300
10/04/2025	2030 On 05-February-26			Bond Future	9.5190	9.6398	95.2876	94.9086	0
10/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1498.1600	1319.1200	1.4982	1.3191	0
10/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1589.4700	1789.3900	1.5895	1.7894	0
10/04/2025	2030 On 07-May-26			Bond Future	9.6661	9.7966	97.1033	96.7169	0
10/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1235.4300	1079.4400	1.2354	1.0794	0
10/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2059.5900	2290.0500	2.0596	2.2901	0
10/04/2025	2032 On 08-May-25			Bond Future	10.1075	10.2052	91.8965	91.4495	125,144
10/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	18.0300	9.9300	0.0180	0.0099	300
10/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3341.1800	3780.0200	3.3412	3.7800	0
10/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	21.6800	12.1100	0.0217	0.0121	800
10/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3248.8100	3686.1800	3.2488	3.6862	0
10/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	408.3200	293.7900	0.4083	0.2938	300
10/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1367.4900	1699.9000	1.3675	1.6999	0
10/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	442.0900	320.4700	0.4421	0.3205	800
10/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1308.2700	1633.5900	1.3083	1.6336	0

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10/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1320.7200	1064.8600	1.3207	1.0649	0
10/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	533.2100	724.2900	0.5332	0.7243	300
10/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3666.8100	3263.6000	3.6668	3.2636	0
10/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	75.1600	118.8900	0.0752	0.1189	0
10/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3914.2700	3504.3800	3.9143	3.5044	0
10/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	61.3700	98.4200	0.0614	0.0984	800
10/04/2025	2032 On 07-August-25			Bond Future	10.2161	10.3187	93.6924	93.2367	27,670
10/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	210.2400	159.1200	0.2102	0.1591	300
10/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3937.1600	4341.7500	3.9372	4.3418	0
10/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	778.8100	636.8000	0.7788	0.6368	300
10/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2199.8800	2513.5800	2.1999	2.5136	0
10/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2447.0000	2153.8500	2.4470	2.1539	0
10/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	801.2400	963.8000	0.8012	0.9638	300
10/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7607.2300	7167.5300	7.6072	7.1675	0
10/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	46.1500	62.1600	0.0462	0.0622	0
10/04/2025	2032 On 06-November-25			Bond Future	10.3395	10.4477	91.3421	90.8773	0
10/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	381.3900	309.8300	0.3814	0.3098	300
10/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4546.0600	4939.3100	4.5461	4.9393	0
10/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	998.0300	850.6500	0.9980	0.8507	300
10/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2916.9100	3234.3400	2.9169	3.2343	0
10/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2071.2700	1834.0900	2.0713	1.8341	0
10/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1725.1000	1952.7300	1.7251	1.9527	0
10/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3362.5600	3053.6500	3.3626	3.0537	0
10/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1029.0100	1184.9100	1.0290	1.1849	300
10/04/2025	2032 On 05-February-26			Bond Future	10.4763	10.5905	93.1015	92.6275	0
10/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1559.7300	1374.8700	1.5597	1.3749	0
10/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2888.6900	3177.8200	2.8887	3.1778	0
10/04/2025	2032 On 07-May-26			Bond Future	10.6286	10.7494	90.7151	90.2318	0
10/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1472.5800	1299.7300	1.4726	1.2997	0
10/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3461.0200	3771.4700	3.4610	3.7715	0
10/04/2025	2033 On 08-May-25			Bond Future	127.4993	127.2259	127.4993	127.2259	9,939
10/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3120.7300	3394.1300	3.1207	3.3941	0
10/04/2025	2033 On 07-August-25			Bond Future	130.0224	129.7435	130.0224	129.7435	0

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10/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1372.4300	1093.5100	1.3724	1.0935	0
10/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2033 On 06-November-25			Bond Future	131.0291	130.7445	131.0291	130.7445	0
10/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2110.9300	2395.5500	2.1109	2.3956	0
10/04/2025	2033 On 05-February-26			Bond Future	133.5848	133.2943	133.5848	133.2943	0
10/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	704.7600	414.3200	0.7048	0.4143	0
10/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2033 On 07-May-26			Bond Future	134.5948	134.2989	134.5948	134.2989	0
10/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	565.1600	861.1500	0.5652	0.8612	0
10/04/2025	2037 On 08-May-25			Bond Future	11.4610	11.6498	83.5299	82.5012	62,241
10/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	1.5100	0.2700	0.0015	0.0003	300
10/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5533.8800	6561.3000	5.5339	6.5613	0
10/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	110.8700	38.9500	0.1109	0.0390	300
10/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2700.9900	3657.7300	2.7010	3.6577	0
10/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	888.8800	477.4600	0.8889	0.4775	0
10/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	894.1100	1511.3500	0.8941	1.5114	300
10/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4222.0200	3268.7900	4.2220	3.2688	0
10/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	43.9300	119.3600	0.0439	0.1194	0
10/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	5697.0500	4691.8600	5.6971	4.6919	15,000
10/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	10.4700	33.9400	0.0105	0.0339	0
10/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9277.3600	8249.2000	9.2774	8.2492	7,500
10/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.1200	0.6200	0.0001	0.0006	0
10/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	9507.8800	8479.5800	9.5079	8.4796	7,500
10/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0800	0.4400	0.0001	0.0004	0
10/04/2025	2037 On 07-August-25			Bond Future	11.5960	11.7927	80.9014	79.8526	88,246
10/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	64.3600	32.5900	0.0644	0.0326	2,541
10/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	7238.9900	8256.0000	7.2390	8.2560	0
10/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	119.6400	64.5200	0.1196	0.0645	300
10/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	6332.1100	7325.7700	6.3321	7.3258	0
10/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	144.0800	79.2700	0.1441	0.0793	2,341
10/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	6058.8700	7042.8400	6.0589	7.0428	0
10/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	197.6400	112.5700	0.1976	0.1126	200

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10/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5580.1600	6543.8700	5.5802	6.5439	0
10/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	568.0100	364.9100	0.5680	0.3649	300
10/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3866.3000	4711.9800	3.8663	4.7120	0
10/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	674.8300	442.5000	0.6748	0.4425	0
10/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3576.0300	4392.4800	3.5760	4.3925	2,541
10/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1393.5500	997.5300	1.3936	0.9975	0
10/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2348.1800	3000.9400	2.3482	3.0009	2,541
10/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1469.3600	1058.6400	1.4694	1.0586	7,500
10/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2260.1000	2898.1600	2.2601	2.8982	7,500
10/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2570.8200	1983.9800	2.5708	1.9840	0
10/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1377.7900	1839.7300	1.3778	1.8397	2,541
10/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2604.4800	2013.1600	2.6045	2.0132	0
10/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1358.7800	1816.2400	1.3588	1.8162	300
10/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3840.6200	3111.7600	3.8406	3.1118	0
10/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	833.1700	1153.0900	0.8332	1.1531	2,541
10/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7357.0600	6420.0200	7.3571	6.4200	0
10/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	228.2000	339.9400	0.2282	0.3399	0
10/04/2025	2037 On 06-November-25			Bond Future	11.7323	11.9371	82.4648	81.3955	0
10/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	277.9200	179.4400	0.2779	0.1794	300
10/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7159.5900	8130.4300	7.1596	8.1304	0
10/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	815.3000	580.1700	0.8153	0.5802	300
10/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4809.4900	5643.6800	4.8095	5.6437	0
10/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2157.1600	1688.1300	2.1572	1.6881	0
10/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2699.0200	3299.3100	2.6990	3.2993	0
10/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3800.5800	3144.7300	3.8006	3.1447	0
10/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1589.5400	2003.0100	1.5895	2.0030	300
10/04/2025	2037 On 05-February-26			Bond Future	11.8805	12.0940	79.7944	78.7043	0
10/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	583.2900	419.6000	0.5833	0.4196	1,930
10/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	7296.2400	8222.7200	7.2962	8.2227	0
10/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	879.6900	653.3400	0.8797	0.6533	1,970
10/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6167.0800	7030.9000	6.1671	7.0309	0
10/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1363.5400	1049.5700	1.3635	1.0496	0
10/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4982.7800	5758.9800	4.9828	5.7590	0
10/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1679.6400	1315.6000	1.6796	1.3156	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4427.7000	5153.8300	4.4277	5.1538	1,930
10/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1764.7200	1387.9900	1.7647	1.3880	1,030
10/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4296.9600	5010.4000	4.2970	5.0104	0
10/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2907.2900	2385.0800	2.9073	2.3851	0
10/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3013.1900	3581.1500	3.0132	3.5812	1,930
10/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4141.8900	3500.3600	4.1419	3.5004	0
10/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2168.6900	2617.3300	2.1687	2.6173	1,970
10/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5703.5100	4948.4800	5.7035	4.9485	0
10/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1487.1800	1822.3200	1.4872	1.8223	1,030
10/04/2025	2037 On 07-May-26			Bond Future	12.0439	12.2666	81.3140	80.2028	0
10/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1659.8600	1317.4900	1.6599	1.3175	0
10/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5427.7900	6196.6200	5.4278	6.1966	0
10/04/2025	2038 On 08-May-25			Bond Future	138.5989	138.5955	138.5989	138.5955	2,918
10/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1081.0700	1084.5500	1.0811	1.0846	0
10/04/2025	2038 On 07-August-25			Bond Future	139.2100	139.2064	139.2100	139.2064	0
10/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	350.0000	353.5900	0.3500	0.3536	0
10/04/2025	2038 On 06-November-25			Bond Future	141.9347	141.9307	141.9347	141.9307	0
10/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1945.2800	1949.3500	1.9453	1.9494	0
10/04/2025	2038 On 05-February-26			Bond Future	142.5298	142.5258	142.5298	142.5258	0
10/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	670.1900	674.2100	0.6702	0.6742	0
10/04/2025	2038 On 07-May-26			Bond Future	145.2813	145.2767	145.2813	145.2767	0
10/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	751.2800	746.6600	0.7513	0.7467	0
10/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2040 On 08-May-25			Bond Future	11.8117	12.0157	83.0960	81.9113	27,979
10/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	4643.4500	3545.3300	4.6435	3.5453	0
10/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	46.9600	133.5900	0.0470	0.1336	0
10/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5264.1900	4135.7800	5.2642	4.1358	15,000
10/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	27.4200	83.7600	0.0274	0.0838	0
10/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	8713.4200	7531.5200	8.7134	7.5315	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.7800	3.6300	0.0008	0.0036	0
10/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9056.7600	7873.9200	9.0568	7.8739	7,500
10/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.4800	2.3900	0.0005	0.0024	0
10/04/2025	2040 On 07-August-25			Bond Future	11.9492	12.1615	80.2084	79.0005	43,292
10/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	99.7500	49.4600	0.0998	0.0495	400
10/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	7149.7800	8307.4600	7.1498	8.3075	0
10/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	204.8300	110.1900	0.2048	0.1102	250
10/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	5962.9400	7076.2700	5.9629	7.0763	0
10/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	663.3100	413.3300	0.6633	0.4133	180
10/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3921.7000	4879.6900	3.9217	4.8797	0
10/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1279.2800	869.3200	1.2793	0.8693	250
10/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2733.6900	3531.7000	2.7337	3.5317	0
10/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2134.8500	1554.4100	2.1349	1.5544	220
10/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1843.4500	2470.9800	1.8435	2.4710	400
10/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3581.6000	2796.3600	3.5816	2.7964	0
10/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1049.1600	1471.8900	1.0492	1.4719	250
10/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	4398.3100	3528.5100	4.3983	3.5285	0
10/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	781.1200	1119.2900	0.7811	1.1193	220
10/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7457.7400	6392.7900	7.4577	6.3928	0
10/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	271.5400	414.5600	0.2715	0.4146	0
10/04/2025	2040 On 06-November-25			Bond Future	12.0873	12.3080	81.7584	80.5268	292
10/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1970.7800	1491.9900	1.9708	1.4920	0
10/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3385.9400	4138.7200	3.3859	4.1387	0
10/04/2025	2040 On 05-February-26			Bond Future	12.2365	12.4663	78.8237	77.5682	0
10/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1323.0300	987.2700	1.3230	0.9873	0
10/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5619.7100	6539.4700	5.6197	6.5395	0
10/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	2027.8200	1572.4500	2.0278	1.5725	475
10/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4383.0200	5183.1700	4.3830	5.1832	0
10/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	6627.5000	5723.2000	6.6275	5.7232	0
10/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1410.4900	1761.7100	1.4105	1.7617	475
10/04/2025	2040 On 07-May-26			Bond Future	12.3992	12.6386	80.3244	79.0447	0
10/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1834.6300	1437.5200	1.8346	1.4375	0
10/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5936.3100	6818.8900	5.9363	6.8189	0
10/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	2044 On 08-May-25			Bond Future	11.9907	12.1946	78.4633	77.2677	86,059
10/04/2025	2044 On 08-May-25		Put	Bond Future	21536.6700	22732.3400	21.5367	22.7323	0
10/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.2100	0.0300	0.0002	0.0000	9,000
10/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	7297.3800	8492.8700	7.2974	8.4929	0
10/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.5100	0.0700	0.0005	0.0001	2,490
10/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6818.1200	8013.3500	6.8181	8.0134	0
10/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	38.1000	10.0900	0.0381	0.0101	9,000
10/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	4003.9800	5171.6400	4.0040	5.1716	0
10/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	250.4900	95.2300	0.2505	0.0952	0
10/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2318.7600	3359.1700	2.3188	3.3592	2,490
10/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	420.1300	178.5500	0.4201	0.1786	0
10/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1810.7500	2764.8400	1.8108	2.7648	9,000
10/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	2622.9500	1734.3100	2.6230	1.7343	0
10/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	253.6400	560.6700	0.2536	0.5607	2,490
10/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	4209.2900	3132.9200	4.2093	3.1329	0
10/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	70.7800	190.0800	0.0708	0.1901	0
10/04/2025	2044 On 07-August-25			Bond Future	12.1246	12.3366	75.6105	74.3914	470
10/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	22.5400	9.6300	0.0225	0.0096	9,000
10/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	9616.5600	10822.7900	9.6166	10.8228	0
10/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	307.2900	173.4300	0.3073	0.1734	9,000
10/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5372.2300	6457.5100	5.3722	6.4575	0
10/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1227.4100	827.8200	1.2274	0.8278	0
10/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2855.5200	3675.0700	2.8555	3.6751	9,000
10/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	6910.4200	5862.6500	6.9104	5.8627	0
10/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	337.8800	509.2500	0.3379	0.5093	0
10/04/2025	2044 On 06-November-25			Bond Future	12.2585	12.4787	77.0716	75.8287	0
10/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1654.4700	1228.0200	1.6545	1.2280	0
10/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3871.6700	4688.1100	3.8717	4.6881	0
10/04/2025	2044 On 05-February-26			Bond Future	12.4026	12.6318	74.1719	72.9048	0
10/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1163.6100	857.9200	1.1636	0.8579	0
10/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	6144.4300	7105.8000	6.1444	7.1058	0
10/04/2025	2044 On 07-May-26			Bond Future	12.5588	12.7973	75.5839	74.2924	0
10/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1797.2200	1404.9300	1.7972	1.4049	0
10/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6165.1000	7064.3000	6.1651	7.0643	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	2046 On 08-May-25			Bond Future	118.6260	118.0973	118.6260	118.0973	19,602
10/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3343.9600	3872.7100	3.3440	3.8727	0
10/04/2025	2046 On 07-August-25			Bond Future	120.9737	120.4344	120.9737	120.4344	0
10/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2283.7000	1744.3500	2.2837	1.7444	0
10/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2046 On 06-November-25			Bond Future	121.0807	120.5306	121.0807	120.5306	0
10/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4329.3000	4879.3900	4.3293	4.8794	0
10/04/2025	2046 On 05-February-26			Bond Future	123.4419	122.8807	123.4419	122.8807	0
10/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1791.8900	1230.7400	1.7919	1.2307	0
10/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2046 On 07-May-26			Bond Future	123.5198	122.9482	123.5198	122.9482	0
10/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1430.2200	2001.8100	1.4302	2.0018	0
10/04/2025	2050 On 08-May-25			Bond Future	119.6940	119.1011	119.6940	119.1011	16,080
10/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1466.0300	2058.9400	1.4660	2.0589	0
10/04/2025	2050 On 07-August-25			Bond Future	119.6868	119.0823	119.6868	119.0823	0
10/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	203.1600	807.7100	0.2032	0.8077	0
10/04/2025	2050 On 06-November-25			Bond Future	122.0296	121.4127	122.0296	121.4127	0
10/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2390.3800	3007.2700	2.3904	3.0073	0
10/04/2025	2050 On 05-February-26			Bond Future	121.9882	121.3596	121.9882	121.3596	0
10/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	831.7800	1460.3800	0.8318	1.4604	0
10/04/2025	2050 On 07-May-26			Bond Future	124.3430	123.7018	124.3430	123.7018	0
10/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	272.9700	0.0000	0.2730	0.0000	0
10/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	368.1800	0.0000	0.3682	0
10/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	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
10/04/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	AL37 On 08-May-25			Index Future	1089.0350		1084.2650	1089.0350	1,084.2650	0
10/04/2025	AL37 On 07-August-25			Index Future	1110.3190		1105.4550	1110.3190	1,105.4550	0
10/04/2025	AL37 On 06-November-25			Index Future	1131.7930		1126.8320	1131.7930	1,126.8320	0
10/04/2025	AL37 On 05-February-26			Index Future	1153.6160		1148.5560	1153.6160	1,148.5560	0
10/04/2025	AL37 On 07-May-26			Index Future	1175.6530		1170.4930	1175.6530	1,170.4930	0
10/04/2025	AL7T On 08-May-25			Index Future	1279.0600		1264.5840	1279.0600	1,264.5840	0
10/04/2025	AL7T On 07-August-25			Index Future	1304.0570		1289.2970	1304.0570	1,289.2970	0
10/04/2025	AL7T On 06-November-25			Index Future	1329.2780		1314.2300	1329.2780	1,314.2300	0
10/04/2025	AL7T On 05-February-26			Index Future	1354.9090		1339.5670	1354.9090	1,339.5670	0
10/04/2025	AL7T On 07-May-26			Index Future	1380.7910		1365.1520	1380.7910	1,365.1520	0
10/04/2025	ALBI On 08-May-25			Index Future	1102.6960		1092.5740	1102.6960	1,092.5740	92
10/04/2025	ALBI On 07-August-25			Index Future	1124.2460		1113.9260	1124.2460	1,113.9260	0
10/04/2025	ALBI On 06-November-25			Index Future	1145.9900		1135.4670	1145.9900	1,135.4670	0
10/04/2025	ALBI On 05-February-26			Index Future	1168.0860		1157.3570	1168.0860	1,157.3570	0
10/04/2025	ALBI On 07-May-26			Index Future	1190.4000		1179.4630	1190.4000	1,179.4630	0
10/04/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
10/04/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/04/2025	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
10/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	ES33 On 08-May-25			Bond Future	11.6463	11.8204	79.4285	78.6551	0
10/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	4656.5200	3883.1400	4.6565	3.8831	0
10/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES33 On 07-August-25			Bond Future	11.8021	11.9843	81.0004	80.2116	0
10/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7195.7700	6407.0400	7.1958	6.4070	0
10/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES33 On 06-November-25			Bond Future	11.9772	12.1681	78.7894	77.9850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	139.1300	0.0000	0.1391	0.0000	0
10/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	665.2700	0.0000	0.6653	0
10/04/2025	ES33 On 05-February-26			Bond Future	12.1706	12.3711	80.3250	79.5046	0
10/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2870.5200	3690.8500	2.8705	3.6909	0
10/04/2025	ES33 On 07-May-26			Bond Future	12.3751	12.5857	78.0770	77.2406	0
10/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2803.5200	3639.9100	2.8035	3.6399	0
10/04/2025	ES42 On 08-May-25			Bond Future	12.2614	12.4765	73.8108	72.6316	0
10/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5179.9400	4000.7500	5.1799	4.0008	0
10/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES42 On 07-August-25			Bond Future	12.3989	12.6224	75.2715	74.0690	0
10/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	6999.3600	5796.8100	6.9994	5.7968	0
10/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES42 On 06-November-25			Bond Future	12.5484	12.7810	72.4794	71.2529	0
10/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	854.5400	2081.0200	0.8545	2.0810	0
10/04/2025	ES42 On 05-February-26			Bond Future	12.7049	12.9471	73.8911	72.6404	0
10/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4708.5800	5959.2800	4.7086	5.9593	0
10/04/2025	ES42 On 07-May-26			Bond Future	12.8740	13.1265	71.0504	69.7752	0
10/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3590.9900	4866.2100	3.5910	4.8662	0
10/04/2025	GOVI On 08-May-25			GOVI	1086.7390	1077.1410	1086.7390	1,077.1410	636
10/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	647390.0000	551410.0000	64.7390	55.1410	0
10/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	GOVI On 07-August-25			GOVI	1107.9770	1098.1920	1107.9770	1,098.1920	0
10/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	969770.0000	871920.0000	96.9770	87.1920	0
10/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	GOVI On 06-November-25			GOVI	1129.4070	1119.4290	1129.4070	1,119.4290	0
10/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	174070.0000	74290.0000	17.4070	7.4290	0
10/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	GOVI On 05-February-26			GOVI	1151.1830	1141.0100	1151.1830	1,141.0100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	11830.0000	0.0000	1.1830	0.0000	0
10/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	89900.0000	0.0000	8.9900	0
10/04/2025	GOVI On 07-May-26			GOVI	1173.1740	1162.8040	1173.1740	1,162.8040	0
10/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	38260.0000	141960.0000	3.8260	14.1960	0
10/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/04/2025	IGOV On 08-May-25			Index Future	375.0550	374.3880	375.0550	374.3880	889
10/04/2025	IGOV On 07-August-25			Index Future	382.4770	381.7970	382.4770	381.7970	0
10/04/2025	IGOV On 06-November-25			Index Future	389.9650	389.2710	389.9650	389.2710	0
10/04/2025	IGOV On 05-February-26			Index Future	397.5730	396.8640	397.5730	396.8640	0
10/04/2025	IGOV On 07-May-26			Index Future	405.2550	404.5310	405.2550	404.5310	0
10/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/04/2025	R033 On 08-May-25			Bond Future	10.1716	10.2742	100.2373	99.6950	10,439
10/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1284.9000	965.5300	1.2849	0.9655	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	449.4700	672.4300	0.4495	0.6724	0
10/04/2025	R033 On 07-August-25			Bond Future	10.2768	10.3845	102.1963	101.6433	0
10/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1743.1900	1469.2000	1.7432	1.4692	0
10/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1469.5000	1748.5100	1.4695	1.7485	0
10/04/2025	R033 On 06-November-25			Bond Future	10.3954	10.5085	99.1275	98.5635	0
10/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1957.1400	1699.9500	1.9571	1.7000	0
10/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2285.1100	2591.8900	2.2851	2.5919	0
10/04/2025	R033 On 05-February-26			Bond Future	10.5257	10.6447	101.0366	100.4616	0
10/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2384.3300	2110.8900	2.3843	2.1109	0
10/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2557.4600	2859.1100	2.5575	2.8591	0
10/04/2025	R033 On 07-May-26			Bond Future	10.6695	10.7950	97.9172	97.3308	0
10/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2067.0600	1826.4100	2.0671	1.8264	0
10/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3438.0700	3783.8100	3.4381	3.7838	0
10/04/2025	R035 On 08-May-25			Bond Future	10.9259	11.0994	89.6044	88.6687	75,997
10/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	5.0500	1.2400	0.0051	0.0012	300
10/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4765.3800	5697.1900	4.7654	5.6972	0
10/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	98.8900	38.0600	0.0989	0.0381	150
10/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2791.8000	3666.5900	2.7918	3.6666	0
10/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	220.8000	97.6100	0.2208	0.0976	300
10/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2126.4700	2938.9000	2.1265	2.9389	0
10/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	974.2000	571.6500	0.9742	0.5717	0
10/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	843.2400	1376.3100	0.8432	1.3763	150
10/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1160.6900	705.9700	1.1607	0.7060	0
10/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	705.3600	1186.2600	0.7054	1.1863	300
10/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2983.0600	2212.0500	2.9831	2.2121	400
10/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	146.0600	310.6700	0.1461	0.3107	0
10/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4125.5900	3266.6900	4.1256	3.2667	0
10/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	54.3400	131.0600	0.0543	0.1311	150
10/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4515.6200	3638.0600	4.5156	3.6381	0
10/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	38.3800	96.4400	0.0384	0.0964	0
10/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8958.5900	8023.6800	8.9586	8.0237	0
10/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.2100	0.9200	0.0002	0.0009	400
10/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	11926.5800	10990.9700	11.9266	10.9910	0
10/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R035 On 07-August-25			Bond Future	11.0453	11.2264	91.3555	90.4016	24,120
10/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	163.5500	94.6100	0.1636	0.0946	300
10/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5495.6200	6380.6100	5.4956	6.3806	0
10/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	707.2900	478.9100	0.7073	0.4789	300
10/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3224.7200	3950.2700	3.2247	3.9503	0
10/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2566.6300	2016.4800	2.5666	2.0165	0
10/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1228.9700	1632.7500	1.2290	1.6328	8,500
10/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2703.9200	2137.2400	2.7039	2.1372	0
10/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1158.6800	1545.9300	1.1587	1.5459	300
10/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8112.7700	7225.6300	8.1128	7.2256	0
10/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	128.9800	195.7700	0.1290	0.1958	0
10/04/2025	R035 On 06-November-25			Bond Future	11.1797	11.3689	88.6159	87.6432	0
10/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	236.6300	155.7500	0.2366	0.1558	2,000
10/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7164.0600	8055.8600	7.1641	8.0559	0
10/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	357.6800	243.4000	0.3577	0.2434	300
10/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6315.9400	7174.3400	6.3159	7.1743	0
10/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	725.9600	525.0100	0.7260	0.5250	2,000
10/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4840.5400	5612.2700	4.8405	5.6123	0
10/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	769.1300	559.0800	0.7691	0.5591	2,000
10/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4718.5200	5481.1500	4.7185	5.4812	0
10/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	993.0200	738.4800	0.9930	0.7385	300
10/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4176.8300	4894.9700	4.1768	4.8950	0
10/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1741.4300	1362.9400	1.7414	1.3629	2,000
10/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	2995.7500	3589.9400	2.9958	3.5899	0
10/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1765.6400	1383.6400	1.7656	1.3836	250
10/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2967.1600	3557.8400	2.9672	3.5578	0
10/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2427.8900	1958.9900	2.4279	1.9590	0
10/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2322.9900	2826.7700	2.3230	2.8268	0
10/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3123.6500	2579.0300	3.1237	2.5790	0
10/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1839.7100	2267.7700	1.8397	2.2678	2,000
10/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3187.5400	2636.6100	3.1875	2.6366	0
10/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1802.1000	2223.8500	1.8021	2.2239	250
10/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3923.2300	3306.4200	3.9232	3.3064	0
10/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1431.8700	1787.7400	1.4319	1.7877	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4932.7700	4242.5000	4.9328	4.2425	0
10/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1061.6200	1344.0300	1.0616	1.3440	250
10/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	5082.5200	4382.7400	5.0825	4.3827	0
10/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1016.7500	1289.6500	1.0168	1.2897	2,000
10/04/2025	R035 On 05-February-26			Bond Future	11.3274	11.5252	90.3229	89.3313	0
10/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	893.3300	675.0900	0.8933	0.6751	2,000
10/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5534.2900	6307.6600	5.5343	6.3077	0
10/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1487.5000	1170.2400	1.4875	1.1702	0
10/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4259.1300	4933.4800	4.2591	4.9335	0
10/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1801.2600	1439.0500	1.8013	1.4391	2,000
10/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3787.3900	4416.7900	3.7874	4.4168	0
10/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6447.2100	5703.2200	6.4472	5.7032	0
10/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1065.2300	1312.8500	1.0652	1.3129	2,000
10/04/2025	R035 On 07-May-26			Bond Future	11.4793	11.6862	87.5381	86.5273	0
10/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1722.4500	1390.6600	1.7225	1.3907	0
10/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4844.6500	5523.6500	4.8447	5.5237	0
10/04/2025	R038 On 08-May-25			Bond Future	11.4845	11.6783	97.2026	95.9653	9,260
10/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	359.9500	143.0700	0.3600	0.1431	0
10/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1954.8500	2975.3100	1.9549	2.9753	0
10/04/2025	R038 On 07-August-25			Bond Future	11.6163	11.8182	99.1023	97.8407	0
10/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1003.4700	659.2000	1.0035	0.6592	0
10/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3421.8100	4339.1000	3.4218	4.3391	0
10/04/2025	R038 On 06-November-25			Bond Future	11.7596	11.9702	95.5321	94.2460	0
10/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	807.8300	555.2300	0.8078	0.5552	1,770
10/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5803.0400	6836.6200	5.8030	6.8366	0
10/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1287.4300	925.9100	1.2874	0.9259	0
10/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4574.7300	5499.3900	4.5747	5.4994	0
10/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4920.1500	4072.7700	4.9202	4.0728	0
10/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1495.0200	1933.8200	1.4950	1.9338	1,770
10/04/2025	R038 On 05-February-26			Bond Future	11.9125	12.1323	97.3718	96.0605	0
10/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1984.3200	1537.2400	1.9843	1.5372	0
10/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4897.8400	5761.9800	4.8978	5.7620	0
10/04/2025	R038 On 07-May-26			Bond Future	12.0764	12.3059	93.7405	92.4039	0
10/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1981.6300	1559.6500	1.9816	1.5597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6090.3400	7004.9400	6.0903	7.0049	0
10/04/2025	R053 On 08-May-25			Bond Future	11.8864	12.0901	99.2243	97.6338	2,612
10/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	5750.1700	4313.3500	5.7502	4.3134	0
10/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	93.0900	246.7900	0.0931	0.2468	0
10/04/2025	R053 On 07-August-25			Bond Future	12.0076	12.2193	101.1635	99.5418	20,000
10/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	8903.5500	7546.5800	8.9036	7.5466	0
10/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	574.1600	838.8400	0.5742	0.8388	0
10/04/2025	R053 On 06-November-25			Bond Future	12.1377	12.3580	97.2548	95.6015	0
10/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2247.6200	1675.4400	2.2476	1.6754	0
10/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5207.1300	6288.2400	5.2071	6.2882	0
10/04/2025	R053 On 05-February-26			Bond Future	12.2749	12.5044	99.1275	97.4420	0
10/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1799.7900	1354.6100	1.7998	1.3546	0
10/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	8006.1100	9246.3700	8.0061	9.2464	0
10/04/2025	R053 On 07-May-26			Bond Future	12.4201	12.6592	95.1523	93.4344	0
10/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2493.5900	1956.6200	2.4936	1.9566	0
10/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	8116.4300	9297.3900	8.1164	9.2974	0
10/04/2025	R186 On 08-May-25			Bond Future	8.2573	8.2845	107.4190	107.3779	158,022
10/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	355.7900	324.6100	0.3558	0.3246	0
10/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	34.8400	44.7700	0.0348	0.0448	0
10/04/2025	R186 On 07-August-25			Bond Future	8.3247	8.3573	104.2097	104.1677	19,834
10/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1176.8000	1139.2800	1.1768	1.1393	1,983
10/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	34.3200	38.7600	0.0343	0.0388	0
10/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1735.9900	1695.9200	1.7360	1.6959	0
10/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	13.4400	15.3300	0.0134	0.0153	0
10/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2439.2600	2397.9600	2.4393	2.3980	0
10/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	4.3600	5.0200	0.0044	0.0050	1,983
10/04/2025	R186 On 06-November-25			Bond Future	8.4384	8.4792	106.2242	106.1811	447
10/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	147.1000	134.2600	0.1471	0.1343	0
10/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	473.8000	504.0400	0.4738	0.5040	0
10/04/2025	R186 On 05-February-26			Bond Future	8.6351	8.6887	102.9631	102.9189	0
10/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	227.4500	210.1500	0.2275	0.2102	0
10/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	396.7200	423.6100	0.3967	0.4236	0
10/04/2025	R186 On 07-May-26			Bond Future	9.0378	9.1150	104.9253	104.8800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	176.6900	160.3200	0.1767	0.1603	0
10/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	381.3500	410.3000	0.3814	0.4103	0
10/04/2025	R202 On 08-May-25			Bond Future	268.0789	268.4573	268.0789	268.4573	2,157
10/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	4231.1100	3852.7500	4.2311	3.8528	0
10/04/2025	R202 On 07-August-25			Bond Future	268.1298	268.5158	268.1298	268.5158	0
10/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3470.1600	3084.2500	3.4702	3.0843	0
10/04/2025	R202 On 06-November-25			Bond Future	273.3784	273.7711	273.3784	273.7711	0
10/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	2261.5600	1868.9300	2.2616	1.8689	0
10/04/2025	R202 On 05-February-26			Bond Future	273.3565	273.7569	273.3565	273.7569	0
10/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4463.5300	4063.1300	4.4635	4.0631	0
10/04/2025	R202 On 07-May-26			Bond Future	278.6337	279.0413	278.6337	279.0413	0
10/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1083.7300	1491.2600	1.0837	1.4913	0
10/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R209 On 08-May-25			Bond Future	11.2150	11.3883	69.9500	69.1171	20,513
10/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3236.6000	2493.5900	3.2366	2.4936	0
10/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	66.4300	156.3100	0.0664	0.1563	0
10/04/2025	R209 On 07-August-25			Bond Future	11.3314	11.5113	71.3170	70.4678	0
10/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6246.8200	5491.4900	6.2468	5.4915	0
10/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	208.0500	301.9200	0.2081	0.3019	0
10/04/2025	R209 On 06-November-25			Bond Future	11.4582	11.6452	69.5430	68.6772	0
10/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1711.1100	1355.0200	1.7111	1.3550	0
10/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2597.3400	3107.0800	2.5973	3.1071	0
10/04/2025	R209 On 05-February-26			Bond Future	11.5939	11.7885	70.8825	69.9998	0
10/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1226.2600	967.0300	1.2263	0.9670	0
10/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4355.5800	4979.0400	4.3556	4.9790	0
10/04/2025	R209 On 07-May-26			Bond Future	11.7394	11.9419	69.0813	68.1816	0
10/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1528.4200	1239.2000	1.5284	1.2392	0
10/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4616.9600	5227.4900	4.6170	5.2275	0
10/04/2025	R210 On 08-May-25			Bond Future	245.9480	245.7409	245.9480	245.7409	4,196

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	2081.9800	2289.1500	2.0820	2.2892	0
10/04/2025	R210 On 07-August-25			Bond Future	250.8153	250.6039	250.8153	250.6039	0
10/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2375.3000	2163.9300	2.3753	2.1639	0
10/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R210 On 06-November-25			Bond Future	252.2976	252.0817	252.2976	252.0817	0
10/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	157.5600	0.0000	0.1576	0.0000	0
10/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	58.2900	0.0000	0.0583	0
10/04/2025	R210 On 05-February-26			Bond Future	257.2181	256.9974	257.2181	256.9974	0
10/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4118.1200	3897.4000	4.1181	3.8974	0
10/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R210 On 07-May-26			Bond Future	258.6905	258.4658	258.6905	258.4658	0
10/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3290.5300	3065.8200	3.2905	3.0658	0
10/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2025	R213 On 08-May-25			Bond Future	9.6936	9.8014	89.6495	89.2156	92,942
10/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3302.9400	2901.4900	3.3029	2.9015	0
10/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	43.1800	75.6300	0.0432	0.0756	0
10/04/2025	R213 On 07-August-25			Bond Future	9.7886	9.9026	91.4016	90.9592	17
10/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6962.8900	6532.3000	6.9629	6.5323	0
10/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	28.3800	40.2100	0.0284	0.0402	0
10/04/2025	R213 On 06-November-25			Bond Future	9.9041	10.0248	89.6149	89.1636	0
10/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1875.9700	1635.6700	1.8760	1.6357	0
10/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1330.6800	1541.6600	1.3307	1.5417	0
10/04/2025	R213 On 05-February-26			Bond Future	10.0364	10.1646	91.3416	90.8814	0
10/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1551.5200	1350.5700	1.5515	1.3506	0
10/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2080.1700	2339.4000	2.0802	2.3394	0
10/04/2025	R213 On 07-May-26			Bond Future	10.1780	10.3144	89.5291	89.0599	0
10/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1388.0700	1208.5900	1.3881	1.2086	0
10/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2703.7800	2993.5000	2.7038	2.9935	0
10/04/2025	R214 On 08-May-25			Bond Future	11.6744	11.8879	64.3434	63.2727	17,771
10/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3580.7100	2610.4900	3.5807	2.6105	0
10/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	51.6400	152.1100	0.0516	0.1521	0
10/04/2025	R214 On 07-August-25			Bond Future	11.7883	12.0095	65.6009	64.5092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5810.7500	4877.8900	5.8108	4.8779	0
10/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	296.9000	455.6900	0.2969	0.4557	0
10/04/2025	R214 On 06-November-25			Bond Future	11.9127	12.1420	63.5690	62.4562	0
10/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1564.2700	1147.9600	1.5643	1.1480	0
10/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2927.5600	3624.1400	2.9276	3.6241	0
10/04/2025	R214 On 05-February-26			Bond Future	12.0465	12.2845	64.7936	63.6591	0
10/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1059.3600	772.9500	1.0594	0.7730	0
10/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5040.8900	5889.0100	5.0409	5.8890	0
10/04/2025	R214 On 07-May-26			Bond Future	12.1816	12.4285	62.7281	61.5717	0
10/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1634.0000	1261.2300	1.6340	1.2612	0
10/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4849.3700	5633.0200	4.8494	5.6330	0
10/04/2025	R248 On 08-May-25			Bond Future	11.9365	12.1401	76.9328	75.7048	276,640
10/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	3968.1000	2888.5900	3.9681	2.8886	0
10/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	91.8900	240.3400	0.0919	0.2403	0
10/04/2025	R248 On 07-August-25			Bond Future	12.0576	12.2692	78.4363	77.1843	166,125
10/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6815.1900	5761.5600	6.8152	5.7616	0
10/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	412.9100	611.2900	0.4129	0.6113	0
10/04/2025	R248 On 06-November-25			Bond Future	12.1892	12.4090	75.5102	74.2338	0
10/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1575.5800	1164.4400	1.5756	1.1644	0
10/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4307.6600	5172.8600	4.3077	5.1729	0
10/04/2025	R248 On 05-February-26			Bond Future	12.3308	12.5596	76.9646	75.6634	0
10/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1176.1700	869.2800	1.1762	0.8693	0
10/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6519.1400	7513.4500	6.5191	7.5135	0
10/04/2025	R248 On 07-May-26			Bond Future	12.4734	12.7114	73.9881	72.6618	260
10/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1890.5300	1482.7000	1.8905	1.4827	0
10/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6382.7500	7301.1800	6.3828	7.3012	0
10/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0