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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
11/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	2029 On 07-August-25			Bond Future	138.3340	138.4038	138.3340	138.4038	5,425
11/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	924.0100	993.8000	0.9240	0.9938	0
11/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2029 On 06-November-25			Bond Future	139.5149	139.5844	139.5149	139.5844	0
11/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	275.1300	205.5900	0.2751	0.2056	0
11/06/2025	2029 On 05-February-26			Bond Future	142.1303	142.1996	142.1303	142.1996	0
11/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2020.2800	2089.6400	2.0203	2.0896	0
11/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2029 On 07-May-26			Bond Future	143.2908	143.3592	143.2908	143.3592	0
11/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1470.8400	1539.2100	1.4708	1.5392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2029 On 06-August-26			Bond Future	145.8985	145.9661	145.8985	145.9661	0
11/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1798.4900	1866.0900	1.7985	1.8661	0
11/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2030 On 07-August-25			Bond Future	8.6757	8.6479	97.7965	97.8963	122,333
11/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	788.8600	849.9200	0.7889	0.8499	300
11/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	630.3600	591.6000	0.6304	0.5916	0
11/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2083.9500	2172.7900	2.0840	2.1728	300
11/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	156.7300	145.7500	0.1567	0.1458	0
11/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3986.2300	4084.5500	3.9862	4.0846	0
11/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	22.4000	20.9000	0.0224	0.0209	300
11/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6214.2500	6313.9700	6.2143	6.3140	1,054
11/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2.0100	1.9100	0.0020	0.0019	0
11/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8266.0100	8365.8300	8.2660	8.3658	0
11/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
11/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11440.7800	11540.6000	11.4408	11.5406	0
11/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
11/06/2025	2030 On 06-November-25			Bond Future	8.7483	8.7188	99.6240	99.7249	0
11/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1050.1700	1104.2100	1.0502	1.1042	300
11/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1146.8900	1100.0400	1.1469	1.1000	0
11/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2125.0400	2200.9100	2.1250	2.2009	300
11/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	531.2400	506.2200	0.5312	0.5062	0
11/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2968.3100	3053.6900	2.9683	3.0537	0
11/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	311.4400	295.9300	0.3114	0.2959	0
11/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4539.7300	4634.2900	4.5397	4.6343	0
11/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	121.5800	115.2500	0.1216	0.1153	300
11/06/2025	2030 On 05-February-26			Bond Future	8.8380	8.8066	97.4598	97.5614	0
11/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2749.6600	2825.8000	2.7497	2.8258	0
11/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	668.7700	643.2600	0.6688	0.6433	0
11/06/2025	2030 On 07-May-26			Bond Future	8.9586	8.9251	99.2328	99.3351	0
11/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2395.9900	2463.3800	2.3960	2.4634	0
11/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1090.6500	1055.7600	1.0907	1.0558	0
11/06/2025	2030 On 06-August-26			Bond Future	9.1146	9.0787	97.0043	97.1070	0
11/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1865.3200	1922.9300	1.8653	1.9229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1564.6800	1519.6400	1.5647	1.5196	0
11/06/2025	2032 On 07-August-25			Bond Future	9.3830	9.3611	97.4990	97.6019	124,784
11/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1081.3800	1144.5300	1.0814	1.1445	300
11/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1001.7600	961.9600	1.0018	0.9620	0
11/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2705.2900	2795.2700	2.7053	2.7953	300
11/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	319.8200	306.8500	0.3198	0.3069	0
11/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5504.4300	5605.7500	5.5044	5.6058	0
11/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	52.1300	50.5000	0.0521	0.0505	300
11/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11367.7900	11470.7400	11.3678	11.4707	0
11/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.1700	0.1700	0.0002	0.0002	0
11/06/2025	2032 On 06-November-25			Bond Future	9.4761	9.4532	95.1604	95.2645	0
11/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1419.9800	1475.1800	1.4200	1.4752	300
11/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1766.3100	1717.4100	1.7663	1.7174	0
11/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2786.0300	2862.6300	2.7860	2.8626	300
11/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	886.5700	859.0700	0.8866	0.8591	0
11/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4567.2000	4658.0600	4.5672	4.6581	0
11/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	402.6900	389.4500	0.4027	0.3895	0
11/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6341.2600	6439.0700	6.3413	6.4391	0
11/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	189.3700	183.0800	0.1894	0.1831	300
11/06/2025	2032 On 05-February-26			Bond Future	9.5824	9.5585	96.9211	97.0261	0
11/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3596.2100	3672.9700	3.5962	3.6730	0
11/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1105.5100	1077.2600	1.1055	1.0773	0
11/06/2025	2032 On 07-May-26			Bond Future	9.7038	9.6788	94.5254	94.6311	0
11/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3377.1800	3447.8600	3.3772	3.4479	0
11/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1555.3300	1520.2700	1.5553	1.5203	0
11/06/2025	2032 On 06-August-26			Bond Future	9.8468	9.8207	96.2202	96.3265	0
11/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3180.3200	3245.3800	3.1803	3.2454	0
11/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2077.5100	2036.3200	2.0775	2.0363	0
11/06/2025	2033 On 07-August-25			Bond Future	130.5007	130.6034	130.5007	130.6034	1,648
11/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1850.6500	1953.3700	1.8507	1.9534	0
11/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2033 On 06-November-25			Bond Future	131.4326	131.5360	131.4326	131.5360	5,288
11/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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11/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1707.4400	1604.0400	1.7074	1.6040	0
11/06/2025	2033 On 05-February-26			Bond Future	133.8965	134.0005	133.8965	134.0005	0
11/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1016.5100	1120.5100	1.0165	1.1205	0
11/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2033 On 07-May-26			Bond Future	134.8029	134.9069	134.8029	134.9069	0
11/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	357.0600	253.1200	0.3571	0.2531	0
11/06/2025	2033 On 06-August-26			Bond Future	137.2562	137.3601	137.2562	137.3601	0
11/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3006.2100	3110.1100	3.0062	3.1101	0
11/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2037 On 07-August-25			Bond Future	10.6893	10.6585	85.9942	86.1748	139,306
11/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	476.9400	534.6500	0.4769	0.5347	2,541
11/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2558.8100	2435.8500	2.5588	2.4359	0
11/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	793.3200	872.8200	0.7933	0.8728	300
11/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1913.0300	1811.8600	1.9130	1.8119	0
11/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	914.0400	1000.4400	0.9140	1.0004	2,341
11/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1736.0700	1641.8000	1.7361	1.6418	0
11/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1157.3500	1255.9700	1.1574	1.2560	200
11/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1447.1100	1365.0600	1.4471	1.3651	0
11/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2434.6100	2574.2400	2.4346	2.5742	300
11/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	640.1400	599.1000	0.6401	0.5991	0
11/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2729.8800	2875.5200	2.7299	2.8755	0
11/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	538.3200	503.2900	0.5383	0.5033	2,541
11/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4351.4000	4517.6400	4.3514	4.5176	0
11/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	213.2700	198.8400	0.2133	0.1988	2,541
11/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4498.2600	4665.6500	4.4983	4.6657	7,500
11/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	196.2400	182.9600	0.1962	0.1830	7,500
11/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6352.2600	6528.5100	6.3523	6.5285	0
11/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	66.4700	62.0500	0.0665	0.0621	2,541
11/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6402.9500	6579.3400	6.4030	6.5793	0
11/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	64.4900	60.2100	0.0645	0.0602	300
11/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8122.7200	8301.9900	8.1227	8.3020	0
11/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	22.5100	21.1100	0.0225	0.0211	2,541
11/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12222.3900	12403.0200	12.2224	12.4030	0

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11/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.7700	0.7300	0.0008	0.0007	0
11/06/2025	2037 On 06-November-25			Bond Future	10.7995	10.7676	87.6011	87.7843	0
11/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1317.2000	1394.7300	1.3172	1.3947	300
11/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3062.6500	2956.9000	3.0627	2.9569	0
11/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2804.4800	2921.8300	2.8045	2.9218	300
11/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1662.4500	1596.5200	1.6625	1.5965	0
11/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5306.6200	5458.7100	5.3066	5.4587	0
11/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	712.2600	681.0700	0.7123	0.6811	0
11/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7682.6700	7850.6900	7.6827	7.8507	0
11/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	335.4100	320.1500	0.3354	0.3202	300
11/06/2025	2037 On 05-February-26			Bond Future	10.9210	10.8880	84.9636	85.1493	0
11/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1929.0900	2013.9600	1.9291	2.0140	1,930
11/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3472.8600	3372.0100	3.4729	3.3720	0
11/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2626.0500	2727.1800	2.6261	2.7272	1,970
11/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2744.2600	2659.6700	2.7443	2.6597	0
11/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3596.9400	3715.7700	3.5969	3.7158	0
11/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2047.0000	1980.1100	2.0470	1.9801	0
11/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4165.9000	4293.1400	4.1659	4.2931	0
11/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1744.7800	1686.3000	1.7448	1.6863	1,930
11/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4312.9600	4442.1700	4.3130	4.4422	1,030
11/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1676.0200	1619.5100	1.6760	1.6195	0
11/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6111.1800	6259.6000	6.1112	6.2596	0
11/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1047.9000	1010.6000	1.0479	1.0106	1,930
11/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7826.9500	7987.5200	7.8270	7.9875	0
11/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	684.5700	659.4200	0.6846	0.6594	1,970
11/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9810.2200	9980.0300	9.8102	9.9800	0
11/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	424.7100	408.8000	0.4247	0.4088	1,030
11/06/2025	2037 On 07-May-26			Bond Future	11.0576	11.0235	86.5087	86.6968	0
11/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2902.1800	2999.7900	2.9022	2.9998	142
11/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3497.3700	3406.9400	3.4974	3.4069	0
11/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4036.4600	4152.6700	4.0365	4.1527	0
11/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2609.6100	2537.7800	2.6096	2.5378	0
11/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8039.0700	8193.9300	8.0391	8.1939	0
11/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1077.9800	1044.8000	1.0780	1.0448	142

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11/06/2025	2037 On 06-August-26			Bond Future	11.2125	11.1772	83.8004	83.9905	0
11/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5159.9000	5284.9900	5.1599	5.2850	0
11/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2546.4100	2481.4100	2.5464	2.4814	0
11/06/2025	2038 On 07-August-25			Bond Future	139.0774	139.0395	139.0774	139.0395	2,397
11/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	482.6400	520.4900	0.4826	0.5205	0
11/06/2025	2038 On 06-November-25			Bond Future	141.7104	141.6706	141.7104	141.6706	440
11/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2169.6000	2209.4200	2.1696	2.2094	0
11/06/2025	2038 On 05-February-26			Bond Future	142.2001	142.1576	142.2001	142.1576	0
11/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	999.9100	1042.3700	0.9999	1.0424	0
11/06/2025	2038 On 07-May-26			Bond Future	144.8224	144.7775	144.8224	144.7775	0
11/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	292.4000	247.4700	0.2924	0.2475	0
11/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2038 On 06-August-26			Bond Future	145.2569	145.2041	145.2569	145.2041	0
11/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	536.9300	484.1200	0.5369	0.4841	0
11/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2040 On 07-August-25			Bond Future	11.0819	11.0565	85.4457	85.6069	56,909
11/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	674.5700	736.7600	0.6746	0.7368	400
11/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2487.3900	2388.3600	2.4874	2.3884	0
11/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	908.2600	982.6900	0.9083	0.9827	680
11/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2071.5400	1984.7500	2.0715	1.9848	0
11/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1185.2700	1271.7900	1.1853	1.2718	0
11/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1706.1700	1631.4700	1.7062	1.6315	0
11/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1504.9500	1602.9900	1.5050	1.6030	0
11/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1390.5400	1327.3600	1.3905	1.3274	0
11/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1864.4200	1973.0900	1.8644	1.9731	0
11/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1121.6800	1069.1300	1.1217	1.0691	680
11/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2688.1800	2814.7500	2.6882	2.8148	400
11/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	709.3600	674.7100	0.7094	0.6747	0
11/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3143.5700	3277.2700	3.1436	3.2773	0
11/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	556.8200	529.3000	0.5568	0.5293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4118.1900	4262.7300	4.1182	4.2627	0
11/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	335.3900	318.7100	0.3354	0.3187	0
11/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5677.2600	5831.3000	5.6773	5.8313	0
11/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	148.6500	141.4700	0.1487	0.1415	400
11/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7816.5800	7975.7800	7.8166	7.9758	0
11/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	46.9300	44.9100	0.0469	0.0449	0
11/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8880.2800	9040.4800	8.8803	9.0405	0
11/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	25.8800	24.8600	0.0259	0.0249	0
11/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12425.0700	12586.2500	12.4251	12.5863	0
11/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1.6600	1.6200	0.0017	0.0016	0
11/06/2025	2040 On 06-November-25			Bond Future	11.1959	11.1696	87.0423	87.2057	1,568
11/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4847.9100	4977.4900	4.8479	4.9775	0
11/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	979.1800	945.3000	0.9792	0.9453	0
11/06/2025	2040 On 05-February-26			Bond Future	11.3206	11.2935	84.1439	84.3095	0
11/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3555.6200	3657.1800	3.5556	3.6572	0
11/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2532.0900	2468.1000	2.5321	2.4681	0
11/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4802.8600	4919.7100	4.8029	4.9197	475
11/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1837.8500	1789.1500	1.8379	1.7892	0
11/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10955.1400	11108.3000	10.9551	11.1083	0
11/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	417.9200	405.5300	0.4179	0.4055	475
11/06/2025	2040 On 07-May-26			Bond Future	11.4588	11.4308	85.6739	85.8414	0
11/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1485.9600	1541.5000	1.4860	1.5415	1,460
11/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6207.5600	6095.6200	6.2076	6.0956	0
11/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2466.1000	2542.7100	2.4661	2.5427	820
11/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4527.2100	4436.3400	4.5272	4.4363	0
11/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4175.3200	4277.7700	4.1753	4.2778	0
11/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2927.5000	2862.4700	2.9275	2.8625	0
11/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4350.4600	4455.0300	4.3505	4.4550	0
11/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2811.2600	2748.3500	2.8113	2.7484	1,460
11/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5497.6500	5614.2900	5.4977	5.6143	0
11/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2185.7600	2134.9200	2.1858	2.1349	820
11/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6241.6600	6364.7700	6.2417	6.3648	0
11/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1871.4300	1827.0600	1.8714	1.8271	1,460
11/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7503.9700	7636.1600	7.5040	7.6362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1451.4200	1416.1300	1.4514	1.4161	820
11/06/2025	2040 On 06-August-26			Bond Future	11.6139	11.5850	82.6997	82.8689	0
11/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5954.7700	6069.5500	5.9548	6.0696	0
11/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2688.9500	2634.5100	2.6890	2.6345	0
11/06/2025	2044 On 07-August-25			Bond Future	11.3569	11.3315	80.3087	80.4722	40,909
11/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	103.6100	120.4100	0.1036	0.1204	9,000
11/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4999.5000	4852.7900	4.9995	4.8528	0
11/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1244.7500	1335.1400	1.2448	1.3351	9,000
11/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1611.5600	1538.4400	1.6116	1.5384	0
11/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3515.7600	3656.4300	3.5158	3.6564	0
11/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	445.7400	422.9000	0.4457	0.4229	9,000
11/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5310.4200	5465.1200	5.3104	5.4651	0
11/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	175.0100	166.2000	0.1750	0.1662	5,600
11/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11276.2500	11439.6000	11.2763	11.4396	0
11/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5.5800	5.4200	0.0056	0.0054	0
11/06/2025	2044 On 06-November-25			Bond Future	11.4706	11.4444	81.8092	81.9751	71,579
11/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3915.9700	4035.9400	3.9160	4.0359	0
11/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1395.4900	1349.5500	1.3955	1.3496	0
11/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4426.1300	4552.1900	4.4261	4.5522	0
11/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1191.2200	1151.3700	1.1912	1.1514	5,800
11/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5314.5200	5449.2800	5.3145	5.4493	0
11/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	912.4700	881.3200	0.9125	0.8813	5,600
11/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5542.5900	5679.2600	5.5426	5.6793	0
11/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	853.2800	824.0400	0.8533	0.8240	5,800
11/06/2025	2044 On 05-February-26			Bond Future	11.5943	11.5673	78.9393	79.1074	0
11/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2947.0200	3039.5500	2.9470	3.0396	0
11/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3160.4100	3084.8600	3.1604	3.0849	0
11/06/2025	2044 On 07-May-26			Bond Future	11.7302	11.7023	80.3745	80.5446	0
11/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3798.6400	3896.7200	3.7986	3.8967	0
11/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3375.8700	3303.8400	3.3759	3.3038	0
11/06/2025	2044 On 06-August-26			Bond Future	11.8817	11.8529	77.4304	77.6023	0
11/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5860.8700	5976.7100	5.8609	5.9767	0
11/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2760.0800	2703.9600	2.7601	2.7040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	2046 On 07-August-25			Bond Future	119.9945	119.5259	119.9945	119.5259	12,424
11/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1304.4500	835.8600	1.3045	0.8359	0
11/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2046 On 06-November-25			Bond Future	120.0063	119.5274	120.0063	119.5274	7,518
11/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5403.7300	5882.6500	5.4037	5.8827	0
11/06/2025	2046 On 05-February-26			Bond Future	122.2558	121.7665	122.2558	121.7665	0
11/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	605.7500	116.4700	0.6058	0.1165	0
11/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2046 On 07-May-26			Bond Future	122.2141	121.7134	122.2141	121.7134	0
11/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2735.9200	3236.6000	2.7359	3.2366	0
11/06/2025	2046 On 06-August-26			Bond Future	124.4367	123.9252	124.4367	123.9252	0
11/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2056.6800	1545.2300	2.0567	1.5452	0
11/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2050 On 07-August-25			Bond Future	118.6984	118.4695	118.6984	118.4695	10,256
11/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1191.6500	1420.5000	1.1917	1.4205	0
11/06/2025	2050 On 06-November-25			Bond Future	120.9457	120.7114	120.9457	120.7114	4,109
11/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3474.3400	3708.6400	3.4743	3.7086	0
11/06/2025	2050 On 05-February-26			Bond Future	120.7986	120.5582	120.7986	120.5582	0
11/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2021.4200	2261.8000	2.0214	2.2618	0
11/06/2025	2050 On 07-May-26			Bond Future	123.0263	122.7799	123.0263	122.7799	0
11/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1043.7300	1290.0700	1.0437	1.2901	0
11/06/2025	2050 On 06-August-26			Bond Future	122.8118	122.5548	122.8118	122.5548	0
11/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	458.2000	715.2200	0.4582	0.7152	0
11/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	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
11/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	AL37 On 07-August-25			Index Future	1144.9140	1146.2580	1144.9140	1,146.2580	0
11/06/2025	AL37 On 06-November-25			Index Future	1166.3100	1167.6770	1166.3100	1,167.6770	0
11/06/2025	AL37 On 05-February-26			Index Future	1187.9010	1189.2900	1187.9010	1,189.2900	0
11/06/2025	AL37 On 07-May-26			Index Future	1209.5510	1210.9620	1209.5510	1,210.9620	0
11/06/2025	AL37 On 06-August-26			Index Future	1231.0730	1232.5050	1231.0730	1,232.5050	0
11/06/2025	AL7T On 07-August-25			Index Future	1377.5580	1380.0750	1377.5580	1,380.0750	0
11/06/2025	AL7T On 06-November-25			Index Future	1403.3010	1405.8630	1403.3010	1,405.8630	0
11/06/2025	AL7T On 05-February-26			Index Future	1429.2800	1431.8850	1429.2800	1,431.8850	0
11/06/2025	AL7T On 07-May-26			Index Future	1455.3290	1457.9770	1455.3290	1,457.9770	0
11/06/2025	AL7T On 06-August-26			Index Future	1481.2250	1483.9150	1481.2250	1,483.9150	0
11/06/2025	ALBI On 07-August-25			Index Future	1173.4420	1175.3730	1173.4420	1,175.3730	77
11/06/2025	ALBI On 06-November-25			Index Future	1195.3710	1197.3360	1195.3710	1,197.3360	0
11/06/2025	ALBI On 05-February-26			Index Future	1217.5000	1219.4990	1217.5000	1,219.4990	0
11/06/2025	ALBI On 07-May-26			Index Future	1239.6900	1241.7210	1239.6900	1,241.7210	0
11/06/2025	ALBI On 06-August-26			Index Future	1261.7490	1263.8120	1261.7490	1,263.8120	0
11/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	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
11/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	ES33 On 07-August-25			Bond Future	10.8351	10.8203	85.3667	85.4359	0
11/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11562.1400	11631.3400	11.5621	11.6313	0
11/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES33 On 06-November-25			Bond Future	10.9763	10.9609	83.1883	83.2581	0
11/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4538.0900	4607.8300	4.5381	4.6078	0
11/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES33 On 05-February-26			Bond Future	11.1350	11.1191	84.7471	84.8173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1551.6300	1621.7900	1.5516	1.6218	0
11/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES33 On 07-May-26			Bond Future	11.3049	11.2885	82.5140	82.5844	0
11/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1633.4900	1703.8200	1.6335	1.7038	0
11/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES33 On 06-August-26			Bond Future	11.4963	11.4795	84.0118	84.0822	0
11/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2143.1900	2213.5400	2.1432	2.2135	0
11/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES42 On 07-August-25			Bond Future	11.5533	11.5432	80.1239	80.1846	0
11/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11851.7200	11912.4000	11.8517	11.9124	0
11/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES42 On 06-November-25			Bond Future	11.6784	11.6681	77.3758	77.4370	0
11/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4041.9000	4103.0800	4.0419	4.1031	0
11/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES42 On 05-February-26			Bond Future	11.8112	11.8006	78.8250	78.8865	0
11/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	225.3200	286.7600	0.2253	0.2868	0
11/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES42 On 07-May-26			Bond Future	11.9559	11.9451	76.0126	76.0742	0
11/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1371.2100	1432.7800	1.3712	1.4328	0
11/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	ES42 On 06-August-26			Bond Future	12.1111	12.1001	77.3901	77.4516	0
11/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2915.7200	2977.2500	2.9157	2.9773	0
11/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	GOVI On 07-August-25			GOVI	1155.2770	1157.1060	1155.2770	1,157.1060	610
11/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1442770.0000	1461060.0000	144.2770	146.1060	0
11/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	GOVI On 06-November-25			GOVI	1176.8660	1178.7280	1176.8660	1,178.7280	0
11/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	648660.0000	667280.0000	64.8660	66.7280	0
11/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	GOVI On 05-February-26			GOVI	1198.6530	1200.5460	1198.6530	1,200.5460	0
11/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	486530.0000	505460.0000	48.6530	50.5460	0
11/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	GOVI On 07-May-26			GOVI	1220.4980	1222.4220	1220.4980	1,222.4220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	434980.0000	454220.0000	43.4980	45.4220	0
11/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	GOVI On 06-August-26			GOVI	1242.2160	1244.1700	1242.2160	1,244.1700	0
11/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	532160.0000	551700.0000	53.2160	55.1700	0
11/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/06/2025	IGOV On 07-August-25			Index Future	381.3550	381.0330	381.3550	381.0330	746
11/06/2025	IGOV On 06-November-25			Index Future	388.5750	388.2460	388.5750	388.2460	8
11/06/2025	IGOV On 05-February-26			Index Future	395.8590	395.5230	395.8590	395.5230	0
11/06/2025	IGOV On 07-May-26			Index Future	403.1630	402.8200	403.1630	402.8200	0
11/06/2025	IGOV On 06-August-26			Index Future	410.4250	410.0740	410.4250	410.0740	0
11/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/06/2025	R033 On 07-August-25			Bond Future	9.5702	9.5536	105.9294	106.0192	7,257
11/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4196.7600	4282.2400	4.1968	4.2822	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	190.0100	185.6600	0.1900	0.1857	0
11/06/2025	R033 On 06-November-25			Bond Future	9.6663	9.6491	102.8658	102.9565	0
11/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4096.8500	4171.6900	4.0969	4.1717	0
11/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	686.5400	670.6600	0.6865	0.6707	0
11/06/2025	R033 On 05-February-26			Bond Future	9.7746	9.7567	104.7689	104.8602	0
11/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4636.9300	4707.9500	4.6369	4.7080	0
11/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1077.8100	1057.5300	1.0778	1.0575	0
11/06/2025	R033 On 07-May-26			Bond Future	9.8969	9.8783	101.6322	101.7238	0
11/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4134.4800	4197.6700	4.1345	4.1977	0
11/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1790.5200	1762.0800	1.7905	1.7621	0
11/06/2025	R033 On 06-August-26			Bond Future	10.0385	10.0193	103.4537	103.5455	0
11/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3538.1500	3593.9500	3.5382	3.5940	0
11/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2538.7200	2502.7500	2.5387	2.5028	0
11/06/2025	R035 On 07-August-25			Bond Future	10.1605	10.1341	96.2265	96.3775	86,387
11/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1060.2700	1140.6400	1.0603	1.1406	300
11/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1521.3700	1450.7600	1.5214	1.4508	0
11/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2122.6100	2234.5500	2.1226	2.2346	0
11/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	769.0000	729.9600	0.7690	0.7300	50
11/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2857.8500	2982.6400	2.8579	2.9826	300
11/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	504.3100	478.1200	0.5043	0.4781	0
11/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4319.6400	4458.9900	4.3196	4.4590	0
11/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	224.6100	212.9800	0.2246	0.2130	8,500
11/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6283.8000	6431.1700	6.2838	6.4312	0
11/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	75.1700	71.5600	0.0752	0.0716	17,500
11/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6483.3700	6631.1600	6.4834	6.6312	0
11/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	67.1600	63.9700	0.0672	0.0640	300
11/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12855.1400	13006.1100	12.8551	13.0061	0
11/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.3800	0.3700	0.0004	0.0004	0
11/06/2025	R035 On 06-November-25			Bond Future	10.2673	10.2399	93.5215	93.6745	10,086
11/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	815.2100	865.2000	0.8152	0.8652	250
11/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3645.3100	3542.2700	3.6453	3.5423	0
11/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1086.9800	1147.1300	1.0870	1.1471	2,000
11/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3108.8400	3015.9600	3.1088	3.0160	0
11/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1484.3600	1556.9600	1.4844	1.5570	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2537.0500	2456.6200	2.5371	2.4566	0
11/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1669.0900	1746.7400	1.6691	1.7467	0
11/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2326.5700	2251.1900	2.3266	2.2512	250
11/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2453.9400	2549.1800	2.4539	2.5492	2,000
11/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1662.9500	1605.1600	1.6630	1.6052	0
11/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2553.8900	2651.0100	2.5539	2.6510	2,000
11/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1597.7100	1541.8000	1.5977	1.5418	0
11/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2758.8200	2859.5900	2.7588	2.8596	0
11/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1473.4800	1421.2200	1.4735	1.4212	250
11/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3043.3000	3148.7000	3.0433	3.1487	300
11/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1321.5400	1273.9100	1.3215	1.2739	0
11/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3414.2800	3525.0700	3.4143	3.5251	0
11/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1150.9300	1108.6900	1.1509	1.1087	8,500
11/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4446.8800	4569.5800	4.4469	4.5696	2,000
11/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	795.6300	765.3000	0.7956	0.7653	0
11/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4488.3500	4611.4500	4.4884	4.6115	250
11/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	784.3000	754.3700	0.7843	0.7544	0
11/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5553.0600	5684.8500	5.5531	5.6849	0
11/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	542.5900	521.3500	0.5426	0.5214	0
11/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6573.0700	6710.8500	6.5731	6.7109	0
11/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	383.5600	368.3100	0.3836	0.3683	2,000
11/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6663.1800	6801.4000	6.6632	6.8014	0
11/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	372.1700	357.3600	0.3722	0.3574	250
11/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7662.7500	7805.1300	7.6628	7.8051	0
11/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	265.8200	255.1700	0.2658	0.2552	300
11/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8949.3600	9095.4700	8.9494	9.0955	0
11/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	172.6400	165.7200	0.1726	0.1657	250
11/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9133.6000	9280.1300	9.1336	9.2801	0
11/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	162.2600	155.7600	0.1623	0.1558	2,000
11/06/2025	R035 On 05-February-26			Bond Future	10.3869	10.3584	95.2521	95.4069	0
11/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2741.1800	2829.5800	2.7412	2.8296	2,000
11/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2452.9300	2386.5000	2.4529	2.3865	0
11/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3890.7300	3995.6900	3.8907	3.9957	0
11/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1733.1500	1683.2800	1.7332	1.6833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4430.8400	4541.9500	4.4308	4.5420	2,000
11/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1487.7600	1444.0400	1.4878	1.4440	0
11/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4653.5800	4766.9900	4.6536	4.7670	0
11/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1398.8800	1357.4600	1.3989	1.3575	0
11/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10568.7400	10714.7100	10.5687	10.7147	0
11/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	257.5500	248.6900	0.2576	0.2487	2,000
11/06/2025	R035 On 07-May-26			Bond Future	10.5118	10.4823	92.4823	92.6388	0
11/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4114.9300	4215.3500	4.1149	4.2154	0
11/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2292.9200	2236.8400	2.2929	2.2368	0
11/06/2025	R035 On 06-August-26			Bond Future	10.6546	10.6240	94.1409	94.2989	0
11/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4580.8400	4682.0100	4.5808	4.6820	0
11/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2520.6700	2463.8900	2.5207	2.4639	0
11/06/2025	R038 On 07-August-25			Bond Future	10.7437	10.7128	104.8498	105.0626	8,173
11/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3771.1600	3953.3700	3.7712	3.9534	0
11/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	442.0300	411.3800	0.4420	0.4114	0
11/06/2025	R038 On 06-November-25			Bond Future	10.8608	10.8288	101.3247	101.5408	0
11/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2896.3800	3027.8100	2.8964	3.0278	1,770
11/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2099.0500	2014.4000	2.0991	2.0144	0
11/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3992.2600	4144.9700	3.9923	4.1450	0
11/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1487.0200	1423.6500	1.4870	1.4237	0
11/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9533.2000	9734.3400	9.5332	9.7343	0
11/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	315.5300	300.5900	0.3155	0.3006	1,770
11/06/2025	R038 On 05-February-26			Bond Future	10.9877	10.9545	103.1992	103.4181	0
11/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4873.7800	5024.7300	4.8738	5.0247	0
11/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1959.8800	1891.8700	1.9599	1.8919	0
11/06/2025	R038 On 07-May-26			Bond Future	11.1255	11.0911	99.5923	99.8139	0
11/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4704.9700	4842.7200	4.7050	4.8427	0
11/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2961.8900	2878.0200	2.9619	2.8780	0
11/06/2025	R038 On 06-August-26			Bond Future	11.2779	11.2423	101.3765	101.6006	0
11/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5954.7800	6101.9800	5.9548	6.1020	0
11/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2935.2300	2858.3000	2.9352	2.8583	0
11/06/2025	R053 On 07-August-25			Bond Future	11.2394	11.1980	107.4882	107.8500	22,800
11/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14663.7800	15024.6800	14.6638	15.0247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	9.6900	8.7400	0.0097	0.0087	0
11/06/2025	R053 On 06-November-25			Bond Future	11.3481	11.3053	103.6341	104.0019	0
11/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5313.2600	5574.1100	5.3133	5.5741	0
11/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1893.4000	1786.4800	1.8934	1.7865	0
11/06/2025	R053 On 05-February-26			Bond Future	11.4641	11.4198	105.5513	105.9247	0
11/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4269.2600	4477.7500	4.2693	4.4778	0
11/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4051.7500	3886.8500	4.0518	3.8869	0
11/06/2025	R053 On 07-May-26			Bond Future	11.5879	11.5420	101.6100	101.9889	0
11/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5275.5500	5494.0500	5.2756	5.4941	0
11/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4440.7400	4280.3000	4.4407	4.2803	0
11/06/2025	R053 On 06-August-26			Bond Future	11.7227	11.6753	103.4299	103.8141	0
11/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8116.2200	8372.4200	8.1162	8.3724	0
11/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3797.6000	3669.6200	3.7976	3.6696	0
11/06/2025	R186 On 07-August-25			Bond Future	7.8754	7.8840	104.7897	104.7787	179,920
11/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1723.3000	1712.3200	1.7233	1.7123	1,983
11/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.7700	0.8800	0.0008	0.0009	0
11/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2302.7200	2291.6500	2.3027	2.2917	0
11/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.1200	0.1400	0.0001	0.0001	0
11/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3014.9500	3003.8600	3.0150	3.0039	0
11/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
11/06/2025	R186 On 06-November-25			Bond Future	7.9444	7.9558	106.7482	106.7361	7,266
11/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	369.8100	363.1700	0.3698	0.3632	0
11/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	172.4700	177.9600	0.1725	0.1780	0
11/06/2025	R186 On 05-February-26			Bond Future	8.0840	8.1002	103.4190	103.4056	0
11/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	478.3000	470.3000	0.4783	0.4703	0
11/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	191.6400	197.1000	0.1916	0.1971	0
11/06/2025	R186 On 07-May-26			Bond Future	8.4002	8.4255	105.3011	105.2861	0
11/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	369.3900	360.8700	0.3694	0.3609	0
11/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	198.2400	204.7100	0.1982	0.2047	0
11/06/2025	R186 On 06-August-26			Bond Future	9.2016	9.2490	101.8853	101.8685	0
11/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	92.4700	87.5100	0.0925	0.0875	0
11/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	316.5300	328.3400	0.3165	0.3283	0
11/06/2025	R202 On 07-August-25			Bond Future	269.1813	268.7258	269.1813	268.7258	573

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2418.6600	2874.2000	2.4187	2.8742	0
11/06/2025	R202 On 06-November-25			Bond Future	274.2777	273.8115	274.2777	273.8115	460
11/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1362.2800	1828.5400	1.3623	1.8285	0
11/06/2025	R202 On 05-February-26			Bond Future	274.0806	273.6011	274.0806	273.6011	0
11/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3739.4300	4218.9300	3.7394	4.2189	0
11/06/2025	R202 On 07-May-26			Bond Future	279.1356	278.6438	279.1356	278.6438	0
11/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1585.6000	1093.8100	1.5856	1.0938	0
11/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R202 On 06-August-26			Bond Future	278.7896	278.2781	278.7896	278.2781	0
11/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	70.4400	581.9300	0.0704	0.5819	0
11/06/2025	R209 On 07-August-25			Bond Future	10.4142	10.3980	75.8717	75.9556	11,125
11/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10594.0800	10677.9600	10.5941	10.6780	0
11/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.6400	0.6500	0.0006	0.0007	0
11/06/2025	R209 On 06-November-25			Bond Future	10.5154	10.4987	74.1376	74.2224	6,367
11/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4404.6100	4475.9300	4.4046	4.4759	0
11/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	696.2200	682.7200	0.6962	0.6827	0
11/06/2025	R209 On 05-February-26			Bond Future	10.6256	10.6084	75.5094	75.5950	0
11/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3257.9700	3315.5800	3.2580	3.3156	0
11/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1760.4400	1732.4200	1.7604	1.7324	0
11/06/2025	R209 On 07-May-26			Bond Future	10.7456	10.7280	73.7324	73.8186	0
11/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3731.1900	3787.7600	3.7312	3.7878	0
11/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2168.6200	2139.0000	2.1686	2.1390	0
11/06/2025	R209 On 06-August-26			Bond Future	10.8795	10.8613	75.0546	75.1413	0
11/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4573.3100	4632.3200	4.5733	4.6323	0
11/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2185.2100	2157.5400	2.1852	2.1575	0
11/06/2025	R210 On 07-August-25			Bond Future	249.1071	249.2514	249.1071	249.2514	967
11/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	667.1300	811.3700	0.6671	0.8114	0
11/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R210 On 06-November-25			Bond Future	250.3976	250.5416	250.3976	250.5416	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1742.4400	1598.4000	1.7424	1.5984	0
11/06/2025	R210 On 05-February-26			Bond Future	255.0914	255.2354	255.0914	255.2354	0
11/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	1991.4100	2135.3900	1.9914	2.1354	0
11/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R210 On 07-May-26			Bond Future	256.3157	256.4579	256.3157	256.4579	0
11/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	915.6500	1057.9400	0.9157	1.0579	0
11/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R210 On 06-August-26			Bond Future	260.9789	261.1202	260.9789	261.1202	0
11/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1138.9000	1280.1500	1.1389	1.2802	0
11/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/06/2025	R213 On 07-August-25			Bond Future	9.0619	9.0343	94.2891	94.4012	17,703
11/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9822.1300	9934.2200	9.8221	9.9342	0
11/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
11/06/2025	R213 On 06-November-25			Bond Future	9.1500	9.1210	92.4993	92.6128	77,823
11/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3779.3200	3876.9400	3.7793	3.8769	0
11/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	349.6200	333.8000	0.3496	0.3338	0
11/06/2025	R213 On 05-February-26			Bond Future	9.2545	9.2239	94.2112	94.3258	0
11/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3191.8300	3276.6500	3.1918	3.2767	0
11/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	850.8100	821.0900	0.8508	0.8211	0
11/06/2025	R213 On 07-May-26			Bond Future	9.3690	9.3368	92.3745	92.4899	0
11/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2809.4900	2885.8700	2.8095	2.8859	0
11/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1279.8000	1240.7200	1.2798	1.2407	0
11/06/2025	R213 On 06-August-26			Bond Future	9.5092	9.4752	94.0323	94.1485	0
11/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2441.4800	2509.2200	2.4415	2.5092	0
11/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1825.3300	1776.9000	1.8253	1.7769	0
11/06/2025	R214 On 07-August-25			Bond Future	10.9805	10.9491	69.8420	70.0153	6,540
11/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9758.3000	9931.4000	9.7583	9.9314	0
11/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3.3400	3.1500	0.0033	0.0032	0
11/06/2025	R214 On 06-November-25			Bond Future	11.0846	11.0523	67.8490	68.0250	31,299
11/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3870.8600	4005.1500	3.8709	4.0052	0
11/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	954.2000	912.5200	0.9542	0.9125	0
11/06/2025	R214 On 05-February-26			Bond Future	11.1981	11.1647	69.1045	69.2830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2762.9300	2865.5000	2.7629	2.8655	0
11/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2433.5100	2357.5800	2.4335	2.3576	0
11/06/2025	R214 On 07-May-26			Bond Future	11.3140	11.2796	67.0640	67.2449	0
11/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3635.4500	3745.9000	3.6355	3.7459	0
11/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2514.9200	2444.4700	2.5149	2.4445	0
11/06/2025	R214 On 06-August-26			Bond Future	11.4425	11.4071	68.2667	68.4499	0
11/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5028.0500	5150.2900	5.0281	5.1503	0
11/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2387.1500	2326.2200	2.3872	2.3262	0
11/06/2025	R248 On 07-August-25			Bond Future	11.3358	11.3048	82.9988	83.2057	207,492
11/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10974.1100	11180.4900	10.9741	11.1805	0
11/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	9.3200	8.8000	0.0093	0.0088	0
11/06/2025	R248 On 06-November-25			Bond Future	11.4484	11.4163	80.1099	80.3201	18,439
11/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3524.9900	3667.2400	3.5250	3.6672	0
11/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1657.3000	1589.4000	1.6573	1.5894	0
11/06/2025	R248 On 05-February-26			Bond Future	11.5706	11.5375	81.5923	81.8054	0
11/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2764.3300	2874.8100	2.7643	2.8748	0
11/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3479.6000	3376.9300	3.4796	3.3769	0
11/06/2025	R248 On 07-May-26			Bond Future	11.6951	11.6609	78.6369	78.8530	260
11/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3826.3200	3947.5800	3.8263	3.9476	0
11/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3669.7000	3574.9200	3.6697	3.5749	0
11/06/2025	R248 On 06-August-26			Bond Future	11.8326	11.7973	80.0466	80.2653	0
11/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6108.2600	6254.3800	6.1083	6.2544	0
11/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2910.9200	2838.3100	2.9109	2.8383	0
11/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0