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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
11/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	2029 On 08-May-25			Bond Future	135.9699	135.8211	135.9699	135.8211	5,933
11/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1880.0800	2028.9500	1.8801	2.0290	0
11/04/2025	2029 On 07-August-25			Bond Future	138.6530	138.5090	138.6530	138.5090	0
11/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1242.9600	1098.9500	1.2430	1.0990	0
11/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2029 On 06-November-25			Bond Future	139.9192	139.7815	139.9192	139.7815	68
11/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	129.1700	0.0000	0.1292	0.0000	0
11/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	8.5500	0.0000	0.0086	0
11/04/2025	2029 On 05-February-26			Bond Future	142.6448	142.5078	142.6448	142.5078	0
11/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2534.8400	2397.7800	2.5348	2.3978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2029 On 07-May-26			Bond Future	143.9600	143.7930	143.9600	143.7930	0
11/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2139.9800	1973.0000	2.1400	1.9730	0
11/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2030 On 08-May-25			Bond Future	9.3149	9.2131	97.3021	97.6733	66,729
11/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	11.7100	24.7300	0.0117	0.0247	800
11/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2355.3700	1997.2200	2.3554	1.9972	0
11/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	16.7800	34.0900	0.0168	0.0341	300
11/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2210.7100	1856.8500	2.2107	1.8569	0
11/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	92.9400	157.9600	0.0929	0.1580	1,320
11/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1431.4100	1125.2600	1.4314	1.1253	0
11/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	312.1100	461.0300	0.3121	0.4610	800
11/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	804.3500	582.1000	0.8044	0.5821	0
11/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	370.0500	535.4000	0.3701	0.5354	300
11/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	716.0500	510.2300	0.7161	0.5102	0
11/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	824.2900	1078.1400	0.8243	1.0781	680
11/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	334.7300	217.4100	0.3347	0.2174	0
11/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1052.4800	1334.4800	1.0525	1.3345	0
11/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	238.4200	149.2500	0.2384	0.1493	300
11/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2247.2800	2598.6500	2.2473	2.5987	0
11/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	42.7500	22.9500	0.0428	0.0230	0
11/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2447.9800	2804.0700	2.4480	2.8041	0
11/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	31.7800	16.7000	0.0318	0.0167	800
11/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3540.9500	3909.0300	3.5410	3.9090	1,640
11/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	5.8300	2.7400	0.0058	0.0027	0
11/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4842.9400	5213.7400	4.8429	5.2137	2,280
11/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.6400	0.2700	0.0006	0.0003	0
11/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8724.8500	9096.0200	8.7249	9.0960	0
11/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
11/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10068.0000	10439.1700	10.0680	10.4392	0
11/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
11/04/2025	2030 On 07-August-25			Bond Future	9.4157	9.3052	95.1879	95.5718	78,934
11/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	198.8600	252.5400	0.1989	0.2525	300
11/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2649.0300	2318.7800	2.6490	2.3188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	710.2000	853.2100	0.7102	0.8532	300
11/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1391.6500	1150.7300	1.3917	1.1507	0
11/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1894.4800	2153.5300	1.8945	2.1535	0
11/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	539.3200	414.4400	0.5393	0.4144	300
11/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3757.8200	4097.1500	3.7578	4.0972	1,054
11/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	154.2500	109.6500	0.1543	0.1097	0
11/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5691.1700	6063.1100	5.6912	6.0631	0
11/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	33.8900	21.9000	0.0339	0.0219	0
11/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8833.2100	9216.6100	8.8332	9.2166	0
11/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.1000	0.5700	0.0011	0.0006	1,054
11/04/2025	2030 On 06-November-25			Bond Future	9.5235	9.4034	97.0214	97.4190	0
11/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	339.0200	402.9900	0.3390	0.4030	300
11/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	3038.2800	2704.6600	3.0383	2.7047	0
11/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	879.1000	1013.0600	0.8791	1.0131	300
11/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1887.8400	1624.2100	1.8878	1.6242	0
11/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1402.3000	1584.9500	1.4023	1.5850	0
11/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1347.9700	1133.0300	1.3480	1.1330	0
11/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2546.1000	2804.1900	2.5461	2.8042	0
11/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	730.4900	590.9900	0.7305	0.5910	300
11/04/2025	2030 On 05-February-26			Bond Future	9.6489	9.5190	94.8800	95.2876	0
11/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1338.4800	1498.1600	1.3385	1.4982	0
11/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1837.3200	1589.4700	1.8373	1.5895	0
11/04/2025	2030 On 07-May-26			Bond Future	9.7999	9.6661	96.7071	97.1033	0
11/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1117.8200	1235.4300	1.1178	1.2354	0
11/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2338.2100	2059.5900	2.3382	2.0596	0
11/04/2025	2032 On 08-May-25			Bond Future	10.2339	10.1075	91.3188	91.8965	125,144
11/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	3.3200	18.0300	0.0033	0.0180	300
11/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3904.1100	3341.1800	3.9041	3.3412	0
11/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	4.2900	21.6800	0.0043	0.0217	800
11/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3809.0600	3248.8100	3.8091	3.2488	0
11/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	216.5800	408.3200	0.2166	0.4083	300
11/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1753.3900	1367.4900	1.7534	1.3675	0
11/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	239.6700	442.0900	0.2397	0.4421	800
11/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1683.4900	1308.2700	1.6835	1.3083	0

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11/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	932.1100	1320.7200	0.9321	1.3207	0
11/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	722.2400	533.2100	0.7222	0.5332	300
11/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3121.9000	3666.8100	3.1219	3.6668	0
11/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	107.8900	75.1600	0.1079	0.0752	0
11/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3363.4800	3914.2700	3.3635	3.9143	0
11/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	88.2200	61.3700	0.0882	0.0614	800
11/04/2025	2032 On 07-August-25			Bond Future	10.3501	10.2161	93.0983	93.6924	27,670
11/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	157.1100	210.2400	0.1571	0.2102	300
11/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	4478.1600	3937.1600	4.4782	3.9372	0
11/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	619.0600	778.8100	0.6191	0.7788	300
11/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2634.2600	2199.8800	2.6343	2.1999	0
11/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2091.9900	2447.0000	2.0920	2.4470	0
11/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	1040.3600	801.2400	1.0404	0.8012	300
11/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7040.5700	7607.2300	7.0406	7.6072	0
11/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	73.6200	46.1500	0.0736	0.0462	0
11/04/2025	2032 On 06-November-25			Bond Future	10.4820	10.3395	90.7304	91.3421	0
11/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	309.0600	381.3900	0.3091	0.3814	300
11/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	5085.3600	4546.0600	5.0854	4.5461	0
11/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	838.6100	998.0300	0.8386	0.9980	300
11/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	3369.1200	2916.9100	3.3691	2.9169	0
11/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	1799.1000	2071.2700	1.7991	2.0713	0
11/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	2064.5600	1725.1000	2.0646	1.7251	0
11/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	2993.6200	3362.5600	2.9936	3.3626	0
11/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1271.7000	1029.0100	1.2717	1.0290	300
11/04/2025	2032 On 05-February-26			Bond Future	10.6272	10.4763	92.4759	93.1015	0
11/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1297.7300	1559.7300	1.2977	1.5597	0
11/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	3252.2500	2888.6900	3.2523	2.8887	0
11/04/2025	2032 On 07-May-26			Bond Future	10.7836	10.6286	90.0956	90.7151	0
11/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1288.6200	1472.5800	1.2886	1.4726	0
11/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3896.5200	3461.0200	3.8965	3.4610	0
11/04/2025	2033 On 08-May-25			Bond Future	127.1374	127.4993	127.1374	127.4993	9,939
11/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3482.6300	3120.7300	3.4826	3.1207	0
11/04/2025	2033 On 07-August-25			Bond Future	129.6462	130.0224	129.6462	130.0224	0

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11/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	996.2000	1372.4300	0.9962	1.3724	0
11/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2033 On 06-November-25			Bond Future	130.6370	131.0291	130.6370	131.0291	0
11/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2503.0000	2110.9300	2.5030	2.1109	0
11/04/2025	2033 On 05-February-26			Bond Future	133.1819	133.5848	133.1819	133.5848	0
11/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	301.8800	704.7600	0.3019	0.7048	0
11/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2033 On 07-May-26			Bond Future	134.2097	134.5948	134.2097	134.5948	0
11/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	950.3200	565.1600	0.9503	0.5652	0
11/04/2025	2037 On 08-May-25			Bond Future	11.6168	11.4610	82.6794	83.5299	62,241
11/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.2900	1.5100	0.0003	0.0015	300
11/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	6383.1200	5533.8800	6.3831	5.5339	0
11/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	43.1400	110.8700	0.0431	0.1109	300
11/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	3483.7200	2700.9900	3.4837	2.7010	0
11/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	520.7100	888.8800	0.5207	0.8889	0
11/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	1376.4000	894.1100	1.3764	0.8941	300
11/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3421.5400	4222.0200	3.4215	4.2220	0
11/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	93.9100	43.9300	0.0939	0.0439	0
11/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	4860.9200	5697.0500	4.8609	5.6971	15,000
11/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	24.8000	10.4700	0.0248	0.0105	0
11/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8427.1400	9277.3600	8.4271	9.2774	7,500
11/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.3600	0.1200	0.0004	0.0001	0
11/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	8657.5900	9507.8800	8.6576	9.5079	7,500
11/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.2500	0.0800	0.0003	0.0001	0
11/04/2025	2037 On 07-August-25			Bond Future	11.7592	11.5960	80.0296	80.9014	88,246
11/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	31.2100	64.3600	0.0312	0.0644	2,541
11/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	8077.6400	7238.9900	8.0776	7.2390	0
11/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	63.0400	119.6400	0.0630	0.1196	300
11/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	7147.3100	6332.1100	7.1473	6.3321	0
11/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	77.1800	144.0800	0.0772	0.1441	2,341
11/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	6863.7700	6058.8700	6.8638	6.0589	0
11/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	109.0200	197.6400	0.1090	0.1976	200

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11/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	6363.3400	5580.1600	6.3633	5.5802	0
11/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	359.4100	568.0100	0.3594	0.5680	300
11/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4529.5000	3866.3000	4.5295	3.8663	0
11/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	437.8100	674.8300	0.4378	0.6748	0
11/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	4210.8100	3576.0300	4.2108	3.5760	2,541
11/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1004.7000	1393.5500	1.0047	1.3936	0
11/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2831.1300	2348.1800	2.8311	2.3482	2,541
11/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1067.4400	1469.3600	1.0674	1.4694	7,500
11/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2729.9800	2260.1000	2.7300	2.2601	7,500
11/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2019.2200	2570.8200	2.0192	2.5708	0
11/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1697.9900	1377.7900	1.6980	1.3778	2,541
11/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2049.2200	2604.4800	2.0492	2.6045	0
11/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1675.3200	1358.7800	1.6753	1.3588	300
11/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3180.0000	3840.6200	3.1800	3.8406	0
11/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	1044.3500	833.1700	1.0444	0.8332	2,541
11/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	6551.0300	7357.0600	6.5510	7.3571	0
11/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	293.9700	228.2000	0.2940	0.2282	0
11/04/2025	2037 On 06-November-25			Bond Future	11.9032	11.7323	81.5709	82.4648	0
11/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	198.7500	277.9200	0.1988	0.2779	300
11/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7974.3400	7159.5900	7.9743	7.1596	0
11/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	625.3700	815.3000	0.6254	0.8153	300
11/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5513.4800	4809.4900	5.5135	4.8095	0
11/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	1777.4900	2157.1600	1.7775	2.1572	0
11/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	3213.2700	2699.0200	3.2133	2.6990	0
11/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3267.3600	3800.5800	3.2674	3.8006	0
11/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1950.2400	1589.5400	1.9502	1.5895	300
11/04/2025	2037 On 05-February-26			Bond Future	12.0591	11.8805	78.8814	79.7944	0
11/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	432.3900	583.2900	0.4324	0.5833	1,930
11/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	8058.4300	7296.2400	8.0584	7.2962	0
11/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	666.2700	879.6900	0.6663	0.8797	1,970
11/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6866.7500	6167.0800	6.8668	6.1671	0
11/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1062.2000	1363.5400	1.0622	1.3635	0
11/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5594.5300	4982.7800	5.5945	4.9828	0
11/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1330.1700	1679.6400	1.3302	1.6796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4991.3200	4427.7000	4.9913	4.4277	1,930
11/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1403.1700	1764.7200	1.4032	1.7647	1,030
11/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4848.5000	4296.9600	4.8485	4.2970	0
11/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2416.0300	2907.2900	2.4160	2.9073	0
11/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3435.0200	3013.1900	3.4350	3.0132	1,930
11/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3553.4500	4141.8900	3.5535	4.1419	0
11/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2493.3400	2168.6900	2.4933	2.1687	1,970
11/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5027.4300	5703.5100	5.0274	5.7035	0
11/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1724.1900	1487.1800	1.7242	1.4872	1,030
11/04/2025	2037 On 07-May-26			Bond Future	12.2269	12.0439	80.3995	81.3140	0
11/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1402.4100	1659.8600	1.4024	1.6599	0
11/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	6084.7500	5427.7900	6.0848	5.4278	0
11/04/2025	2038 On 08-May-25			Bond Future	138.5978	138.5989	138.5978	138.5989	2,918
11/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1082.2300	1081.0700	1.0822	1.0811	0
11/04/2025	2038 On 07-August-25			Bond Future	139.2009	139.2100	139.2009	139.2100	0
11/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	359.1000	350.0000	0.3591	0.3500	0
11/04/2025	2038 On 06-November-25			Bond Future	141.9163	141.9347	141.9163	141.9347	0
11/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1963.6700	1945.2800	1.9637	1.9453	0
11/04/2025	2038 On 05-February-26			Bond Future	142.5075	142.5298	142.5075	142.5298	0
11/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	692.4600	670.1900	0.6925	0.6702	0
11/04/2025	2038 On 07-May-26			Bond Future	145.2862	145.2813	145.2862	145.2813	0
11/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	756.2300	751.2800	0.7562	0.7513	0
11/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2040 On 08-May-25			Bond Future	11.9625	11.8117	82.2181	83.0960	27,952
11/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	3801.3900	4643.4500	3.8014	4.6435	0
11/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	82.8400	46.9600	0.0828	0.0470	0
11/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	4407.8000	5264.1900	4.4078	5.2642	15,000
11/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	48.9700	27.4200	0.0490	0.0274	0
11/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	7836.5100	8713.4200	7.8365	8.7134	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
11/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	1.8100	0.7800	0.0018	0.0008	0
11/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	8179.6000	9056.7600	8.1796	9.0568	7,500
11/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.2600	0.4800	0.0013	0.0005	0
11/04/2025	2040 On 07-August-25			Bond Future	12.1069	11.9492	79.3087	80.2084	43,292
11/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	59.7100	99.7500	0.0597	0.0998	400
11/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	8009.4800	7149.7800	8.0095	7.1498	0
11/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	130.5200	204.8300	0.1305	0.2048	250
11/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	6788.3700	5962.9400	6.7884	5.9629	0
11/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	470.2400	663.3100	0.4702	0.6633	180
11/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	4628.3700	3921.7000	4.6284	3.9217	0
11/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	966.8600	1279.2800	0.9669	1.2793	250
11/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	3321.0100	2733.6900	3.3210	2.7337	0
11/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1696.7700	2134.8500	1.6968	2.1349	220
11/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	2305.1100	1843.4500	2.3051	1.8435	400
11/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	2991.0800	3581.6000	2.9911	3.5816	0
11/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1358.3800	1049.1600	1.3584	1.0492	250
11/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	3745.4700	4398.3100	3.7455	4.3983	0
11/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	1028.0200	781.1200	1.0280	0.7811	220
11/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	6662.5200	7457.7400	6.6625	7.4577	0
11/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	376.0600	271.5400	0.3761	0.2715	0
11/04/2025	2040 On 06-November-25			Bond Future	12.2521	12.0873	80.8360	81.7584	292
11/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1535.5700	1970.7800	1.5356	1.9708	0
11/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3873.0600	3385.9400	3.8731	3.3859	0
11/04/2025	2040 On 05-February-26			Bond Future	12.4084	12.2365	77.8817	78.8237	0
11/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1080.5300	1323.0300	1.0805	1.3230	0
11/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	6319.1900	5619.7100	6.3192	5.6197	0
11/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1700.4000	2027.8200	1.7004	2.0278	475
11/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4997.5800	4383.0200	4.9976	4.3830	0
11/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	5967.1800	6627.5000	5.9672	6.6275	0
11/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1692.1500	1410.4900	1.6922	1.4105	475
11/04/2025	2040 On 07-May-26			Bond Future	12.5752	12.3992	79.3804	80.3244	0
11/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1491.5900	1834.6300	1.4916	1.8346	0
11/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	6537.2700	5936.3100	6.5373	5.9363	0
11/04/2025	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
11/04/2025	2044 On 08-May-25			Bond Future	12.1363	11.9907	77.6062	78.4633	86,059
11/04/2025	2044 On 08-May-25		Put	Bond Future	22393.8000	21536.6700	22.3938	21.5367	0
11/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0200	0.2100	0.0000	0.0002	9,000
11/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	8154.3200	7297.3800	8.1543	7.2974	0
11/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0500	0.5100	0.0001	0.0005	2,490
11/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	7674.7900	6818.1200	7.6748	6.8181	0
11/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	9.7000	38.1000	0.0097	0.0381	9,000
11/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	4832.7100	4003.9800	4.8327	4.0040	0
11/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	101.2200	250.4900	0.1012	0.2505	0
11/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	3026.6200	2318.7600	3.0266	2.3188	2,490
11/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	193.5100	420.1300	0.1935	0.4201	0
11/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	2441.2600	1810.7500	2.4413	1.8108	9,000
11/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	1917.1900	2622.9500	1.9172	2.6230	0
11/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	405.0100	253.6400	0.4050	0.2536	2,490
11/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	3400.8200	4209.2900	3.4008	4.2093	0
11/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	119.4400	70.7800	0.1194	0.0708	0
11/04/2025	2044 On 07-August-25			Bond Future	12.2768	12.1246	74.7322	75.6105	470
11/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	12.2100	22.5400	0.0122	0.0225	9,000
11/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	10484.5600	9616.5600	10.4846	9.6166	0
11/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	204.5800	307.2900	0.2046	0.3073	9,000
11/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	6147.8500	5372.2300	6.1479	5.3722	0
11/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	928.9000	1227.4100	0.9289	1.2274	0
11/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	3435.3400	2855.5200	3.4353	2.8555	9,000
11/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	6150.8100	6910.4200	6.1508	6.9104	0
11/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	456.6000	337.8800	0.4566	0.3379	0
11/04/2025	2044 On 06-November-25			Bond Future	12.4173	12.2585	76.1714	77.0716	0
11/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1344.1100	1654.4700	1.3441	1.6545	0
11/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	4461.4600	3871.6700	4.4615	3.8717	0
11/04/2025	2044 On 05-February-26			Bond Future	12.5682	12.4026	73.2526	74.1719	0
11/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	949.0600	1163.6100	0.9491	1.1636	0
11/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	6849.1400	6144.4300	6.8491	6.1444	0
11/04/2025	2044 On 07-May-26			Bond Future	12.7283	12.5588	74.6621	75.5839	0
11/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1467.2000	1797.2200	1.4672	1.7972	0
11/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6756.8900	6165.1000	6.7569	6.1651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	2046 On 08-May-25			Bond Future	118.6248	118.6260	118.6248	118.6260	19,602
11/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3345.1700	3343.9600	3.3452	3.3440	0
11/04/2025	2046 On 07-August-25			Bond Future	120.9657	120.9737	120.9657	120.9737	0
11/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2275.7100	2283.7000	2.2757	2.2837	0
11/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2046 On 06-November-25			Bond Future	121.0646	121.0807	121.0646	121.0807	0
11/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4345.3900	4329.3000	4.3454	4.3293	0
11/04/2025	2046 On 05-February-26			Bond Future	123.4225	123.4419	123.4225	123.4419	0
11/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1772.4700	1791.8900	1.7725	1.7919	0
11/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2046 On 07-May-26			Bond Future	123.5238	123.5198	123.5238	123.5198	0
11/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1426.2400	1430.2200	1.4262	1.4302	0
11/04/2025	2050 On 08-May-25			Bond Future	118.7123	119.6940	118.7123	119.6940	16,080
11/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	2447.7500	1466.0300	2.4478	1.4660	0
11/04/2025	2050 On 07-August-25			Bond Future	118.6790	119.6868	118.6790	119.6868	0
11/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	1210.9600	203.1600	1.2110	0.2032	0
11/04/2025	2050 On 06-November-25			Bond Future	120.9943	122.0296	120.9943	122.0296	0
11/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	3425.7500	2390.3800	3.4258	2.3904	0
11/04/2025	2050 On 05-February-26			Bond Future	120.9298	121.9882	120.9298	121.9882	0
11/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1890.2100	831.7800	1.8902	0.8318	0
11/04/2025	2050 On 07-May-26			Bond Future	123.2876	124.3430	123.2876	124.3430	0
11/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	272.9700	0.0000	0.2730	0
11/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	782.4500	0.0000	0.7825	0.0000	0
11/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	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
11/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	AL37 On 08-May-25			Index Future	1083.4280	1089.0350	1083.4280	1,089.0350	0
11/04/2025	AL37 On 07-August-25			Index Future	1104.5400	1110.3190	1104.5400	1,110.3190	0
11/04/2025	AL37 On 06-November-25			Index Future	1125.8300	1131.7930	1125.8300	1,131.7930	0
11/04/2025	AL37 On 05-February-26			Index Future	1147.5090	1153.6160	1147.5090	1,153.6160	0
11/04/2025	AL37 On 07-May-26			Index Future	1169.6480	1175.6530	1169.6480	1,175.6530	0
11/04/2025	AL7T On 08-May-25			Index Future	1266.7220	1279.0600	1266.7220	1,279.0600	0
11/04/2025	AL7T On 07-August-25			Index Future	1291.4060	1304.0570	1291.4060	1,304.0570	0
11/04/2025	AL7T On 06-November-25			Index Future	1316.2980	1329.2780	1316.2980	1,329.2780	0
11/04/2025	AL7T On 05-February-26			Index Future	1341.6450	1354.9090	1341.6450	1,354.9090	0
11/04/2025	AL7T On 07-May-26			Index Future	1367.5300	1380.7910	1367.5300	1,380.7910	0
11/04/2025	ALBI On 08-May-25			Index Future	1094.3470	1102.6960	1094.3470	1,102.6960	92
11/04/2025	ALBI On 07-August-25			Index Future	1115.6720	1124.2460	1115.6720	1,124.2460	0
11/04/2025	ALBI On 06-November-25			Index Future	1137.1760	1145.9900	1137.1760	1,145.9900	0
11/04/2025	ALBI On 05-February-26			Index Future	1159.0740	1168.0860	1159.0740	1,168.0860	0
11/04/2025	ALBI On 07-May-26			Index Future	1181.4370	1190.4000	1181.4370	1,190.4000	0
11/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	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
11/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	ES33 On 08-May-25			Bond Future	11.7972	11.6463	78.7574	79.4285	0
11/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	3985.4200	4656.5200	3.9854	4.6565	0
11/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES33 On 07-August-25			Bond Future	11.9611	11.8021	80.3115	81.0004	0
11/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	6506.9100	7195.7700	6.5069	7.1958	0
11/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES33 On 06-November-25			Bond Future	12.1450	11.9772	78.0819	78.7894	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	139.1300	0.0000	0.1391	0
11/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	568.3200	0.0000	0.5683	0.0000	0
11/04/2025	ES33 On 05-February-26			Bond Future	12.3472	12.1706	79.6019	80.3250	0
11/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3593.6200	2870.5200	3.5936	2.8705	0
11/04/2025	ES33 On 07-May-26			Bond Future	12.5566	12.3751	77.3555	78.0770	0
11/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3525.0100	2803.5200	3.5250	2.8035	0
11/04/2025	ES42 On 08-May-25			Bond Future	12.4121	12.2614	72.9818	73.8108	0
11/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	4350.8600	5179.9400	4.3509	5.1799	0
11/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES42 On 07-August-25			Bond Future	12.5562	12.3989	74.4219	75.2715	0
11/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	6149.7200	6999.3600	6.1497	6.9994	0
11/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES42 On 06-November-25			Bond Future	12.7130	12.5484	71.6082	72.4794	0
11/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	1725.6700	854.5400	1.7257	0.8545	0
11/04/2025	ES42 On 05-February-26			Bond Future	12.8765	12.7049	73.0014	73.8911	0
11/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	5598.3100	4708.5800	5.5983	4.7086	0
11/04/2025	ES42 On 07-May-26			Bond Future	13.0499	12.8740	70.1580	71.0504	0
11/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	4483.4500	3590.9900	4.4835	3.5910	0
11/04/2025	GOVI On 08-May-25			GOVI	1078.7190	1086.7390	1078.7190	1,086.7390	636
11/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	567190.0000	647390.0000	56.7190	64.7390	0
11/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	GOVI On 07-August-25			GOVI	1099.7390	1107.9770	1099.7390	1,107.9770	0
11/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	887390.0000	969770.0000	88.7390	96.9770	0
11/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	GOVI On 06-November-25			GOVI	1120.9360	1129.4070	1120.9360	1,129.4070	0
11/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	89360.0000	174070.0000	8.9360	17.4070	0
11/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	GOVI On 05-February-26			GOVI	1142.5220	1151.1830	1142.5220	1,151.1830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0.0000	11830.0000	0.0000	1.1830	0
11/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	74780.0000	0.0000	7.4780	0.0000	0
11/04/2025	GOVI On 07-May-26			GOVI	1164.5650	1173.1740	1164.5650	1,173.1740	0
11/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	124350.0000	38260.0000	12.4350	3.8260	0
11/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/04/2025	IGOV On 08-May-25			Index Future	374.5640	375.0550	374.5640	375.0550	889
11/04/2025	IGOV On 07-August-25			Index Future	381.9550	382.4770	381.9550	382.4770	0
11/04/2025	IGOV On 06-November-25			Index Future	389.4080	389.9650	389.4080	389.9650	0
11/04/2025	IGOV On 05-February-26			Index Future	396.9950	397.5730	396.9950	397.5730	0
11/04/2025	IGOV On 07-May-26			Index Future	404.7420	405.2550	404.7420	405.2550	0
11/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/04/2025	R033 On 08-May-25			Bond Future	10.3029	10.1716	99.5441	100.2373	10,439
11/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	871.4900	1284.9000	0.8715	1.2849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	729.2600	449.4700	0.7293	0.4495	0
11/04/2025	R033 On 07-August-25			Bond Future	10.4157	10.2768	101.4839	102.1963	0
11/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1410.3700	1743.1900	1.4104	1.7432	0
11/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1849.1000	1469.5000	1.8491	1.4695	0
11/04/2025	R033 On 06-November-25			Bond Future	10.5426	10.3954	98.3947	99.1275	0
11/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1597.8500	1957.1400	1.5979	1.9571	0
11/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2658.5500	2285.1100	2.6586	2.2851	0
11/04/2025	R033 On 05-February-26			Bond Future	10.6809	10.5257	100.2875	101.0366	0
11/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2062.6400	2384.3300	2.0626	2.3843	0
11/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2984.9200	2557.4600	2.9849	2.5575	0
11/04/2025	R033 On 07-May-26			Bond Future	10.8288	10.6695	97.1734	97.9172	0
11/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	1798.3100	2067.0600	1.7983	2.0671	0
11/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3913.1500	3438.0700	3.9132	3.4381	0
11/04/2025	R035 On 08-May-25			Bond Future	11.0770	10.9259	88.7889	89.6044	75,997
11/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.6700	5.0500	0.0007	0.0051	300
11/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5576.4600	4765.3800	5.5765	4.7654	0
11/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	30.2400	98.8900	0.0302	0.0989	150
11/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3538.6100	2791.8000	3.5386	2.7918	0
11/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	84.5100	220.8000	0.0845	0.2208	300
11/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2805.6400	2126.4700	2.8056	2.1265	0
11/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	561.0400	974.2000	0.5610	0.9742	0
11/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	1245.5400	843.2400	1.2455	0.8432	150
11/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	700.2900	1160.6900	0.7003	1.1607	0
11/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	1060.4200	705.3600	1.0604	0.7054	300
11/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2267.5200	2983.0600	2.2675	2.9831	400
11/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	245.9800	146.0600	0.2460	0.1461	0
11/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3351.0700	4125.5900	3.3511	4.1256	0
11/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	95.2800	54.3400	0.0953	0.0543	150
11/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	3729.7400	4515.6200	3.7297	4.5156	0
11/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	67.9600	38.3800	0.0680	0.0384	0
11/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8143.5200	8958.5900	8.1435	8.9586	0
11/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.6000	0.2100	0.0006	0.0002	400
11/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	11111.1200	11926.5800	11.1111	11.9266	0
11/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	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
11/04/2025	R035 On 07-August-25			Bond Future	11.2040	11.0453	90.5191	91.3555	24,120
11/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	104.1000	163.5500	0.1041	0.1636	300
11/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	6272.6400	5495.6200	6.2726	5.4956	0
11/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	509.5700	707.2900	0.5096	0.7073	300
11/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3863.4700	3224.7200	3.8635	3.2247	0
11/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2090.2100	2566.6300	2.0902	2.5666	0
11/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1589.0200	1228.9700	1.5890	1.2290	8,500
11/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2212.9100	2703.9200	2.2129	2.7039	0
11/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1504.1400	1158.6800	1.5041	1.1587	300
11/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7337.1700	8112.7700	7.3372	8.1128	0
11/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	189.8500	128.9800	0.1899	0.1290	0
11/04/2025	R035 On 06-November-25			Bond Future	11.3465	11.1797	87.7574	88.6159	0
11/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	170.9900	236.6300	0.1710	0.2366	2,000
11/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7956.8700	7164.0600	7.9569	7.1641	0
11/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	264.6500	357.6800	0.2647	0.3577	300
11/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	7081.3600	6315.9400	7.0814	6.3159	0
11/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	561.3200	725.9600	0.5613	0.7260	2,000
11/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5534.3500	4840.5400	5.5344	4.8405	0
11/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	596.8000	769.1300	0.5968	0.7691	2,000
11/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	5404.6400	4718.5200	5.4046	4.7185	0
11/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	782.9200	993.0200	0.7829	0.9930	300
11/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4825.1800	4176.8300	4.8252	4.1768	0
11/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1424.5900	1741.4300	1.4246	1.7414	2,000
11/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3537.3600	2995.7500	3.5374	2.9958	0
11/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1445.7500	1765.6400	1.4458	1.7656	250
11/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3505.7200	2967.1600	3.5057	2.9672	0
11/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2032.9800	2427.8900	2.0330	2.4279	0
11/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2786.5300	2322.9900	2.7865	2.3230	0
11/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2663.0000	3123.6500	2.6630	3.1237	0
11/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	2237.5100	1839.7100	2.2375	1.8397	2,000
11/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2721.2600	3187.5400	2.7213	3.1875	0
11/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	2194.2700	1802.1000	2.1943	1.8021	250
11/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3398.6600	3923.2300	3.3987	3.9232	0
11/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1765.7500	1431.8700	1.7658	1.4319	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4342.2100	4932.7700	4.3422	4.9328	0
11/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1329.5100	1061.6200	1.3295	1.0616	250
11/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4483.2600	5082.5200	4.4833	5.0825	0
11/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1275.9400	1016.7500	1.2759	1.0168	2,000
11/04/2025	R035 On 05-February-26			Bond Future	11.5022	11.3274	89.4459	90.3229	0
11/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	717.9000	893.3300	0.7179	0.8933	2,000
11/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	6235.8500	5534.2900	6.2359	5.5343	0
11/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1228.8800	1487.5000	1.2289	1.4875	0
11/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4877.5000	4259.1300	4.8775	4.2591	0
11/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1505.5700	1801.2600	1.5056	1.8013	2,000
11/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	4368.6900	3787.3900	4.3687	3.7874	0
11/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	5815.4300	6447.2100	5.8154	6.4472	0
11/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1310.4400	1065.2300	1.3104	1.0652	2,000
11/04/2025	R035 On 07-May-26			Bond Future	11.6585	11.4793	86.6618	87.5381	0
11/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1460.7600	1722.4500	1.4608	1.7225	0
11/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5459.2800	4844.6500	5.4593	4.8447	0
11/04/2025	R038 On 08-May-25			Bond Future	11.6505	11.4845	96.1412	97.2026	9,260
11/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	152.9600	359.9500	0.1530	0.3600	0
11/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	2809.2600	1954.8500	2.8093	1.9549	0
11/04/2025	R038 On 07-August-25			Bond Future	11.7901	11.6163	98.0147	99.1023	0
11/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	700.7600	1003.4700	0.7008	1.0035	0
11/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	4206.7100	3421.8100	4.2067	3.4218	0
11/04/2025	R038 On 06-November-25			Bond Future	11.9419	11.7596	94.4172	95.5321	0
11/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	589.7000	807.8300	0.5897	0.8078	1,770
11/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6699.8600	5803.0400	6.6999	5.8030	0
11/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	976.1900	1287.4300	0.9762	1.2874	0
11/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	5378.4400	4574.7300	5.3784	4.5747	0
11/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4192.6700	4920.1500	4.1927	4.9202	0
11/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1882.4900	1495.0200	1.8825	1.4950	1,770
11/04/2025	R038 On 05-February-26			Bond Future	12.1031	11.9125	96.2331	97.3718	0
11/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1546.9100	1984.3200	1.5469	1.9843	0
11/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5599.0400	4897.8400	5.5990	4.8978	0
11/04/2025	R038 On 07-May-26			Bond Future	12.2721	12.0764	92.5991	93.7405	0
11/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1638.9300	1981.6300	1.6389	1.9816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6889.0600	6090.3400	6.8891	6.0903	0
11/04/2025	R053 On 08-May-25			Bond Future	12.0322	11.8864	98.0816	99.2243	2,612
11/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	4689.2100	5750.1700	4.6892	5.7502	0
11/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	174.8400	93.0900	0.1748	0.0931	0
11/04/2025	R053 On 07-August-25			Bond Future	12.1598	12.0076	99.9928	101.1635	20,000
11/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	7855.0900	8903.5500	7.8551	8.9036	0
11/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	696.3300	574.1600	0.6963	0.5742	0
11/04/2025	R053 On 06-November-25			Bond Future	12.2969	12.1377	96.0551	97.2548	0
11/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	1826.6400	2247.6200	1.8266	2.2476	0
11/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5985.7900	5207.1300	5.9858	5.2071	0
11/04/2025	R053 On 05-February-26			Bond Future	12.4409	12.2749	97.9025	99.1275	0
11/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1396.2500	1799.7900	1.3963	1.7998	0
11/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	8827.5600	8006.1100	8.8276	8.0061	0
11/04/2025	R053 On 07-May-26			Bond Future	12.5903	12.4201	93.9233	95.1523	0
11/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2115.3300	2493.5900	2.1153	2.4936	0
11/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	8967.2400	8116.4300	8.9672	8.1164	0
11/04/2025	R186 On 08-May-25			Bond Future	8.2694	8.2573	107.4008	107.4190	158,022
11/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	340.0100	355.7900	0.3400	0.3558	0
11/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	37.3200	34.8400	0.0373	0.0348	0
11/04/2025	R186 On 07-August-25			Bond Future	8.3438	8.3247	104.1851	104.2097	19,834
11/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1167.3400	1176.8000	1.1673	1.1768	1,983
11/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	49.4200	34.3200	0.0494	0.0343	0
11/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1717.9000	1735.9900	1.7179	1.7360	0
11/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	19.9100	13.4400	0.0199	0.0134	0
11/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2417.2500	2439.2600	2.4173	2.4393	0
11/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	6.9100	4.3600	0.0069	0.0044	1,983
11/04/2025	R186 On 06-November-25			Bond Future	8.4686	8.4384	106.1923	106.2242	447
11/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	143.5700	147.1000	0.1436	0.1471	0
11/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	502.1300	473.8000	0.5021	0.4738	0
11/04/2025	R186 On 05-February-26			Bond Future	8.6774	8.6351	102.9283	102.9631	0
11/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	222.5700	227.4500	0.2226	0.2275	0
11/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	426.7000	396.7200	0.4267	0.3967	0
11/04/2025	R186 On 07-May-26			Bond Future	9.0630	9.0378	104.9105	104.9253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	190.9900	176.6900	0.1910	0.1767	0
11/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	410.4800	381.3500	0.4105	0.3814	0
11/04/2025	R202 On 08-May-25			Bond Future	269.0407	268.0789	269.0407	268.0789	2,157
11/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3269.3200	4231.1100	3.2693	4.2311	0
11/04/2025	R202 On 07-August-25			Bond Future	269.0957	268.1298	269.0957	268.1298	0
11/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	2504.3400	3470.1600	2.5043	3.4702	0
11/04/2025	R202 On 06-November-25			Bond Future	274.3454	273.3784	274.3454	273.3784	0
11/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1294.5800	2261.5600	1.2946	2.2616	0
11/04/2025	R202 On 05-February-26			Bond Future	274.3358	273.3565	274.3358	273.3565	0
11/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	3484.2300	4463.5300	3.4842	4.4635	0
11/04/2025	R202 On 07-May-26			Bond Future	279.6853	278.6337	279.6853	278.6337	0
11/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	2135.3400	1083.7300	2.1353	1.0837	0
11/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R209 On 08-May-25			Bond Future	11.3659	11.2150	69.2239	69.9500	20,513
11/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	2562.8900	3236.6000	2.5629	3.2366	0
11/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	118.7900	66.4300	0.1188	0.0664	0
11/04/2025	R209 On 07-August-25			Bond Future	11.4889	11.3314	70.5729	71.3170	0
11/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	5581.6000	6246.8200	5.5816	6.2468	0
11/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	287.0200	208.0500	0.2870	0.2081	0
11/04/2025	R209 On 06-November-25			Bond Future	11.6229	11.4582	68.7798	69.5430	0
11/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1413.5700	1711.1100	1.4136	1.7111	0
11/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	3062.9700	2597.3400	3.0630	2.5973	0
11/04/2025	R209 On 05-February-26			Bond Future	11.7656	11.5939	70.1030	70.8825	0
11/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	963.8900	1226.2600	0.9639	1.2263	0
11/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4872.6900	4355.5800	4.8727	4.3556	0
11/04/2025	R209 On 07-May-26			Bond Future	11.9149	11.7394	68.3007	69.0813	0
11/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1304.2300	1528.4200	1.3042	1.5284	0
11/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	5173.4300	4616.9600	5.1734	4.6170	0
11/04/2025	R210 On 08-May-25			Bond Future	245.9399	245.9480	245.9399	245.9480	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
11/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	2090.0900	2081.9800	2.0901	2.0820	0
11/04/2025	R210 On 07-August-25			Bond Future	250.7930	250.8153	250.7930	250.8153	0
11/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2353.0000	2375.3000	2.3530	2.3753	0
11/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R210 On 06-November-25			Bond Future	252.2584	252.2976	252.2584	252.2976	0
11/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	118.4200	157.5600	0.1184	0.1576	0
11/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R210 On 05-February-26			Bond Future	257.1721	257.2181	257.1721	257.2181	0
11/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4072.0800	4118.1200	4.0721	4.1181	0
11/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R210 On 07-May-26			Bond Future	258.6929	258.6905	258.6929	258.6905	0
11/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3292.8900	3290.5300	3.2929	3.2905	0
11/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/04/2025	R213 On 08-May-25			Bond Future	9.8203	9.6936	89.1399	89.6495	92,942
11/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	2827.8100	3302.9400	2.8278	3.3029	0
11/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	77.6600	43.1800	0.0777	0.0432	0
11/04/2025	R213 On 07-August-25			Bond Future	9.9238	9.7886	90.8769	91.4016	17
11/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6456.5500	6962.8900	6.4566	6.9629	0
11/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	46.7200	28.3800	0.0467	0.0284	0
11/04/2025	R213 On 06-November-25			Bond Future	10.0488	9.9041	89.0743	89.6149	0
11/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1624.1500	1875.9700	1.6242	1.8760	0
11/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1619.5000	1330.6800	1.6195	1.3307	0
11/04/2025	R213 On 05-February-26			Bond Future	10.1906	10.0364	90.7884	91.3416	0
11/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1353.9600	1551.5200	1.3540	1.5515	0
11/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2435.7900	2080.1700	2.4358	2.0802	0
11/04/2025	R213 On 07-May-26			Bond Future	10.3369	10.1780	88.9829	89.5291	0
11/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1165.3400	1388.0700	1.1653	1.3881	0
11/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	3027.1900	2703.7800	3.0272	2.7038	0
11/04/2025	R214 On 08-May-25			Bond Future	11.8251	11.6744	63.5848	64.3434	17,744
11/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	2875.1100	3580.7100	2.8751	3.5807	0
11/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	104.6200	51.6400	0.1046	0.0516	0
11/04/2025	R214 On 07-August-25			Bond Future	11.9451	11.7883	64.8238	65.6009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5140.9600	5810.7500	5.1410	5.8108	0
11/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	404.1700	296.9000	0.4042	0.2969	0
11/04/2025	R214 On 06-November-25			Bond Future	12.0761	11.9127	62.7729	63.5690	0
11/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1261.9200	1564.2700	1.2619	1.5643	0
11/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3421.3600	2927.5600	3.4214	2.9276	0
11/04/2025	R214 On 05-February-26			Bond Future	12.2163	12.0465	63.9806	64.7936	0
11/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	856.5200	1059.3600	0.8565	1.0594	0
11/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5651.0200	5040.8900	5.6510	5.0409	0
11/04/2025	R214 On 07-May-26			Bond Future	12.3551	12.1816	61.9121	62.7281	0
11/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1376.7600	1634.0000	1.3768	1.6340	0
11/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5408.1600	4849.3700	5.4082	4.8494	0
11/04/2025	R248 On 08-May-25			Bond Future	12.0822	11.9365	76.0507	76.9328	276,640
11/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	3167.4200	3968.1000	3.1674	3.9681	0
11/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	173.2700	91.8900	0.1733	0.0919	0
11/04/2025	R248 On 07-August-25			Bond Future	12.2097	12.0576	77.5326	78.4363	166,125
11/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6048.0100	6815.1900	6.0480	6.8152	0
11/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	549.3700	412.9100	0.5494	0.4129	0
11/04/2025	R248 On 06-November-25			Bond Future	12.3480	12.1892	74.5842	75.5102	0
11/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1197.5900	1575.5800	1.1976	1.5756	0
11/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4855.6000	4307.6600	4.8556	4.3077	0
11/04/2025	R248 On 05-February-26			Bond Future	12.4963	12.3308	76.0190	76.9646	0
11/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	956.5600	1176.1700	0.9566	1.1762	0
11/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	7245.0800	6519.1400	7.2451	6.5191	0
11/04/2025	R248 On 07-May-26			Bond Future	12.6428	12.4734	73.0394	73.9881	260
11/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1538.4900	1890.5300	1.5385	1.8905	0
11/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6979.4200	6382.7500	6.9794	6.3828	0
11/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0