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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	2029 On 07-August-25			Bond Future	138.4038	138.2727	138.4038	138.2727	5,425
10/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	993.8000	862.6500	0.9938	0.8627	0
10/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2029 On 06-November-25			Bond Future	139.5844	139.4508	139.5844	139.4508	0
10/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	205.5900	339.2400	0.2056	0.3392	0
10/06/2025	2029 On 05-February-26			Bond Future	142.1996	142.0631	142.1996	142.0631	0
10/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2089.6400	1953.0900	2.0896	1.9531	0
10/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2029 On 07-May-26			Bond Future	143.3592	143.2197	143.3592	143.2197	0
10/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1539.2100	1399.6800	1.5392	1.3997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2029 On 06-August-26			Bond Future	145.9661	145.8235	145.9661	145.8235	0
10/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1866.0900	1723.4800	1.8661	1.7235	0
10/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2030 On 07-August-25			Bond Future	8.6479	8.7011	97.8963	97.7058	122,742
10/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	849.9200	753.1500	0.8499	0.7532	300
10/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	591.6000	685.3600	0.5916	0.6854	0
10/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2172.7900	2016.1700	2.1728	2.0162	300
10/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	145.7500	179.6600	0.1458	0.1797	0
10/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4084.5500	3900.7400	4.0846	3.9007	0
10/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	20.9000	27.6200	0.0209	0.0276	300
10/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6313.9700	6124.2400	6.3140	6.1242	1,054
10/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1.9100	2.7100	0.0019	0.0027	0
10/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8365.8300	8175.3300	8.3658	8.1753	0
10/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
10/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11540.6000	11350.0700	11.5406	11.3501	0
10/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
10/06/2025	2030 On 06-November-25			Bond Future	8.7188	8.7757	99.7249	99.5305	0
10/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1104.2100	1012.2500	1.1042	1.0123	300
10/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1100.0400	1202.4100	1.1000	1.2024	0
10/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2200.9100	2065.7000	2.2009	2.0657	300
10/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	506.2200	565.3400	0.5062	0.5653	0
10/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3053.6900	2898.1100	3.0537	2.8981	0
10/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	295.9300	334.6800	0.2959	0.3347	0
10/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4634.2900	4457.5000	4.6343	4.4575	0
10/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	115.2500	132.7900	0.1153	0.1328	300
10/06/2025	2030 On 05-February-26			Bond Future	8.8066	8.8679	97.5614	97.3632	0
10/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2825.8000	2686.0800	2.8258	2.6861	0
10/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	643.2600	701.7100	0.6433	0.7017	0
10/06/2025	2030 On 07-May-26			Bond Future	8.9251	8.9913	99.3351	99.1330	0
10/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2463.3800	2338.2900	2.4634	2.3383	0
10/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1055.7600	1132.7500	1.0558	1.1328	0
10/06/2025	2030 On 06-August-26			Bond Future	9.0787	9.1508	97.1070	96.9009	0
10/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1922.9300	1814.3400	1.9229	1.8143	0

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10/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1519.6400	1617.1700	1.5196	1.6172	0
10/06/2025	2032 On 07-August-25			Bond Future	9.3611	9.4241	97.6019	97.3067	124,948
10/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1144.5300	1002.7700	1.1445	1.0028	300
10/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	961.9600	1115.4200	0.9620	1.1154	0
10/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2795.2700	2567.4200	2.7953	2.5674	300
10/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	306.8500	374.2200	0.3069	0.3742	0
10/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5605.7500	5325.7200	5.6058	5.3257	0
10/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	50.5000	65.6900	0.0505	0.0657	300
10/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11470.7400	11175.6200	11.4707	11.1756	0
10/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.1700	0.2700	0.0002	0.0003	0
10/06/2025	2032 On 06-November-25			Bond Future	9.4532	9.5196	95.2645	94.9636	0
10/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1475.1800	1339.2800	1.4752	1.3393	300
10/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1717.4100	1882.4300	1.7174	1.8824	0
10/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2862.6300	2663.5300	2.8626	2.6635	300
10/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	859.0700	960.8900	0.8591	0.9609	0
10/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4658.0600	4411.8700	4.6581	4.4119	0
10/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	389.4500	444.1800	0.3895	0.4442	0
10/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6439.0700	6167.2000	6.4391	6.1672	0
10/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	183.0800	212.1300	0.1831	0.2121	300
10/06/2025	2032 On 05-February-26			Bond Future	9.5585	9.6285	97.0261	96.7194	0
10/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3672.9700	3466.4000	3.6730	3.4664	0
10/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1077.2600	1177.4600	1.0773	1.1775	0
10/06/2025	2032 On 07-May-26			Bond Future	9.6788	9.7528	94.6311	94.3185	0
10/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3447.8600	3254.4000	3.4479	3.2544	0
10/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1520.2700	1639.4500	1.5203	1.6395	0
10/06/2025	2032 On 06-August-26			Bond Future	9.8207	9.8991	96.3265	96.0079	0
10/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3245.3800	3064.4500	3.2454	3.0645	0
10/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2036.3200	2173.9700	2.0363	2.1740	0
10/06/2025	2033 On 07-August-25			Bond Future	130.6034	130.7309	130.6034	130.7309	1,648
10/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1953.3700	2080.8800	1.9534	2.0809	0
10/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2033 On 06-November-25			Bond Future	131.5360	131.6657	131.5360	131.6657	5,288
10/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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10/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1604.0400	1474.2600	1.6040	1.4743	0
10/06/2025	2033 On 05-February-26			Bond Future	134.0005	134.1324	134.0005	134.1324	0
10/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1120.5100	1252.3500	1.1205	1.2524	0
10/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2033 On 07-May-26			Bond Future	134.9069	135.0405	134.9069	135.0405	0
10/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	253.1200	119.5100	0.2531	0.1195	0
10/06/2025	2033 On 06-August-26			Bond Future	137.3601	137.4957	137.3601	137.4957	0
10/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3110.1100	3245.6900	3.1101	3.2457	0
10/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2037 On 07-August-25			Bond Future	10.6585	10.7111	86.1748	85.8664	139,306
10/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	534.6500	461.6900	0.5347	0.4617	2,541
10/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2435.8500	2671.3300	2.4359	2.6713	0
10/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	872.8200	767.5700	0.8728	0.7676	300
10/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1811.8600	2015.0500	1.8119	2.0151	0
10/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1000.4400	884.4700	1.0004	0.8845	2,341
10/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1641.8000	1834.2700	1.6418	1.8343	0
10/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1255.9700	1120.4000	1.2560	1.1204	200
10/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1365.0600	1537.9300	1.3651	1.5379	0
10/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2574.2400	2365.7500	2.5742	2.3658	300
10/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	599.1000	699.0500	0.5991	0.6991	0
10/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2875.5200	2655.1400	2.8755	2.6551	0
10/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	503.2900	591.3500	0.5033	0.5914	2,541
10/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4517.6400	4252.2100	4.5176	4.2522	0
10/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	198.8400	241.8500	0.1988	0.2419	2,541
10/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4665.6500	4397.4400	4.6657	4.3974	7,500
10/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	182.9600	223.1900	0.1830	0.2232	7,500
10/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6528.5100	6236.5100	6.5285	6.2365	0
10/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	62.0500	78.4900	0.0621	0.0785	2,541
10/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6579.3400	6286.9300	6.5793	6.2869	0
10/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	60.2100	76.2400	0.0602	0.0762	300
10/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8301.9900	8000.0400	8.3020	8.0000	0
10/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	21.1100	27.6000	0.0211	0.0276	2,541
10/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12403.0200	12094.9100	12.4030	12.0949	0

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10/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.7300	1.0600	0.0007	0.0011	0
10/06/2025	2037 On 06-November-25			Bond Future	10.7676	10.8223	87.7843	87.4699	0
10/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1394.7300	1281.1200	1.3947	1.2811	300
10/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2956.9000	3157.7200	2.9569	3.1577	0
10/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2921.8300	2741.5300	2.9218	2.7415	300
10/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1596.5200	1730.6500	1.5965	1.7307	0
10/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5458.7100	5214.4300	5.4587	5.2144	0
10/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	681.0700	751.2200	0.6811	0.7512	0
10/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7850.6900	7573.8600	7.8507	7.5739	0
10/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	320.1500	357.7500	0.3202	0.3578	300
10/06/2025	2037 On 05-February-26			Bond Future	10.8880	10.9450	85.1493	84.8289	0
10/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2013.9600	1883.3500	2.0140	1.8834	1,930
10/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3372.0100	3561.8300	3.3720	3.5618	0
10/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2727.1800	2569.2300	2.7272	2.5692	1,970
10/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2659.6700	2822.1500	2.6597	2.8222	0
10/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3715.7700	3527.2200	3.7158	3.5272	0
10/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1980.1100	2111.9900	1.9801	2.1120	0
10/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4293.1400	4089.7100	4.2931	4.0897	0
10/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1686.3000	1803.3000	1.6863	1.8033	1,930
10/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4442.1700	4235.2200	4.4422	4.2352	1,030
10/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1619.5100	1732.9900	1.6195	1.7330	0
10/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6259.6000	6017.4300	6.2596	6.0174	0
10/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1010.6000	1088.8600	1.0106	1.0889	1,930
10/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7987.5200	7722.0500	7.9875	7.7221	0
10/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	659.4200	714.3800	0.6594	0.7144	1,970
10/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9980.0300	9696.0500	9.9800	9.6961	0
10/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	408.8000	445.2500	0.4088	0.4453	1,030
10/06/2025	2037 On 07-May-26			Bond Future	11.0235	11.0828	86.6968	86.3702	0
10/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2999.7900	2844.5700	2.9998	2.8446	142
10/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3406.9400	3578.2700	3.4069	3.5783	0
10/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4152.6700	3965.2800	4.1527	3.9653	0
10/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2537.7800	2676.9400	2.5378	2.6769	0
10/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8193.9300	7936.3900	8.1939	7.9364	0
10/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1044.8000	1113.8100	1.0448	1.1138	142

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10/06/2025	2037 On 06-August-26			Bond Future	11.1772	11.2391	83.9905	83.6578	0
10/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5284.9900	5078.6100	5.2850	5.0786	0
10/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2481.4100	2607.7700	2.4814	2.6078	0
10/06/2025	2038 On 07-August-25			Bond Future	139.0395	139.1761	139.0395	139.1761	2,397
10/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	520.4900	383.8900	0.5205	0.3839	0
10/06/2025	2038 On 06-November-25			Bond Future	141.6706	141.8096	141.6706	141.8096	440
10/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2209.4200	2070.4300	2.2094	2.0704	0
10/06/2025	2038 On 05-February-26			Bond Future	142.1576	142.2985	142.1576	142.2985	0
10/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1042.3700	901.4900	1.0424	0.9015	0
10/06/2025	2038 On 07-May-26			Bond Future	144.7775	144.9203	144.7775	144.9203	0
10/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	247.4700	390.3400	0.2475	0.3903	0
10/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2038 On 06-August-26			Bond Future	145.2041	145.3525	145.2041	145.3525	0
10/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	484.1200	632.5300	0.4841	0.6325	0
10/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2040 On 07-August-25			Bond Future	11.0565	11.0834	85.6069	85.4360	57,022
10/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	736.7600	692.8600	0.7368	0.6929	400
10/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2388.3600	2515.3700	2.3884	2.5154	0
10/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	982.6900	927.8900	0.9827	0.9279	680
10/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1984.7500	2100.8600	1.9848	2.1009	0
10/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1271.7900	1205.5200	1.2718	1.2055	0
10/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1631.4700	1736.1100	1.6315	1.7361	0
10/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1602.9900	1525.0600	1.6030	1.5251	0
10/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1327.3600	1420.3400	1.3274	1.4203	0
10/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1973.0900	1883.6600	1.9731	1.8837	0
10/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1069.1300	1150.6100	1.0691	1.1506	680
10/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2814.7500	2704.0100	2.8148	2.7040	400
10/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	674.7100	734.8800	0.6747	0.7349	0
10/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3277.2700	3157.1300	3.2773	3.1571	0
10/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	529.3000	580.0700	0.5293	0.5801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4262.7300	4126.8200	4.2627	4.1268	0
10/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	318.7100	353.7100	0.3187	0.3537	0
10/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5831.3000	5679.0200	5.8313	5.6790	0
10/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	141.4700	160.1000	0.1415	0.1601	400
10/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7975.7800	7812.1300	7.9758	7.8121	0
10/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	44.9100	52.1700	0.0449	0.0522	0
10/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9040.4800	8873.9700	9.0405	8.8740	0
10/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	24.8600	29.2600	0.0249	0.0293	0
10/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12586.2500	12415.7500	12.5863	12.4158	0
10/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1.6200	2.0300	0.0016	0.0020	0
10/06/2025	2040 On 06-November-25			Bond Future	11.1696	11.1976	87.2057	87.0315	1,568
10/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4977.4900	4853.3600	4.9775	4.8534	0
10/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	945.3000	995.3900	0.9453	0.9954	0
10/06/2025	2040 On 05-February-26			Bond Future	11.2935	11.3226	84.3095	84.1318	0
10/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3657.1800	3561.1600	3.6572	3.5612	0
10/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2468.1000	2549.7600	2.4681	2.5498	0
10/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4919.7100	4806.8100	4.9197	4.8068	475
10/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1789.1500	1853.9300	1.7892	1.8539	0
10/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11108.3000	10950.5300	11.1083	10.9505	0
10/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	405.5300	425.4400	0.4055	0.4254	475
10/06/2025	2040 On 07-May-26			Bond Future	11.4308	11.4611	85.8414	85.6602	0
10/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1541.5000	1490.3800	1.5415	1.4904	1,460
10/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6095.6200	6225.7300	6.0956	6.2257	0
10/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2542.7100	2470.2500	2.5427	2.4703	820
10/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4436.3400	4545.1100	4.4363	4.5451	0
10/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4277.7700	4177.9200	4.2778	4.1779	0
10/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2862.4700	2943.8500	2.8625	2.9439	0
10/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4455.0300	4352.8600	4.4550	4.3529	0
10/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2748.3500	2827.4100	2.7484	2.8274	1,460
10/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5614.2900	5498.7300	5.6143	5.4987	0
10/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2134.9200	2200.5900	2.1349	2.2006	820
10/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6364.7700	6241.8500	6.3648	6.2419	0
10/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1827.0600	1885.3700	1.8271	1.8854	1,460
10/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7636.1600	7502.6500	7.6362	7.5027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1416.1300	1463.8500	1.4161	1.4639	820
10/06/2025	2040 On 06-August-26			Bond Future	11.5850	11.6166	82.8689	82.6841	0
10/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6069.5500	5953.9500	6.0696	5.9540	0
10/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2634.5100	2703.7300	2.6345	2.7037	0
10/06/2025	2044 On 07-August-25			Bond Future	11.3315	11.3584	80.4722	80.2988	40,909
10/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	120.4100	110.8000	0.1204	0.1108	9,000
10/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4852.7900	5016.5200	4.8528	5.0165	0
10/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1335.1400	1264.7300	1.3351	1.2647	9,000
10/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1538.4400	1641.3700	1.5384	1.6414	0
10/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3656.4300	3526.9400	3.6564	3.5269	0
10/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	422.9000	466.7500	0.4229	0.4668	9,000
10/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5465.1200	5313.2400	5.4651	5.3132	0
10/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	166.2000	187.6600	0.1662	0.1877	5,600
10/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11439.6000	11267.4400	11.4396	11.2674	0
10/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5.4200	6.6000	0.0054	0.0066	0
10/06/2025	2044 On 06-November-25			Bond Future	11.4444	11.4723	81.9751	81.7984	71,579
10/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4035.9400	3923.8600	4.0359	3.9239	0
10/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1349.5500	1414.2400	1.3496	1.4142	0
10/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4552.1900	4433.0100	4.5522	4.4330	0
10/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1151.3700	1208.9600	1.1514	1.2090	5,800
10/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5449.2800	5319.5700	5.4493	5.3196	0
10/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	881.3200	928.3800	0.8813	0.9284	5,600
10/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5679.2600	5547.1700	5.6793	5.5472	0
10/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	824.0400	868.7200	0.8240	0.8687	5,800
10/06/2025	2044 On 05-February-26			Bond Future	11.5673	11.5963	79.1074	78.9271	0
10/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3039.5500	2953.5700	3.0396	2.9536	0
10/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3084.8600	3179.1100	3.0849	3.1791	0
10/06/2025	2044 On 07-May-26			Bond Future	11.7023	11.7324	80.5446	80.3608	0
10/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3896.7200	3802.0600	3.8967	3.8021	0
10/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3303.8400	3392.9700	3.3038	3.3930	0
10/06/2025	2044 On 06-August-26			Bond Future	11.8529	11.8843	77.6023	77.4150	0
10/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5976.7100	5860.3100	5.9767	5.8603	0
10/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2703.9600	2774.9300	2.7040	2.7749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	2046 On 07-August-25			Bond Future	119.5259	119.5180	119.5259	119.5180	12,424
10/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	835.8600	827.9600	0.8359	0.8280	0
10/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2046 On 06-November-25			Bond Future	119.5274	119.5192	119.5274	119.5192	7,518
10/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5882.6500	5890.7800	5.8827	5.8908	0
10/06/2025	2046 On 05-February-26			Bond Future	121.7665	121.7580	121.7665	121.7580	0
10/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	116.4700	107.9500	0.1165	0.1080	0
10/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2046 On 07-May-26			Bond Future	121.7134	121.7044	121.7134	121.7044	0
10/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3236.6000	3245.6000	3.2366	3.2456	0
10/06/2025	2046 On 06-August-26			Bond Future	123.9252	123.9154	123.9252	123.9154	0
10/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1545.2300	1535.4000	1.5452	1.5354	0
10/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2050 On 07-August-25			Bond Future	118.4695	117.9724	118.4695	117.9724	10,256
10/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1420.5000	1917.5800	1.4205	1.9176	0
10/06/2025	2050 On 06-November-25			Bond Future	120.7114	120.2047	120.7114	120.2047	4,109
10/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3708.6400	4215.2800	3.7086	4.2153	0
10/06/2025	2050 On 05-February-26			Bond Future	120.5582	120.0416	120.5582	120.0416	0
10/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2261.8000	2778.3600	2.2618	2.7784	0
10/06/2025	2050 On 07-May-26			Bond Future	122.7799	122.2532	122.7799	122.2532	0
10/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1290.0700	1816.7700	1.2901	1.8168	0
10/06/2025	2050 On 06-August-26			Bond Future	122.5548	122.0210	122.5548	122.0210	0
10/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	715.2200	1248.9800	0.7152	1.2490	0
10/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	AL37 On 07-August-25			Index Future	1146.2580		1143.4580	1146.2580	1,143.4580	0
10/06/2025	AL37 On 06-November-25			Index Future	1167.6770		1164.8220	1167.6770	1,164.8220	0
10/06/2025	AL37 On 05-February-26			Index Future	1189.2900		1186.3800	1189.2900	1,186.3800	0
10/06/2025	AL37 On 07-May-26			Index Future	1210.9620		1207.9950	1210.9620	1,207.9950	0
10/06/2025	AL37 On 06-August-26			Index Future	1232.5050		1229.4820	1232.5050	1,229.4820	0
10/06/2025	AL7T On 07-August-25			Index Future	1380.0750		1374.8170	1380.0750	1,374.8170	0
10/06/2025	AL7T On 06-November-25			Index Future	1405.8630		1400.5030	1405.8630	1,400.5030	0
10/06/2025	AL7T On 05-February-26			Index Future	1431.8850		1426.4230	1431.8850	1,426.4230	0
10/06/2025	AL7T On 07-May-26			Index Future	1457.9770		1452.4110	1457.9770	1,452.4110	0
10/06/2025	AL7T On 06-August-26			Index Future	1483.9150		1478.2450	1483.9150	1,478.2450	0
10/06/2025	ALBI On 07-August-25			Index Future	1175.3730		1172.5150	1175.3730	1,172.5150	77
10/06/2025	ALBI On 06-November-25			Index Future	1197.3360		1194.4220	1197.3360	1,194.4220	0
10/06/2025	ALBI On 05-February-26			Index Future	1219.4990		1216.5270	1219.4990	1,216.5270	0
10/06/2025	ALBI On 07-May-26			Index Future	1241.7210		1238.6910	1241.7210	1,238.6910	0
10/06/2025	ALBI On 06-August-26			Index Future	1263.8120		1260.7240	1263.8120	1,260.7240	0
10/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
10/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/06/2025	C186 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	ES33 On 07-August-25			Bond Future	10.8203	10.8887	85.4359	85.1165	0
10/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11631.3400	11311.8600	11.6313	11.3119	0
10/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES33 On 06-November-25			Bond Future	10.9609	11.0326	83.2581	82.9324	0
10/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4607.8300	4282.1400	4.6078	4.2821	0
10/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES33 On 05-February-26			Bond Future	11.1191	11.1943	84.8173	84.4852	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1621.7900	1289.7600	1.6218	1.2898	0
10/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES33 On 07-May-26			Bond Future	11.2885	11.3674	82.5844	82.2460	0
10/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1703.8200	1365.4100	1.7038	1.3654	0
10/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES33 On 06-August-26			Bond Future	11.4795	11.5624	84.0822	83.7373	0
10/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2213.5400	1868.6600	2.2135	1.8687	0
10/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES42 On 07-August-25			Bond Future	11.5432	11.5906	80.1846	79.8988	0
10/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11912.4000	11626.6700	11.9124	11.6267	0
10/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES42 On 06-November-25			Bond Future	11.6681	11.7174	77.4370	77.1457	0
10/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4103.0800	3811.7600	4.1031	3.8118	0
10/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES42 On 05-February-26			Bond Future	11.8006	11.8518	78.8865	78.5895	0
10/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	286.7600	0.0000	0.2868	0.0000	0
10/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	10.2400	0.0000	0.0102	0
10/06/2025	ES42 On 07-May-26			Bond Future	11.9451	11.9983	76.0742	75.7715	0
10/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1432.7800	1130.0800	1.4328	1.1301	0
10/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	ES42 On 06-August-26			Bond Future	12.1001	12.1555	77.4516	77.1431	0
10/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2977.2500	2668.7300	2.9773	2.6687	0
10/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	GOVI On 07-August-25			GOVI	1157.1060	1154.3730	1157.1060	1,154.3730	610
10/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1461060.0000	1433730.0000	146.1060	143.3730	0
10/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	GOVI On 06-November-25			GOVI	1178.7280	1175.9420	1178.7280	1,175.9420	0
10/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	667280.0000	639420.0000	66.7280	63.9420	0
10/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	GOVI On 05-February-26			GOVI	1200.5460	1197.7050	1200.5460	1,197.7050	0
10/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	505460.0000	477050.0000	50.5460	47.7050	0
10/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	GOVI On 07-May-26			GOVI	1222.4220	1219.5260	1222.4220	1,219.5260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	454220.0000	425260.0000	45.4220	42.5260	0
10/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	GOVI On 06-August-26			GOVI	1244.1700	1241.2180	1244.1700	1,241.2180	0
10/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	551700.0000	522180.0000	55.1700	52.2180	0
10/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/06/2025	IGOV On 07-August-25			Index Future	381.0330	380.9660	381.0330	380.9660	746
10/06/2025	IGOV On 06-November-25			Index Future	388.2460	388.1770	388.2460	388.1770	8
10/06/2025	IGOV On 05-February-26			Index Future	395.5230	395.4520	395.5230	395.4520	0
10/06/2025	IGOV On 07-May-26			Index Future	402.8200	402.7460	402.8200	402.7460	0
10/06/2025	IGOV On 06-August-26			Index Future	410.0740	409.9980	410.0740	409.9980	0
10/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/06/2025	R033 On 07-August-25			Bond Future	9.5536	9.6165	106.0192	105.6789	7,026
10/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4282.2400	3988.9200	4.2822	3.9889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	185.6600	232.6200	0.1857	0.2326	0
10/06/2025	R033 On 06-November-25			Bond Future	9.6491	9.7152	102.9565	102.6097	0
10/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4171.6900	3913.0600	4.1717	3.9131	0
10/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	670.6600	758.8500	0.6707	0.7589	0
10/06/2025	R033 On 05-February-26			Bond Future	9.7567	9.8262	104.8602	104.5067	0
10/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4707.9500	4456.6900	4.7080	4.4567	0
10/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1057.5300	1159.8000	1.0575	1.1598	0
10/06/2025	R033 On 07-May-26			Bond Future	9.8783	9.9516	101.7238	101.3635	0
10/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4197.6700	3971.5900	4.1977	3.9716	0
10/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1762.0800	1896.3000	1.7621	1.8963	0
10/06/2025	R033 On 06-August-26			Bond Future	10.0193	10.0965	103.5455	103.1783	0
10/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3593.9500	3391.0400	3.5940	3.3910	0
10/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2502.7500	2667.0100	2.5028	2.6670	0
10/06/2025	R035 On 07-August-25			Bond Future	10.1341	10.2020	96.3775	95.9900	86,387
10/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1140.6400	979.1500	1.1406	0.9792	300
10/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1450.7600	1676.7300	1.4508	1.6767	0
10/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2234.5500	1990.8600	2.2346	1.9909	0
10/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	729.9600	873.7300	0.7300	0.8737	50
10/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2982.6400	2700.7100	2.9826	2.7007	300
10/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	478.1200	583.6500	0.4781	0.5837	0
10/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4458.9900	4127.6500	4.4590	4.1277	0
10/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	212.9800	269.1000	0.2130	0.2691	8,500
10/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6431.1700	6066.3900	6.4312	6.0664	0
10/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	71.5600	94.2400	0.0716	0.0942	17,500
10/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6631.1600	6264.3100	6.6312	6.2643	0
10/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	63.9700	84.5800	0.0640	0.0846	300
10/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13006.1100	12618.8700	13.0061	12.6189	0
10/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.3700	0.5900	0.0004	0.0006	0
10/06/2025	R035 On 06-November-25			Bond Future	10.2399	10.3108	93.6745	93.2796	10,086
10/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	865.2000	758.7300	0.8652	0.7587	250
10/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3542.2700	3830.7100	3.5423	3.8307	0
10/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1147.1300	1016.8000	1.1471	1.0168	2,000
10/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3015.9600	3280.5400	3.0160	3.2805	0
10/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1556.9600	1396.5000	1.5570	1.3965	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2456.6200	2691.0700	2.4566	2.6911	0
10/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1746.7400	1573.8100	1.7467	1.5738	0
10/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2251.1900	2473.1700	2.2512	2.4732	250
10/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2549.1800	2331.3400	2.5492	2.3313	2,000
10/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1605.1600	1782.2300	1.6052	1.7822	0
10/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2651.0100	2428.2300	2.6510	2.4282	2,000
10/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1541.8000	1713.9300	1.5418	1.7139	0
10/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2859.5900	2627.1400	2.8596	2.6271	0
10/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1421.2200	1583.6800	1.4212	1.5837	250
10/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3148.7000	2903.8300	3.1487	2.9038	300
10/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1273.9100	1423.9500	1.2739	1.4240	0
10/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3525.0700	3265.5000	3.5251	3.2655	0
10/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1108.6900	1244.0300	1.1087	1.2440	8,500
10/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4569.5800	4276.3800	4.5696	4.2764	2,000
10/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	765.3000	867.0100	0.7653	0.8670	0
10/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4611.4500	4317.0900	4.6115	4.3171	250
10/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	754.3700	854.9200	0.7544	0.8549	0
10/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5684.8500	5364.6600	5.6849	5.3647	0
10/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	521.3500	596.0700	0.5214	0.5961	0
10/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6710.8500	6371.9700	6.7109	6.3720	0
10/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	368.3100	424.3400	0.3683	0.4243	2,000
10/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6801.4000	6461.1200	6.8014	6.4611	0
10/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	357.3600	411.9900	0.3574	0.4120	250
10/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7805.1300	7451.2500	7.8051	7.4513	0
10/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	255.1700	296.2000	0.2552	0.2962	300
10/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9095.4700	8728.7800	9.0955	8.7288	0
10/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	165.7200	193.9400	0.1657	0.1939	250
10/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9280.1300	8911.9500	9.2801	8.9120	0
10/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	155.7600	182.4900	0.1558	0.1825	2,000
10/06/2025	R035 On 05-February-26			Bond Future	10.3584	10.4325	95.4069	95.0045	0
10/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2829.5800	2622.3400	2.8296	2.6223	2,000
10/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2386.5000	2581.6600	2.3865	2.5817	0
10/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3995.6900	3744.7900	3.9957	3.7448	0
10/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1683.2800	1834.7800	1.6833	1.8348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4541.9500	4274.3600	4.5420	4.2744	2,000
10/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1444.0400	1578.8500	1.4440	1.5789	0
10/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4766.9900	4493.0900	4.7670	4.4931	0
10/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1357.4600	1485.9600	1.3575	1.4860	0
10/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10714.7100	10344.3800	10.7147	10.3444	0
10/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	248.6900	280.7600	0.2487	0.2808	2,000
10/06/2025	R035 On 07-May-26			Bond Future	10.4823	10.5597	92.6388	92.2288	0
10/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4215.3500	3971.4300	4.2154	3.9714	0
10/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2236.8400	2402.9600	2.2368	2.4030	0
10/06/2025	R035 On 06-August-26			Bond Future	10.6240	10.7050	94.2989	93.8811	0
10/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4682.0100	4431.3100	4.6820	4.4313	0
10/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2463.8900	2630.9800	2.4639	2.6310	0
10/06/2025	R038 On 07-August-25			Bond Future	10.7128	10.7756	105.0626	104.6308	6,513
10/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3953.3700	3616.7300	3.9534	3.6167	0
10/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	411.3800	506.5900	0.4114	0.5066	0
10/06/2025	R038 On 06-November-25			Bond Future	10.8288	10.8942	101.5408	101.1006	0
10/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3027.8100	2788.3600	3.0278	2.7884	1,770
10/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2014.4000	2215.1000	2.0144	2.2151	0
10/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4144.9700	3860.8800	4.1450	3.8609	0
10/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1423.6500	1579.7100	1.4237	1.5797	0
10/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9734.3400	9338.1400	9.7343	9.3381	0
10/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	300.5900	344.5400	0.3006	0.3445	1,770
10/06/2025	R038 On 05-February-26			Bond Future	10.9545	11.0227	103.4181	102.9696	0
10/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5024.7300	4736.9900	5.0247	4.7370	0
10/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1891.8700	2052.7000	1.8919	2.0527	0
10/06/2025	R038 On 07-May-26			Bond Future	11.0911	11.1622	99.8139	99.3569	0
10/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4842.7200	4578.0300	4.8427	4.5780	0
10/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2878.0200	3070.3400	2.8780	3.0703	0
10/06/2025	R038 On 06-August-26			Bond Future	11.2423	11.3165	101.6006	101.1350	0
10/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6101.9800	5813.1400	6.1020	5.8131	0
10/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2858.3000	3035.0600	2.8583	3.0351	0
10/06/2025	R053 On 07-August-25			Bond Future	11.1980	11.2299	107.8500	107.5711	22,800
10/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15024.6800	14747.8600	15.0247	14.7479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	8.7400	10.8500	0.0087	0.0109	0
10/06/2025	R053 On 06-November-25			Bond Future	11.3053	11.3384	104.0019	103.7177	0
10/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5574.1100	5390.2200	5.5741	5.3902	0
10/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1786.4800	1886.8500	1.7865	1.8869	0
10/06/2025	R053 On 05-February-26			Bond Future	11.4198	11.4541	105.9247	105.6349	0
10/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4477.7500	4330.9100	4.4778	4.3309	0
10/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3886.8500	4029.7500	3.8869	4.0298	0
10/06/2025	R053 On 07-May-26			Bond Future	11.5420	11.5778	101.9889	101.6935	0
10/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5494.0500	5336.3000	5.4941	5.3363	0
10/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4280.3000	4417.9900	4.2803	4.4180	0
10/06/2025	R053 On 06-August-26			Bond Future	11.6753	11.7125	103.8141	103.5130	0
10/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8372.4200	8182.7900	8.3724	8.1828	0
10/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3669.6200	3781.1100	3.6696	3.7811	0
10/06/2025	R186 On 07-August-25			Bond Future	7.8840	7.9017	104.7787	104.7557	179,920
10/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1712.3200	1689.5700	1.7123	1.6896	1,983
10/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.8800	1.0700	0.0009	0.0011	0
10/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2291.6500	2268.7500	2.2917	2.2688	0
10/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.1400	0.1800	0.0001	0.0002	0
10/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3003.8600	2980.9200	3.0039	2.9809	0
10/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
10/06/2025	R186 On 06-November-25			Bond Future	7.9558	7.9779	106.7361	106.7126	7,266
10/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	363.1700	349.7300	0.3632	0.3497	0
10/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	177.9600	188.0800	0.1780	0.1881	0
10/06/2025	R186 On 05-February-26			Bond Future	8.1002	8.1294	103.4056	103.3813	0
10/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	470.3000	455.6100	0.4703	0.4556	0
10/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	197.1000	206.6800	0.1971	0.2067	0
10/06/2025	R186 On 07-May-26			Bond Future	8.4255	8.4679	105.2861	105.2611	0
10/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	360.8700	346.6600	0.3609	0.3467	0
10/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	204.7100	215.5500	0.2047	0.2156	0
10/06/2025	R186 On 06-August-26			Bond Future	9.2490	9.3221	101.8685	101.8426	0
10/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	87.5100	80.1700	0.0875	0.0802	0
10/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	328.3400	346.8600	0.3283	0.3469	0
10/06/2025	R202 On 07-August-25			Bond Future	268.7258	269.3820	268.7258	269.3820	573

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2874.2000	2217.9900	2.8742	2.2180	0
10/06/2025	R202 On 06-November-25			Bond Future	273.8115	274.4795	273.8115	274.4795	460
10/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1828.5400	1160.5000	1.8285	1.1605	0
10/06/2025	R202 On 05-February-26			Bond Future	273.6011	274.2811	273.6011	274.2811	0
10/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4218.9300	3538.8800	4.2189	3.5389	0
10/06/2025	R202 On 07-May-26			Bond Future	278.6438	279.3355	278.6438	279.3355	0
10/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1093.8100	1785.5100	1.0938	1.7855	0
10/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R202 On 06-August-26			Bond Future	278.2781	278.9854	278.2781	278.9854	0
10/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	125.3700	0.0000	0.1254	0
10/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	581.9300	0.0000	0.5819	0.0000	0
10/06/2025	R209 On 07-August-25			Bond Future	10.3980	10.4657	75.9556	75.6056	11,125
10/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10677.9600	10328.3700	10.6780	10.3284	0
10/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.6500	1.0300	0.0007	0.0010	0
10/06/2025	R209 On 06-November-25			Bond Future	10.4987	10.5690	74.2224	73.8658	6,367
10/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4475.9300	4206.4200	4.4759	4.2064	0
10/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	682.7200	769.8800	0.6827	0.7699	0
10/06/2025	R209 On 05-February-26			Bond Future	10.6084	10.6815	75.5950	75.2315	0
10/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3315.5800	3100.1300	3.3156	3.1001	0
10/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1732.4200	1880.4500	1.7324	1.8805	0
10/06/2025	R209 On 07-May-26			Bond Future	10.7280	10.8039	73.8186	73.4483	0
10/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3787.7600	3570.0800	3.7878	3.5701	0
10/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2139.0000	2291.6000	2.1390	2.2916	0
10/06/2025	R209 On 06-August-26			Bond Future	10.8613	10.9404	75.1413	74.7640	0
10/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4632.3200	4397.7200	4.6323	4.3977	0
10/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2157.5400	2300.2100	2.1575	2.3002	0
10/06/2025	R210 On 07-August-25			Bond Future	249.2514	249.3041	249.2514	249.3041	967
10/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	811.3700	864.1300	0.8114	0.8641	0
10/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R210 On 06-November-25			Bond Future	250.5416	250.5954	250.5416	250.5954	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1598.4000	1544.6300	1.5984	1.5446	0
10/06/2025	R210 On 05-February-26			Bond Future	255.2354	255.2895	255.2354	255.2895	0
10/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2135.3900	2189.5300	2.1354	2.1895	0
10/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R210 On 07-May-26			Bond Future	256.4579	256.5121	256.4579	256.5121	0
10/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1057.9400	1112.0900	1.0579	1.1121	0
10/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R210 On 06-August-26			Bond Future	261.1202	261.1744	261.1202	261.1744	0
10/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1280.1500	1334.3500	1.2802	1.3344	0
10/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2025	R213 On 07-August-25			Bond Future	9.0343	9.0922	94.4012	94.1665	17,703
10/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9934.2200	9699.5700	9.9342	9.6996	0
10/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0600	0.1000	0.0001	0.0001	0
10/06/2025	R213 On 06-November-25			Bond Future	9.1210	9.1823	92.6128	92.3735	77,823
10/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3876.9400	3682.1600	3.8769	3.6822	0
10/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	333.8000	378.2800	0.3338	0.3783	0
10/06/2025	R213 On 05-February-26			Bond Future	9.2239	9.2891	94.3258	94.0819	0
10/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3276.6500	3107.4600	3.2767	3.1075	0
10/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	821.0900	895.7800	0.8211	0.8958	0
10/06/2025	R213 On 07-May-26			Bond Future	9.3368	9.4062	92.4899	92.2413	0
10/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2885.8700	2731.5400	2.8859	2.7315	0
10/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1240.7200	1335.0200	1.2407	1.3350	0
10/06/2025	R213 On 06-August-26			Bond Future	9.4752	9.5493	94.1485	93.8950	0
10/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2509.2200	2370.6700	2.5092	2.3707	0
10/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1776.9000	1891.7900	1.7769	1.8918	0
10/06/2025	R214 On 07-August-25			Bond Future	10.9491	10.9962	70.0153	69.7555	6,540
10/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9931.4000	9672.7400	9.9314	9.6727	0
10/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3.1500	4.2600	0.0032	0.0043	0
10/06/2025	R214 On 06-November-25			Bond Future	11.0523	11.1010	68.0250	67.7602	31,299
10/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4005.1500	3819.0400	4.0052	3.8190	0
10/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	912.5200	991.2000	0.9125	0.9912	0
10/06/2025	R214 On 05-February-26			Bond Future	11.1647	11.2152	69.2830	69.0132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2865.5000	2724.7600	2.8655	2.7248	0
10/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2357.5800	2486.7000	2.3576	2.4867	0
10/06/2025	R214 On 07-May-26			Bond Future	11.2796	11.3319	67.2449	66.9698	0
10/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3745.9000	3590.0900	3.7459	3.5901	0
10/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2444.4700	2563.7000	2.4445	2.5637	0
10/06/2025	R214 On 06-August-26			Bond Future	11.4071	11.4614	68.4499	68.1697	0
10/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5150.2900	4974.0500	5.1503	4.9741	0
10/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2326.2200	2430.1900	2.3262	2.4302	0
10/06/2025	R248 On 07-August-25			Bond Future	11.3048	11.3315	83.2057	83.0272	207,492
10/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11180.4900	11003.8000	11.1805	11.0038	0
10/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	8.8000	10.6100	0.0088	0.0106	0
10/06/2025	R248 On 06-November-25			Bond Future	11.4163	11.4441	80.3201	80.1380	18,439
10/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3667.2400	3558.7500	3.6672	3.5588	0
10/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1589.4000	1662.9500	1.5894	1.6630	0
10/06/2025	R248 On 05-February-26			Bond Future	11.5375	11.5663	81.8054	81.6198	0
10/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2874.8100	2790.5800	2.8748	2.7906	0
10/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3376.9300	3478.2600	3.3769	3.4783	0
10/06/2025	R248 On 07-May-26			Bond Future	11.6609	11.6908	78.8530	78.6638	260
10/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3947.5800	3851.9000	3.9476	3.8519	0
10/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3574.9200	3668.4400	3.5749	3.6684	0
10/06/2025	R248 On 06-August-26			Bond Future	11.7973	11.8285	80.2653	80.0724	0
10/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6254.3800	6134.6300	6.2544	6.1346	0
10/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2838.3100	2911.4900	2.8383	2.9115	0
10/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0