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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	2029 On 08-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
09/05/2025	2029 On 07-August-25			Bond Future	139.0869	138.9676	139.0869	138.9676	5,676
09/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1676.9000	1557.5700	1.6769	1.5576	0
09/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2029 On 06-November-25			Bond Future	140.3659	140.2365	140.3659	140.2365	68
09/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	575.9400	446.4500	0.5759	0.4465	0
09/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2029 On 05-February-26			Bond Future	143.0286	142.8934	143.0286	142.8934	0
09/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2918.5700	2783.4400	2.9186	2.7834	0
09/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2029 On 07-May-26			Bond Future	144.2193	144.0969	144.2193	144.0969	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2399.2800	2276.8700	2.3993	2.2769	0
09/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2029 On 06-August-26			Bond Future	146.8792	146.8792	146.8792	146.8792	0
09/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2779.1900	2779.1900	2.7792	2.7792	0
09/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2030 On 08-May-25			Bond Future	9.9300	9.9300	95.0976	95.0976	0
09/05/2025	2030 On 07-August-25			Bond Future	8.8939	8.9141	97.0183	96.9466	113,032
09/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	610.1400	569.2800	0.6101	0.5693	300
09/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1229.8900	1260.7000	1.2299	1.2607	0
09/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1620.8200	1554.8800	1.6208	1.5549	300
09/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	471.8500	477.5800	0.4719	0.4776	0
09/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3307.3300	3233.4100	3.3073	3.2334	0
09/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	121.7500	119.5000	0.1218	0.1195	300
09/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5452.0400	5382.6100	5.4520	5.3826	1,054
09/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	18.0500	20.2900	0.0181	0.0203	0
09/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7489.1300	7417.7600	7.4891	7.4178	0
09/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.4300	1.7300	0.0014	0.0017	0
09/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10662.5400	10590.8700	10.6625	10.5909	0
09/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,054
09/05/2025	2030 On 06-November-25			Bond Future	8.9640	8.9872	98.8913	98.8128	0
09/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	837.2200	812.2300	0.8372	0.8122	300
09/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1666.5900	1720.1200	1.6666	1.7201	0
09/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1754.8800	1711.9500	1.7549	1.7120	300
09/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	893.7300	929.3200	0.8937	0.9293	0
09/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2503.1100	2452.0200	2.5031	2.4520	0
09/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	578.8900	606.3200	0.5789	0.6063	0
09/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3953.9800	3890.0400	3.9540	3.8900	0
09/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	268.4800	283.0600	0.2685	0.2831	300
09/05/2025	2030 On 05-February-26			Bond Future	9.0631	9.0888	96.7352	96.6529	0
09/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2321.0700	2280.5100	2.3211	2.2805	0
09/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	964.7600	1006.4800	0.9648	1.0065	0
09/05/2025	2030 On 07-May-26			Bond Future	9.1974	9.2214	98.5077	98.4350	0
09/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2016.6900	1978.4100	2.0167	1.9784	0
09/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1436.5300	1470.8900	1.4365	1.4709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	2030 On 06-August-26			Bond Future	9.3659	9.3659	96.2894	96.2894	0
09/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1527.8400	1529.7300	1.5278	1.5297	0
09/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1942.1600	1944.0500	1.9422	1.9441	0
09/05/2025	2032 On 08-May-25			Bond Future	10.9100	10.9100	88.3048	88.3048	0
09/05/2025	2032 On 07-August-25			Bond Future	9.7361	9.7566	95.8616	95.7674	123,521
09/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	615.1200	569.9900	0.6151	0.5700	300
09/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2172.8600	2221.9300	2.1729	2.2219	0
09/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1718.7000	1638.8300	1.7187	1.6388	300
09/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	970.5900	984.9200	0.9706	0.9849	0
09/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4066.0500	3969.4900	4.0661	3.9695	0
09/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	251.1100	248.7500	0.2511	0.2488	300
09/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9733.8800	9640.3500	9.7339	9.6404	0
09/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	3.6200	4.2900	0.0036	0.0043	0
09/05/2025	2032 On 06-November-25			Bond Future	9.8346	9.8574	93.5507	93.4495	0
09/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	886.0100	870.4600	0.8860	0.8705	300
09/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2842.0200	2927.6700	2.8420	2.9277	0
09/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1917.9100	1882.9800	1.9179	1.8830	300
09/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1628.1300	1694.4000	1.6281	1.6944	0
09/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3409.1300	3355.0000	3.4091	3.3550	0
09/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	854.3000	901.3700	0.8543	0.9014	0
09/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5000.8900	4930.7300	5.0009	4.9307	0
09/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	458.6800	489.7200	0.4587	0.4897	300
09/05/2025	2032 On 05-February-26			Bond Future	9.9557	9.9802	95.3020	95.1967	0
09/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2633.5900	2590.0400	2.6336	2.5900	0
09/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1762.0100	1823.7300	1.7620	1.8237	0
09/05/2025	2032 On 07-May-26			Bond Future	10.0950	10.1184	92.8892	92.7927	0
09/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2512.1300	2423.3400	2.5121	2.4233	0
09/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2326.4000	2334.1300	2.3264	2.3341	0
09/05/2025	2032 On 06-August-26			Bond Future	10.2555	10.2555	94.5766	94.5766	0
09/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2295.1200	2297.9200	2.2951	2.2979	0
09/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2835.9200	2838.7200	2.8359	2.8387	0
09/05/2025	2033 On 08-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
09/05/2025	2033 On 07-August-25			Bond Future	129.6516	129.8603	129.6516	129.8603	1,648

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09/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1001.6300	1210.2500	1.0016	1.2103	0
09/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2033 On 06-November-25			Bond Future	130.6461	130.8515	130.6461	130.8515	5,288
09/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2493.8700	2288.5100	2.4939	2.2885	0
09/05/2025	2033 On 05-February-26			Bond Future	133.1244	133.3307	133.1244	133.3307	0
09/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	244.4100	450.7400	0.2444	0.4507	0
09/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2033 On 07-May-26			Bond Future	134.0287	134.2530	134.0287	134.2530	0
09/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	1131.2900	907.0200	1.1313	0.9070	0
09/05/2025	2033 On 06-August-26			Bond Future	136.5006	136.5006	136.5006	136.5006	0
09/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2250.5800	2250.5800	2.2506	2.2506	0
09/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2037 On 08-May-25			Bond Future	12.2500	12.2500	79.3518	79.3518	0
09/05/2025	2037 On 07-August-25			Bond Future	11.2346	11.2817	82.8794	82.6176	145,441
09/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	134.2400	109.1000	0.1342	0.1091	2,541
09/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5330.8900	5567.5300	5.3309	5.5675	0
09/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	246.6900	202.5300	0.2467	0.2025	300
09/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4481.1800	4698.8000	4.4812	4.6988	0
09/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	293.6600	242.8500	0.2937	0.2429	2,341
09/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4230.4700	4441.4400	4.2305	4.4414	0
09/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	393.7700	330.0900	0.3938	0.3301	200
09/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3798.3100	3996.4100	3.7983	3.9964	0
09/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1024.1600	900.9900	1.0242	0.9010	300
09/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2344.4700	2483.0800	2.3445	2.4831	0
09/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1192.4600	1057.8100	1.1925	1.0578	0
09/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2115.6800	2242.8100	2.1157	2.2428	2,541
09/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2240.6800	2056.1700	2.2407	2.0562	0
09/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1217.3300	1294.6000	1.2173	1.2946	2,541
09/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2345.0300	2156.9500	2.3450	2.1570	7,500
09/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1157.7900	1231.4900	1.1578	1.2315	7,500
09/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3776.2700	3554.4300	3.7763	3.5544	0
09/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	605.2600	645.2000	0.6053	0.6452	2,541

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09/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3817.9300	3595.4900	3.8179	3.5955	0
09/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	594.2500	633.5900	0.5943	0.6336	300
09/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5298.5000	5058.6900	5.2985	5.0587	0
09/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	313.0700	335.0400	0.3131	0.3350	2,541
09/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9156.3500	8907.7300	9.1564	8.9077	0
09/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	49.5100	62.6700	0.0495	0.0627	0
09/05/2025	2037 On 06-November-25			Bond Future	11.3568	11.4066	84.4794	84.2078	0
09/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	514.2900	493.6200	0.5143	0.4936	300
09/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5381.4100	5632.3000	5.3814	5.6323	0
09/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1367.4500	1307.5200	1.3675	1.3075	300
09/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3347.0900	3558.7200	3.3471	3.5587	0
09/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3173.0400	3050.2600	3.1730	3.0503	0
09/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1700.3500	1849.1300	1.7004	1.8491	0
09/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5148.4200	4976.8900	5.1484	4.9769	0
09/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	922.8300	1022.8600	0.9228	1.0229	300
09/05/2025	2037 On 05-February-26			Bond Future	11.4978	11.5501	81.8025	81.5239	0
09/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	967.4100	887.3400	0.9674	0.8873	1,930
09/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5672.2800	5870.8300	5.6723	5.8708	0
09/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1406.1400	1293.2300	1.4061	1.2932	1,970
09/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4685.4500	4851.1600	4.6855	4.8512	0
09/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2073.0300	1924.2000	2.0730	1.9242	0
09/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3684.1900	3813.9800	3.6842	3.8140	0
09/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2487.9200	2322.0800	2.4879	2.3221	0
09/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3227.9000	3340.6800	3.2279	3.3407	1,930
09/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2597.4400	2427.8300	2.5974	2.4278	1,030
09/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3121.6000	3230.6100	3.1216	3.2306	0
09/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4009.7800	3800.6900	4.0098	3.8007	0
09/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2107.6000	2177.1300	2.1076	2.1771	1,930
09/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5450.6200	5218.3800	5.4506	5.2184	0
09/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1469.3400	1515.7200	1.4693	1.5157	1,970
09/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7199.1000	6949.1900	7.1991	6.9492	0
09/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	974.6900	1003.4000	0.9747	1.0034	1,030
09/05/2025	2037 On 07-May-26			Bond Future	11.6565	11.7092	83.3002	83.0260	0
09/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2406.2100	2316.6800	2.4062	2.3167	0

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09/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4187.8600	4372.6000	4.1879	4.3726	0
09/05/2025	2037 On 06-August-26			Bond Future	11.8339	11.8339	80.5535	80.5535	0
09/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3304.2000	3308.1600	3.3042	3.3082	0
09/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3937.6400	3941.6000	3.9376	3.9416	0
09/05/2025	2038 On 08-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
09/05/2025	2038 On 07-August-25			Bond Future	138.7262	138.8525	138.7262	138.8525	2,397
09/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	833.8400	707.5100	0.8338	0.7075	0
09/05/2025	2038 On 06-November-25			Bond Future	141.4381	141.5592	141.4381	141.5592	440
09/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2441.9300	2320.8200	2.4419	2.3208	0
09/05/2025	2038 On 05-February-26			Bond Future	141.9459	142.0652	141.9459	142.0652	0
09/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1254.1300	1134.7600	1.2541	1.1348	0
09/05/2025	2038 On 07-May-26			Bond Future	144.5832	144.7208	144.5832	144.7208	0
09/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	53.2300	190.8400	0.0532	0.1908	0
09/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2038 On 06-August-26			Bond Future	145.0330	145.0330	145.0330	145.0330	0
09/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	312.9700	312.9700	0.3130	0.3130	0
09/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2040 On 08-May-25			Bond Future	12.6300	12.6300	78.4995	78.4995	0
09/05/2025	2040 On 07-August-25			Bond Future	11.6650	11.7486	81.8702	81.3760	64,188
09/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	158.6800	113.8700	0.1587	0.1139	400
09/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5546.9300	5996.3200	5.5469	5.9963	0
09/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	330.9500	244.6500	0.3310	0.2447	250
09/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4427.2800	4835.1800	4.4273	4.8352	0
09/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	456.4800	345.5700	0.4565	0.3456	250
09/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3917.5000	4300.7900	3.9175	4.3008	0
09/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1017.1900	820.0900	1.0172	0.8201	400
09/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2613.8000	2910.9000	2.6138	2.9109	0
09/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1864.3600	1580.0100	1.8644	1.5800	0
09/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1656.9900	1866.8400	1.6570	1.8668	0
09/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2959.5400	2605.0400	2.9595	2.6050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1006.3600	1146.0600	1.0064	1.1461	400
09/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4685.9200	4266.7900	4.6859	4.2668	0
09/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	491.7000	566.7700	0.4917	0.5668	0
09/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5616.6800	5176.3700	5.6167	5.1764	0
09/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	337.7100	391.6000	0.3377	0.3916	0
09/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8934.6800	8457.6900	8.9347	8.4577	0
09/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	86.7000	103.9100	0.0867	0.1039	0
09/05/2025	2040 On 06-November-25			Bond Future	11.7923	11.8800	83.4508	82.9423	292
09/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2613.5000	2391.4200	2.6135	2.3914	0
09/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2336.2800	2622.6600	2.3363	2.6227	0
09/05/2025	2040 On 05-February-26			Bond Future	11.9375	12.0290	80.5040	79.9841	0
09/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1851.8800	1628.0700	1.8519	1.6281	0
09/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4468.3100	4764.4100	4.4683	4.7644	0
09/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2732.9100	2443.7500	2.7329	2.4438	475
09/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3407.8600	3638.6100	3.4079	3.6386	0
09/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7903.4400	7453.3700	7.9034	7.4534	0
09/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1006.1800	1076.0200	1.0062	1.0760	475
09/05/2025	2040 On 07-May-26			Bond Future	12.0986	12.1922	81.9774	81.4573	0
09/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2365.6200	2179.2000	2.3656	2.1792	0
09/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4814.2900	5147.9600	4.8143	5.1480	0
09/05/2025	2040 On 06-August-26			Bond Future	12.2773	12.2773	78.9556	78.9556	0
09/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3767.3300	3771.7200	3.7673	3.7717	0
09/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4245.5700	4249.9600	4.2456	4.2500	0
09/05/2025	2044 On 08-May-25			Bond Future	12.7200	12.7200	74.3248	74.3248	0
09/05/2025	2044 On 07-August-25			Bond Future	11.9089	11.9873	76.8847	76.4175	41,547
09/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	22.9400	18.6400	0.0229	0.0186	9,000
09/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8342.7900	8805.6600	8.3428	8.8057	0
09/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	406.7400	345.5300	0.4067	0.3455	9,000
09/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4197.5100	4603.4700	4.1975	4.6035	0
09/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1594.6900	1411.1200	1.5947	1.4111	0
09/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1948.6300	2232.2300	1.9486	2.2322	9,000
09/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2817.5900	2549.9500	2.8176	2.5500	0
09/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1106.1400	1305.6700	1.1061	1.3057	5,600
09/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7985.6400	7559.4800	7.9856	7.5595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	138.9300	179.9400	0.1389	0.1799	0
09/05/2025	2044 On 06-November-25			Bond Future	12.0348	12.1169	78.3690	77.8884	72,188
09/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2033.0500	1854.7200	2.0331	1.8547	0
09/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2952.8400	3255.1100	2.9528	3.2551	0
09/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3054.0400	2817.4300	3.0540	2.8174	0
09/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2092.2600	2336.2500	2.0923	2.3363	5,600
09/05/2025	2044 On 05-February-26			Bond Future	12.1775	12.2631	75.4522	74.9608	0
09/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1505.7300	1379.7800	1.5057	1.3798	0
09/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5206.2100	5571.6600	5.2062	5.5717	0
09/05/2025	2044 On 07-May-26			Bond Future	12.3345	12.4220	76.8331	76.3414	0
09/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2162.5600	1987.0800	2.1626	1.9871	0
09/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5281.2500	5597.4800	5.2813	5.5975	0
09/05/2025	2044 On 06-August-26			Bond Future	12.5078	12.5078	73.8428	73.8428	0
09/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3840.1500	3844.6300	3.8402	3.8446	0
09/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4326.9000	4331.3800	4.3269	4.3314	0
09/05/2025	2046 On 08-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
09/05/2025	2046 On 07-August-25			Bond Future	119.7155	120.0506	119.7155	120.0506	11,914
09/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1025.5400	1360.5900	1.0255	1.3606	0
09/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2046 On 06-November-25			Bond Future	119.7930	120.1278	119.7930	120.1278	7,518
09/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5616.9900	5282.2500	5.6170	5.2823	0
09/05/2025	2046 On 05-February-26			Bond Future	122.0648	122.4031	122.0648	122.4031	0
09/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	414.7900	753.0700	0.4148	0.7531	0
09/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2046 On 07-May-26			Bond Future	122.0258	122.3831	122.0258	122.3831	0
09/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2924.1700	2566.9000	2.9242	2.5669	0
09/05/2025	2046 On 06-August-26			Bond Future	124.2745	124.2745	124.2745	124.2745	0
09/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	1894.4800	1894.4800	1.8945	1.8945	0
09/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2050 On 08-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
09/05/2025	2050 On 07-August-25			Bond Future	118.6372	118.8173	118.6372	118.8173	10,256

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1252.8400	1072.7300	1.2528	1.0727	0
09/05/2025	2050 On 06-November-25			Bond Future	120.9564	121.1335	120.9564	121.1335	5,780
09/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3463.6200	3286.5500	3.4636	3.2866	0
09/05/2025	2050 On 05-February-26			Bond Future	120.8279	121.0049	120.8279	121.0049	0
09/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1992.1100	1815.0700	1.9921	1.8151	0
09/05/2025	2050 On 07-May-26			Bond Future	123.0727	123.2667	123.0727	123.2667	0
09/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	997.2600	803.3100	0.9973	0.8033	0
09/05/2025	2050 On 06-August-26			Bond Future	122.8731	122.8731	122.8731	122.8731	0
09/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	396.8900	396.8900	0.3969	0.3969	0
09/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
09/05/2025	AL37 On 07-August-25			Index Future	1131.3550	1130.3950	1131.3550	1,130.3950	0
09/05/2025	AL37 On 06-November-25			Index Future	1153.2020	1152.1620	1153.2020	1,152.1620	0
09/05/2025	AL37 On 05-February-26			Index Future	1174.8180	1173.7320	1174.8180	1,173.7320	0
09/05/2025	AL37 On 07-May-26			Index Future	1196.4090	1195.4340	1196.4090	1,195.4340	0
09/05/2025	AL37 On 06-August-26			Index Future	1218.0000	1218.0000	1218.0000	1,218.0000	0
09/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
09/05/2025	AL7T On 07-August-25			Index Future	1290.5190	1286.9730	1290.5190	1,286.9730	0
09/05/2025	AL7T On 06-November-25			Index Future	1315.4400	1311.7560	1315.4400	1,311.7560	0
09/05/2025	AL7T On 05-February-26			Index Future	1340.0970	1336.3140	1340.0970	1,336.3140	0
09/05/2025	AL7T On 07-May-26			Index Future	1364.7250	1361.0210	1364.7250	1,361.0210	0
09/05/2025	AL7T On 06-August-26			Index Future	1389.3540	1389.3540	1389.3540	1,389.3540	0
09/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
09/05/2025	ALBI On 07-August-25			Index Future	1122.6890	1119.5340	1122.6890	1,119.5340	77

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	ALBI On 06-November-25			Index Future	1144.3680	1141.0920	1144.3680	1,141.0920	0
09/05/2025	ALBI On 05-February-26			Index Future	1165.8180	1162.4550	1165.8180	1,162.4550	0
09/05/2025	ALBI On 07-May-26			Index Future	1187.2440	1183.9480	1187.2440	1,183.9480	0
09/05/2025	ALBI On 06-August-26			Index Future	1208.6700	1208.6700	1208.6700	1,208.6700	0
09/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C333 On 15-September-33			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
09/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	ES33 On 08-May-25			Bond Future	12.7300	12.7300	74.7720	74.7720	0
09/05/2025	ES33 On 07-August-25			Bond Future	11.4236	11.4710	82.6729	82.4611	0
09/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8868.2700	8656.5200	8.8683	8.6565	0
09/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES33 On 06-November-25			Bond Future	11.5811	11.6317	80.4929	80.2725	0
09/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1842.7000	1622.2700	1.8427	1.6223	0
09/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES33 On 05-February-26			Bond Future	11.7653	11.8188	82.0184	81.7920	0
09/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1177.0600	1403.5200	1.1771	1.4035	0
09/05/2025	ES33 On 07-May-26			Bond Future	11.9637	12.0177	79.7451	79.5235	0
09/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1135.4800	1357.0100	1.1355	1.3570	0
09/05/2025	ES33 On 06-August-26			Bond Future	12.1844	12.1844	81.2109	81.2109	0
09/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	657.7600	657.7600	0.6578	0.6578	0
09/05/2025	ES42 On 08-May-25			Bond Future	13.2500	13.2500	68.6309	68.6309	0
09/05/2025	ES42 On 07-August-25			Bond Future	12.1099	12.1882	76.8749	76.4349	0
09/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8602.7700	8162.7400	8.6028	8.1627	0
09/05/2025	ES42 On 07-August-25	13.79	Put	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
09/05/2025	ES42 On 06-November-25			Bond Future	12.2482	12.3304	74.1123	73.6594	0
09/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	778.3800	325.5400	0.7784	0.3255	0
09/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES42 On 05-February-26			Bond Future	12.4002	12.4860	75.5158	75.0526	0
09/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3083.9400	3547.1100	3.0839	3.5471	0
09/05/2025	ES42 On 07-May-26			Bond Future	12.5669	12.6547	72.6520	72.1887	0
09/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1989.4500	2452.7300	1.9895	2.4527	0
09/05/2025	ES42 On 06-August-26			Bond Future	12.7439	12.7439	73.9846	73.9846	0
09/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	489.7300	489.7300	0.4897	0.4897	0
09/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0
09/05/2025	GOVI On 07-August-25			GOVI	1127.3590	1124.3520	1127.3590	1,124.3520	654
09/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1163590.0000	1133520.0000	116.3590	113.3520	0
09/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	GOVI On 06-November-25			GOVI	1149.1290	1146.0030	1149.1290	1,146.0030	0
09/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	371290.0000	340030.0000	37.1290	34.0030	0
09/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	GOVI On 05-February-26			GOVI	1170.6680	1167.4580	1170.6680	1,167.4580	0
09/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	206680.0000	174580.0000	20.6680	17.4580	0
09/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	GOVI On 07-May-26			GOVI	1192.1830	1189.0440	1192.1830	1,189.0440	0
09/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	151830.0000	120440.0000	15.1830	12.0440	0
09/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	GOVI On 06-August-26			GOVI	1213.6980	1213.6980	1213.6980	1,213.6980	0
09/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	246980.0000	246980.0000	24.6980	24.6980	0
09/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
09/05/2025	IGOV On 07-August-25			Index Future	381.0310	381.4250	381.0310	381.4250	713
09/05/2025	IGOV On 06-November-25			Index Future	388.4810	388.8610	388.4810	388.8610	8
09/05/2025	IGOV On 05-February-26			Index Future	395.8520	396.2310	395.8520	396.2310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	IGOV On 07-May-26			Index Future	403.2150	403.6450	403.2150	403.6450	0
09/05/2025	IGOV On 06-August-26			Index Future	410.5790	410.5790	410.5790	410.5790	0
09/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/05/2025	R033 On 08-May-25			Bond Future	10.3300	10.3300	99.4019	99.4019	0
09/05/2025	R033 On 07-August-25			Bond Future	9.8720	9.8926	104.3130	104.2039	6,781
09/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2998.0600	2889.8100	2.9981	2.8898	0
09/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	607.7200	608.5400	0.6077	0.6085	0
09/05/2025	R033 On 06-November-25			Bond Future	9.9708	9.9935	101.2824	101.1656	0
09/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3096.6800	3045.5200	3.0967	3.0455	0
09/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1269.6800	1335.3800	1.2697	1.3354	0
09/05/2025	R033 On 05-February-26			Bond Future	10.0903	10.1146	103.1782	103.0568	0
09/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3622.3400	3570.4900	3.6223	3.5705	0
09/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1653.9600	1723.4800	1.6540	1.7235	0
09/05/2025	R033 On 07-May-26			Bond Future	10.2264	10.2497	100.0257	99.9137	0
09/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3190.2500	3106.5100	3.1903	3.1065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2452.7700	2481.0800	2.4528	2.4811	0
09/05/2025	R033 On 06-August-26			Bond Future	10.3810	10.3810	101.8417	101.8417	0
09/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2689.0300	2692.3000	2.6890	2.6923	0
09/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3301.5700	3304.8400	3.3016	3.3048	0
09/05/2025	R035 On 08-May-25			Bond Future	11.7800	11.7800	85.1271	85.1271	0
09/05/2025	R035 On 07-August-25			Bond Future	10.6163	10.6580	93.6729	93.4442	70,137
09/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	415.3100	388.7100	0.4153	0.3887	300
09/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3430.0300	3632.1200	3.4300	3.6321	0
09/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1445.4300	1363.6400	1.4454	1.3636	300
09/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1645.5100	1792.4100	1.6455	1.7924	0
09/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4101.4300	3935.5000	4.1014	3.9355	0
09/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	446.4200	509.1800	0.4464	0.5092	17,500
09/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4274.9400	4105.5000	4.2749	4.1055	0
09/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	412.3500	471.6000	0.4124	0.4716	300
09/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10319.5900	10095.8700	10.3196	10.0959	0
09/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	18.4500	23.4200	0.0185	0.0234	0
09/05/2025	R035 On 06-November-25			Bond Future	10.7324	10.7768	90.9761	90.7378	10,082
09/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	522.1400	507.7600	0.5221	0.5078	2,000
09/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5089.4000	5313.2500	5.0894	5.3133	0
09/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	753.4900	730.6200	0.7535	0.7306	300
09/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4351.5800	4566.9400	4.3516	4.5669	0
09/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1380.7600	1333.2300	1.3808	1.3332	2,000
09/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3135.1700	3325.8700	3.1352	3.3259	0
09/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1449.2500	1399.2800	1.4493	1.3993	2,000
09/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3038.4700	3226.7300	3.0385	3.2267	0
09/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1794.5600	1732.6800	1.7946	1.7327	300
09/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2618.2000	2794.5500	2.6182	2.7946	0
09/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2857.7900	2763.1400	2.8578	2.7631	2,000
09/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1751.9400	1895.5200	1.7519	1.8955	0
09/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2890.7000	2795.1400	2.8907	2.7951	250
09/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1732.0500	1874.7200	1.7321	1.8747	0
09/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3757.6300	3639.5100	3.7576	3.6395	0
09/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1292.5600	1412.6700	1.2926	1.4127	0
09/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4623.1200	4486.0200	4.6231	4.4860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	979.0100	1080.1400	0.9790	1.0801	2,000
09/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4701.1300	4562.4300	4.7011	4.5624	0
09/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	955.5200	1055.0500	0.9555	1.0551	250
09/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5579.8500	5424.8800	5.5799	5.4249	0
09/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	728.3200	811.5800	0.7283	0.8116	300
09/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6744.3900	6571.5800	6.7444	6.5716	0
09/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	513.0700	578.4900	0.5131	0.5785	250
09/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6913.7500	6738.7400	6.9138	6.7387	0
09/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	487.8100	551.0300	0.4878	0.5510	2,000
09/05/2025	R035 On 05-February-26			Bond Future	10.8691	10.9159	92.6794	92.4346	0
09/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1645.1300	1533.3600	1.6451	1.5334	2,000
09/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3929.5700	4062.6100	3.9296	4.0626	0
09/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2509.5700	2364.1100	2.5096	2.3641	0
09/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2924.6800	3024.0300	2.9247	3.0240	0
09/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2937.5200	2778.9400	2.9375	2.7789	2,000
09/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2567.1300	2653.3600	2.5671	2.6534	0
09/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8349.5700	8159.6700	8.3496	8.1597	0
09/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	611.0700	665.9800	0.6111	0.6660	2,000
09/05/2025	R035 On 07-May-26			Bond Future	11.0132	11.0601	89.8741	89.6351	0
09/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2670.0000	2608.1400	2.6700	2.6081	0
09/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3456.2000	3633.3500	3.4562	3.6334	0
09/05/2025	R035 On 06-August-26			Bond Future	11.1752	11.1752	91.5069	91.5069	0
09/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3162.7800	3166.5600	3.1628	3.1666	0
09/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3736.6300	3740.4100	3.7366	3.7404	0
09/05/2025	R038 On 08-May-25			Bond Future	11.2400	11.2400	98.7975	98.7975	0
09/05/2025	R038 On 07-August-25			Bond Future	11.2773	11.3244	101.2771	100.9707	6,301
09/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1681.7200	1572.4500	1.6817	1.5725	0
09/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1925.2400	2122.3800	1.9252	2.1224	0
09/05/2025	R038 On 06-November-25			Bond Future	11.4067	11.4567	97.7466	97.4287	0
09/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1371.6300	1248.9300	1.3716	1.2489	1,770
09/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4152.3800	4347.5500	4.1524	4.3476	0
09/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2085.0100	1918.0600	2.0850	1.9181	0
09/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3157.8500	3308.7700	3.1579	3.3088	0
09/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6538.0200	6261.1900	6.5380	6.2612	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	898.4300	939.4700	0.8984	0.9395	1,770
09/05/2025	R038 On 05-February-26			Bond Future	11.5531	11.6056	99.5758	99.2497	0
09/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2840.3400	2743.2700	2.8403	2.7433	0
09/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3549.8400	3778.8700	3.5498	3.7789	0
09/05/2025	R038 On 07-May-26			Bond Future	11.7131	11.7659	95.9154	95.5944	0
09/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2833.0600	2654.4600	2.8331	2.6545	0
09/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4766.9100	4909.2500	4.7669	4.9093	0
09/05/2025	R038 On 06-August-26			Bond Future	11.8875	11.8875	97.6556	97.6556	0
09/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3837.6500	3842.2400	3.8377	3.8422	0
09/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4538.9200	4543.5100	4.5389	4.5435	0
09/05/2025	R053 On 08-May-25			Bond Future	12.6400	12.6400	93.5672	93.5672	0
09/05/2025	R053 On 07-August-25			Bond Future	11.7912	11.8642	102.8736	102.2903	22,570
09/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10264.0400	9738.1500	10.2640	9.7382	0
09/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	224.5100	281.9400	0.2245	0.2819	0
09/05/2025	R053 On 06-November-25			Bond Future	11.9130	11.9897	98.9956	98.3953	0
09/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2754.1200	2534.6700	2.7541	2.5347	0
09/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3972.8500	4353.6300	3.9729	4.3536	0
09/05/2025	R053 On 05-February-26			Bond Future	12.0482	12.1283	100.8480	100.2342	0
09/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2200.7500	2035.2600	2.2008	2.0353	0
09/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6686.5100	7134.8200	6.6865	7.1348	0
09/05/2025	R053 On 07-May-26			Bond Future	12.1937	12.2755	96.8335	96.2198	0
09/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2989.7400	2768.7700	2.9897	2.7688	0
09/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6931.3600	7324.1700	6.9314	7.3242	0
09/05/2025	R053 On 06-August-26			Bond Future	12.3504	12.3504	98.5898	98.5898	0
09/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5212.7700	5218.7800	5.2128	5.2188	0
09/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5734.2400	5740.2500	5.7342	5.7403	0
09/05/2025	R186 On 08-May-25			Bond Future	8.4800	8.4800	107.0830	107.0830	0
09/05/2025	R186 On 07-August-25			Bond Future	8.0561	8.0269	104.5559	104.5937	180,617
09/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1498.7900	1536.1000	1.4988	1.5361	1,983
09/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	10.1200	9.6200	0.0101	0.0096	0
09/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2071.7800	2109.4900	2.0718	2.1095	0
09/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3.0400	2.9400	0.0030	0.0029	0
09/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2781.5500	2819.3500	2.7816	2.8194	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.4600	0.4500	0.0005	0.0005	1,983
09/05/2025	R186 On 06-November-25			Bond Future	8.1076	8.0768	106.5747	106.6074	447
09/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	319.4700	343.3900	0.3195	0.3434	0
09/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	295.7200	286.9300	0.2957	0.2869	0
09/05/2025	R186 On 05-February-26			Bond Future	8.2706	8.2333	103.2643	103.2952	0
09/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	412.2300	419.9600	0.4122	0.4200	0
09/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	280.3500	257.1800	0.2804	0.2572	0
09/05/2025	R186 On 07-May-26			Bond Future	8.6446	8.5712	105.1568	105.2001	0
09/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	316.0200	338.0100	0.3160	0.3380	0
09/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	289.2400	267.9000	0.2892	0.2679	0
09/05/2025	R186 On 06-August-26			Bond Future	9.5511	9.5511	101.7617	101.7617	0
09/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	71.3700	71.5500	0.0714	0.0716	0
09/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	418.9900	419.1700	0.4190	0.4192	0
09/05/2025	R202 On 08-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
09/05/2025	R202 On 07-August-25			Bond Future	268.9102	268.6756	268.9102	268.6756	1,405
09/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2689.8400	2924.3600	2.6898	2.9244	0
09/05/2025	R202 On 06-November-25			Bond Future	274.1673	273.9134	274.1673	273.9134	460
09/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1472.7500	1726.6300	1.4728	1.7266	0
09/05/2025	R202 On 05-February-26			Bond Future	274.0124	273.7459	274.0124	273.7459	0
09/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3807.6300	4074.1100	3.8076	4.0741	0
09/05/2025	R202 On 07-May-26			Bond Future	279.1043	278.8637	279.1043	278.8637	0
09/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1554.2800	1313.7200	1.5543	1.3137	0
09/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R202 On 06-August-26			Bond Future	278.7928	278.7928	278.7928	278.7928	0
09/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	67.2000	67.2000	0.0672	0.0672	0
09/05/2025	R209 On 08-May-25			Bond Future	11.8900	11.8900	66.7798	66.7798	0
09/05/2025	R209 On 07-August-25			Bond Future	10.9564	11.0033	73.1326	72.9024	10,899
09/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7898.3400	7679.4600	7.8983	7.6795	0
09/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	44.0500	55.3700	0.0441	0.0554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R209 On 06-November-25			Bond Future	11.0691	11.1186	71.3918	71.1532	6,367
09/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2598.2300	2495.4600	2.5982	2.4955	0
09/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1635.7000	1771.5100	1.6357	1.7715	0
09/05/2025	R209 On 05-February-26			Bond Future	11.1976	11.2494	72.7282	72.4835	0
09/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1898.5100	1762.8500	1.8985	1.7629	0
09/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3182.1300	3291.1700	3.1821	3.2912	0
09/05/2025	R209 On 07-May-26			Bond Future	11.3384	11.3904	70.9101	70.6690	0
09/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2250.9600	2167.5200	2.2510	2.1675	0
09/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3510.6900	3668.3500	3.5107	3.6684	0
09/05/2025	R209 On 06-August-26			Bond Future	11.4928	11.4928	72.1983	72.1983	0
09/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3006.8100	3010.3600	3.0068	3.0104	0
09/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3475.0400	3478.5900	3.4750	3.4786	0
09/05/2025	R210 On 08-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
09/05/2025	R210 On 07-August-25			Bond Future	251.7617	252.2134	251.7617	252.2134	967
09/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3321.6900	3773.3800	3.3217	3.7734	0
09/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R210 On 06-November-25			Bond Future	253.2533	253.6995	253.2533	253.6995	300
09/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1113.2900	1559.4700	1.1133	1.5595	0
09/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R210 On 05-February-26			Bond Future	258.0568	258.5058	258.0568	258.5058	0
09/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4956.8400	5405.7800	4.9568	5.4058	0
09/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R210 On 07-May-26			Bond Future	259.3560	259.8404	259.3560	259.8404	0
09/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3955.9800	4440.3600	3.9560	4.4404	0
09/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R210 On 06-August-26			Bond Future	264.1378	264.1378	264.1378	264.1378	0
09/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4297.8100	4297.8100	4.2978	4.2978	0
09/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2025	R213 On 08-May-25			Bond Future	10.5200	10.5200	86.3898	86.3898	0
09/05/2025	R213 On 07-August-25			Bond Future	9.3326	9.3529	93.2004	93.1193	14,899
09/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8735.2800	8654.6600	8.7353	8.6547	0
09/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1.9300	2.4000	0.0019	0.0024	0
09/05/2025	R213 On 06-November-25			Bond Future	9.4219	9.4447	91.4464	91.3586	77,222

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3063.7600	2976.8000	3.0638	2.9768	0
09/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	687.0000	687.8000	0.6870	0.6878	0
09/05/2025	R213 On 05-February-26			Bond Future	9.5377	9.5625	93.1590	93.0675	0
09/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2531.6200	2487.6200	2.5316	2.4876	0
09/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1242.8700	1290.3600	1.2429	1.2904	0
09/05/2025	R213 On 07-May-26			Bond Future	9.6666	9.6900	91.3150	91.2321	0
09/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2248.1800	2220.2600	2.2482	2.2203	0
09/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1777.9800	1832.8800	1.7780	1.8329	0
09/05/2025	R213 On 06-August-26			Bond Future	9.8202	9.8202	92.9756	92.9756	0
09/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1933.6900	1936.0500	1.9337	1.9361	0
09/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2374.2600	2376.6200	2.3743	2.3766	0
09/05/2025	R214 On 08-May-25			Bond Future	12.4000	12.4000	60.8143	60.8143	0
09/05/2025	R214 On 07-August-25			Bond Future	11.5075	11.5854	67.0285	66.6275	8,472
09/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7044.4100	6658.4600	7.0444	6.6585	0
09/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	102.9200	117.9600	0.1029	0.1180	0
09/05/2025	R214 On 06-November-25			Bond Future	11.6222	11.7036	65.0229	64.6105	31,342
09/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2167.8100	1991.5800	2.1678	1.9916	0
09/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2077.2400	2313.3800	2.0772	2.3134	0
09/05/2025	R214 On 05-February-26			Bond Future	11.7523	11.8370	66.2403	65.8188	0
09/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1486.8100	1309.1500	1.4868	1.3092	0
09/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4021.6400	4265.5200	4.0216	4.2655	0
09/05/2025	R214 On 07-May-26			Bond Future	11.8863	11.9725	64.1556	63.7336	0
09/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2174.0800	2009.5200	2.1741	2.0095	0
09/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3961.9300	4219.3500	3.9619	4.2194	0
09/05/2025	R214 On 06-August-26			Bond Future	12.0330	12.0330	65.3210	65.3210	0
09/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3298.1100	3301.9000	3.2981	3.3019	0
09/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3602.8900	3606.6800	3.6029	3.6067	0
09/05/2025	R248 On 08-May-25			Bond Future	12.6000	12.6000	73.0565	73.0565	0
09/05/2025	R248 On 07-August-25			Bond Future	11.8725	11.9507	79.5629	79.0835	211,228
09/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7699.1300	7267.4000	7.6991	7.2674	0
09/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	170.2000	217.9500	0.1702	0.2180	0
09/05/2025	R248 On 06-November-25			Bond Future	11.9972	12.0792	76.6570	76.1640	18,439
09/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1854.7200	1691.1400	1.8547	1.6911	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3439.9100	3769.3900	3.4399	3.7694	0
09/05/2025	R248 On 05-February-26			Bond Future	12.1381	12.2236	78.0920	77.5879	0
09/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1391.3000	1274.6400	1.3913	1.2746	0
09/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5606.7900	5994.2200	5.6068	5.9942	0
09/05/2025	R248 On 07-May-26			Bond Future	12.2826	12.3700	75.0821	74.5774	260
09/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2197.0400	1948.2600	2.1970	1.9483	0
09/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5595.2400	5851.1700	5.5952	5.8512	0
09/05/2025	R248 On 06-August-26			Bond Future	12.4408	12.4408	76.4452	76.4452	0
09/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	3958.1000	3962.6600	3.9581	3.9627	0
09/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4362.1000	4366.6600	4.3621	4.3667	0
09/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0