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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	2029 On 07-August-25			Bond Future	138.7550	138.7531	138.7550	138.7531	5,425
10/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1345.0000	1343.0600	1.3450	1.3431	0
10/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2029 On 06-November-25			Bond Future	139.9493	139.9470	139.9493	139.9470	0
10/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	159.2900	157.0300	0.1593	0.1570	0
10/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2029 On 05-February-26			Bond Future	142.6011	142.5985	142.6011	142.5985	0
10/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2491.0700	2488.4800	2.4911	2.4885	0
10/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2029 On 07-May-26			Bond Future	143.7984	143.7954	143.7984	143.7954	0
10/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1978.4100	1975.4000	1.9784	1.9754	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2029 On 06-August-26			Bond Future	146.4560	146.4524	146.4560	146.4524	0
10/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2355.9700	2352.4300	2.3560	2.3524	0
10/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2030 On 07-August-25			Bond Future	8.3303	8.3718	99.0446	98.8937	120,704
10/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1502.3500	1380.6600	1.5024	1.3807	300
10/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	95.7800	124.9700	0.0958	0.1250	0
10/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3182.3600	3035.0100	3.1824	3.0350	300
10/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	7.0700	10.6000	0.0071	0.0106	0
10/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5212.1000	5061.3700	5.2121	5.0614	0
10/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.2000	0.3500	0.0002	0.0004	300
10/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7460.3100	7309.4300	7.4603	7.3094	1,054
10/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9514.0200	9363.1400	9.5140	9.3631	0
10/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12688.8500	12537.9700	12.6889	12.5380	0
10/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
10/07/2025	2030 On 06-November-25			Bond Future	8.3778	8.4222	100.8987	100.7448	32,850
10/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1681.0100	1580.5600	1.6810	1.5806	300
10/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	502.9800	556.4300	0.5030	0.5564	0
10/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	3047.4700	2917.5400	3.0475	2.9175	300
10/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	178.9200	202.8900	0.1789	0.2029	0
10/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	4019.5100	3878.8600	4.0195	3.8789	0
10/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	87.8900	101.1400	0.0879	0.1011	0
10/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5717.9900	5568.5400	5.7180	5.5685	0
10/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	25.0900	29.5400	0.0251	0.0295	300
10/07/2025	2030 On 05-February-26			Bond Future	8.4336	8.4814	98.7783	98.6214	0
10/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3711.0800	3582.6000	3.7111	3.5826	0
10/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	311.6000	340.1000	0.3116	0.3401	0
10/07/2025	2030 On 07-May-26			Bond Future	8.5160	8.5677	100.5950	100.4348	0
10/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3276.9100	3159.4500	3.2769	3.1595	0
10/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	609.4300	652.1600	0.6094	0.6522	0
10/07/2025	2030 On 06-August-26			Bond Future	8.6238	8.6801	98.4199	98.2564	0
10/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2665.8500	2559.9800	2.6659	2.5600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	949.7000	1007.2700	0.9497	1.0073	0
10/07/2025	2031 On 07-August-25			Bond Future	107.5869	107.3747	107.5869	107.3747	0
10/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	178.0600	101.8100	0.1781	0.1018	0
10/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	241.1700	377.1100	0.2412	0.3771	0
10/07/2025	2031 On 06-November-25			Bond Future	109.6275	109.4111	109.6275	109.4111	699
10/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	341.7900	250.3900	0.3418	0.2504	0
10/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	404.2600	529.2900	0.4043	0.5293	0
10/07/2025	2031 On 05-February-26			Bond Future	109.3198	109.0990	109.3198	109.0990	0
10/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	2.9000	1.5100	0.0029	0.0015	0
10/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2443.1500	2662.4900	2.4432	2.6625	0
10/07/2025	2031 On 07-May-26			Bond Future	111.3565	111.1313	111.3565	111.1313	0
10/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	1.4800	0.6900	0.0015	0.0007	0
10/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2484.9600	2709.3700	2.4850	2.7094	0
10/07/2025	2031 On 06-August-26			Bond Future	110.9901	110.7605	110.9901	110.7605	0
10/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2819.9300	3049.5200	2.8199	3.0495	0
10/07/2025	2032 On 07-August-25			Bond Future	9.0212	9.0728	99.2147	98.9678	111,140
10/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	2003.6600	1817.2100	2.0037	1.8172	300
10/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	208.2800	268.7600	0.2083	0.2688	0
10/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4131.1700	3897.1400	4.1312	3.8971	300
10/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	29.9400	42.8400	0.0299	0.0428	0
10/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7169.6000	6923.6700	7.1696	6.9237	0
10/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	1.5400	2.5400	0.0015	0.0025	300
10/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13083.3800	12836.4500	13.0834	12.8365	0
10/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2032 On 06-November-25			Bond Future	9.0948	9.1491	96.9114	96.6597	28,624
10/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2252.4400	2095.7100	2.2524	2.0957	300
10/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	847.7500	942.8000	0.8478	0.9428	0
10/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3991.0600	3786.7100	3.9911	3.7867	300
10/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	340.5800	388.0100	0.3406	0.3880	0
10/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6037.0700	5805.4400	6.0371	5.8054	0
10/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	121.5400	141.6900	0.1215	0.1417	0
10/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7944.7700	7701.0700	7.9448	7.7011	0

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10/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	41.8600	49.9400	0.0419	0.0499	300
10/07/2025	2032 On 05-February-26			Bond Future	9.1761	9.2334	98.7242	98.4676	0
10/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4848.9600	4646.4200	4.8490	4.6464	0
10/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	555.1800	609.2900	0.5552	0.6093	0
10/07/2025	2032 On 07-May-26			Bond Future	9.2705	9.3310	96.3802	96.1186	0
10/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4616.0500	4426.1400	4.6161	4.4261	0
10/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	939.3100	1011.0500	0.9393	1.0111	0
10/07/2025	2032 On 06-August-26			Bond Future	9.3815	9.4456	98.1365	97.8697	0
10/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4293.2400	4112.2900	4.2932	4.1123	0
10/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1274.2000	1360.0300	1.2742	1.3600	0
10/07/2025	2033 On 07-August-25			Bond Future	130.0810	129.8998	130.0810	129.8998	1,648
10/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1431.0100	1249.8400	1.4310	1.2498	0
10/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2033 On 06-November-25			Bond Future	131.0099	130.8251	131.0099	130.8251	5,288
10/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2130.1000	2314.9200	2.1301	2.3149	0
10/07/2025	2033 On 05-February-26			Bond Future	133.4924	133.3037	133.4924	133.3037	0
10/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	612.3900	423.7100	0.6124	0.4237	0
10/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2033 On 07-May-26			Bond Future	134.4179	134.2253	134.4179	134.2253	0
10/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	742.1200	934.6600	0.7421	0.9347	0
10/07/2025	2033 On 06-August-26			Bond Future	136.9022	136.7056	136.9022	136.7056	0
10/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2652.1800	2455.6200	2.6522	2.4556	0
10/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2037 On 07-August-25			Bond Future	10.3907	10.4525	87.7699	87.3977	141,354
10/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	767.2900	626.4900	0.7673	0.6265	2,541
10/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1073.4600	1304.7800	1.0735	1.3048	0
10/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1294.0400	1092.6000	1.2940	1.0926	300
10/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	638.0500	808.7300	0.6381	0.8087	0
10/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1488.1800	1268.5000	1.4882	1.2685	2,341
10/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	534.5100	686.9500	0.5345	0.6870	0
10/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1867.9700	1617.5900	1.8680	1.6176	200

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10/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	382.0300	503.7700	0.3820	0.5038	0
10/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3651.6100	3317.8900	3.6516	3.3179	300
10/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	81.4400	119.8400	0.0814	0.1198	0
10/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4025.5500	3682.8400	4.0256	3.6828	0
10/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	58.2900	87.7000	0.0583	0.0877	2,541
10/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5923.3500	5557.7400	5.9234	5.5577	0
10/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	9.5200	16.0300	0.0095	0.0160	2,541
10/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6085.7900	5719.3200	6.0858	5.7193	7,500
10/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	8.0700	13.7200	0.0081	0.0137	7,500
10/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8062.4400	7691.2000	8.0624	7.6912	0
10/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.9500	1.8300	0.0010	0.0018	2,541
10/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8115.0600	7743.7700	8.1151	7.7438	0
10/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.9000	1.7300	0.0009	0.0017	300
10/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9876.0200	9504.0300	9.8760	9.5040	0
10/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.1100	0.2400	0.0001	0.0002	2,541
10/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13997.3200	13625.2000	13.9973	13.6252	0
10/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2037 On 06-November-25			Bond Future	10.4888	10.5531	89.4129	89.0336	23,050
10/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1961.2500	1779.4000	1.9613	1.7794	300
10/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1894.8300	2092.3100	1.8948	2.0923	0
10/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3841.1200	3576.8600	3.8411	3.5769	300
10/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	887.2200	1002.2900	0.8872	1.0023	0
10/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6717.1000	6387.4300	6.7171	6.3874	0
10/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	310.8700	360.5300	0.3109	0.3605	0
10/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9282.8300	8926.0500	9.2828	8.9261	0
10/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	123.7000	146.2500	0.1237	0.1463	300
10/07/2025	2037 On 05-February-26			Bond Future	10.5947	10.6616	86.8271	86.4405	0
10/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2691.6900	2495.7200	2.6917	2.4957	1,930
10/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2372.0300	2562.5900	2.3720	2.5626	0
10/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3550.5200	3321.0100	3.5505	3.3210	1,970
10/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1805.3000	1962.3200	1.8053	1.9623	0
10/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4702.6300	4437.8600	4.7026	4.4379	0
10/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1289.2600	1411.0200	1.2893	1.4110	0
10/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5358.7800	5077.7200	5.3588	5.0777	0

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10/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1074.2300	1179.7000	1.0742	1.1797	1,930
10/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5526.2600	5241.4000	5.5263	5.2414	1,030
10/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1025.8900	1127.5600	1.0259	1.1276	0
10/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7526.6000	7205.5100	7.5266	7.2055	0
10/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	599.8900	665.3300	0.5999	0.6653	1,930
10/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9376.0900	9032.8800	9.3761	9.0329	0
10/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	370.2800	413.6000	0.3703	0.4136	1,970
10/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11444.0600	11082.7700	11.4441	11.0828	0
10/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	195.1200	220.3600	0.1951	0.2204	1,030
10/07/2025	2037 On 07-May-26			Bond Future	10.7150	10.7847	88.4234	88.0295	0
10/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3824.6000	3603.3800	3.8246	3.6034	142
10/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2505.1000	2677.7900	2.5051	2.6778	0
10/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5151.2400	4892.5900	5.1512	4.8926	0
10/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1809.7000	1944.9600	1.8097	1.9450	0
10/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9557.5400	9224.3300	9.5575	9.2243	0
10/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	681.7600	742.4600	0.6818	0.7425	142
10/07/2025	2037 On 06-August-26			Bond Future	10.8505	10.9232	85.7752	85.3737	0
10/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6405.4400	6127.3800	6.4054	6.1274	0
10/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1817.2200	1940.6400	1.8172	1.9406	0
10/07/2025	2038 On 07-August-25			Bond Future	138.0408	138.2519	138.0408	138.2519	2,162
10/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1519.1700	1308.0900	1.5192	1.3081	0
10/07/2025	2038 On 06-November-25			Bond Future	140.6592	140.8740	140.6592	140.8740	440
10/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	3220.8200	3005.9900	3.2208	3.0060	0
10/07/2025	2038 On 05-February-26			Bond Future	141.1591	141.3778	141.1591	141.3778	0
10/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	2040.8600	1822.2100	2.0409	1.8222	0
10/07/2025	2038 On 07-May-26			Bond Future	143.7896	144.0120	143.7896	144.0120	0
10/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	740.3800	518.0300	0.7404	0.5180	0
10/07/2025	2038 On 06-August-26			Bond Future	144.2465	144.4725	144.2465	144.4725	0
10/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	473.5200	247.5400	0.4735	0.2475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	2040 On 07-August-25			Bond Future	10.8529	10.9097	86.9142	86.5461	52,639
10/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	820.8500	682.6400	0.8209	0.6826	400
10/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1165.0900	1395.0600	1.1651	1.3951	0
10/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1155.1600	979.4100	1.1552	0.9794	680
10/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	849.8600	1042.2900	0.8499	1.0423	0
10/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1550.5800	1337.9800	1.5506	1.3380	0
10/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	602.9000	758.4800	0.6029	0.7585	0
10/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1999.7800	1753.2700	1.9998	1.7533	0
10/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	416.7900	538.4600	0.4168	0.5385	0
10/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2492.1900	2216.1500	2.4922	2.2162	0
10/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	280.8700	373.0100	0.2809	0.3730	680
10/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3566.2000	3246.3200	3.5662	3.2463	400
10/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	118.8000	167.1000	0.1188	0.1671	0
10/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4130.1600	3795.5500	4.1302	3.7956	0
10/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	74.8300	108.4000	0.0748	0.1084	0
10/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5279.4800	4926.4100	5.2795	4.9264	0
10/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	28.1000	43.2100	0.0281	0.0432	0
10/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7002.8800	6638.6000	7.0029	6.6386	0
10/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	5.6900	9.5900	0.0057	0.0096	400
10/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9238.8100	8871.1500	9.2388	8.8712	0
10/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.5800	1.1000	0.0006	0.0011	0
10/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10323.1600	9955.1500	10.3232	9.9552	0
10/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.1800	0.3500	0.0002	0.0004	0
10/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13891.9900	13523.8100	13.8920	13.5238	0
10/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2040 On 06-November-25			Bond Future	10.9579	11.0169	88.5413	88.1660	9,098
10/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5898.4800	5594.6300	5.8985	5.5946	0
10/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	530.7600	602.1800	0.5308	0.6022	0
10/07/2025	2040 On 05-February-26			Bond Future	11.0707	11.1319	85.6886	85.3061	0
10/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4300.3400	4059.3200	4.3003	4.0593	0
10/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1732.1700	1873.6100	1.7322	1.8736	0
10/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5707.7700	5431.6400	5.7078	5.4316	475
10/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1198.1200	1304.4500	1.1981	1.3045	0
10/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12300.0500	11943.1100	12.3001	11.9431	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	218.1900	243.7100	0.2182	0.2437	475
10/07/2025	2040 On 07-May-26			Bond Future	11.1964	11.2601	87.2638	86.8741	0
10/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1910.1600	1775.5900	1.9102	1.7756	1,460
10/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5041.8600	5297.0600	5.0419	5.2971	0
10/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3096.8800	2912.4800	3.0969	2.9125	820
10/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3568.0900	3773.4600	3.5681	3.7735	0
10/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5059.1600	4815.6000	5.0592	4.8156	0
10/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2221.4400	2367.6500	2.2214	2.3677	0
10/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5255.6800	5007.3400	5.2557	5.0073	0
10/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2126.5800	2268.0100	2.1266	2.2680	1,460
10/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6521.7600	6246.3300	6.5218	6.2463	0
10/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1619.9700	1734.3100	1.6200	1.7343	820
10/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7329.9900	7040.1100	7.3300	7.0401	0
10/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1369.8600	1469.7500	1.3699	1.4698	1,460
10/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8684.2300	8374.1300	8.6842	8.3741	0
10/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1041.7800	1121.4500	1.0418	1.1215	820
10/07/2025	2040 On 06-August-26			Bond Future	11.3365	11.4028	84.3435	83.9463	0
10/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6918.7800	6644.2600	6.9188	6.6443	0
10/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2009.1400	2131.8100	2.0091	2.1318	0
10/07/2025	2044 On 07-August-25			Bond Future	11.1330	11.1797	81.7680	81.4598	41,445
10/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	83.7300	67.2800	0.0837	0.0673	9,000
10/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3520.2800	3812.0100	3.5203	3.8120	0
10/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1674.5600	1492.7600	1.6746	1.4928	9,000
10/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	582.0300	708.4100	0.5820	0.7084	0
10/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4587.5000	4302.2200	4.5875	4.3022	0
10/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	58.1400	81.0400	0.0581	0.0810	9,000
10/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6604.8500	6302.0200	6.6049	6.3020	0
10/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	10.1000	15.4500	0.0101	0.0155	5,600
10/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12730.0200	12421.8500	12.7300	12.4219	0
10/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
10/07/2025	2044 On 06-November-25			Bond Future	11.2383	11.2867	83.2987	82.9845	78,349
10/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2186.9000	2036.6300	2.1869	2.0366	11,000
10/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2110.5000	2274.3800	2.1105	2.2744	0
10/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4226.7000	4009.4300	4.2267	4.0094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1002.9900	1099.8700	1.0030	1.0999	11,000
10/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4829.4000	4598.2600	4.8294	4.5983	0
10/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	819.4700	902.4800	0.8195	0.9025	0
10/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5402.9900	5160.4600	5.4030	5.1605	0
10/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	678.6300	750.2500	0.6786	0.7503	5,800
10/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6383.5100	6124.7400	6.3835	6.1247	0
10/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	492.0100	547.3900	0.4920	0.5474	5,600
10/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6632.5400	6370.2500	6.6325	6.3703	0
10/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	453.7800	505.6400	0.4538	0.5056	5,800
10/07/2025	2044 On 05-February-26			Bond Future	11.3507	11.4010	80.4732	80.1530	0
10/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3571.6800	3392.0800	3.5717	3.3921	0
10/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2251.1900	2391.8000	2.2512	2.3918	0
10/07/2025	2044 On 07-May-26			Bond Future	11.4749	11.5270	81.9524	81.6261	0
10/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4609.6000	4418.3300	4.6096	4.4183	0
10/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2608.9100	2743.9500	2.6089	2.7440	0
10/07/2025	2044 On 06-August-26			Bond Future	11.6123	11.6666	79.0605	78.7279	0
10/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6886.3400	6659.7500	6.8863	6.6598	0
10/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2155.4300	2261.3800	2.1554	2.2614	0
10/07/2025	2046 On 07-August-25			Bond Future	119.3694	119.1931	119.3694	119.1931	8,108
10/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	679.4000	503.0500	0.6794	0.5031	0
10/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2046 On 06-November-25			Bond Future	119.3748	119.1948	119.3748	119.1948	11,522
10/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6035.1700	6215.2000	6.0352	6.2152	0
10/07/2025	2046 On 05-February-26			Bond Future	121.6365	121.4529	121.6365	121.4529	0
10/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	13.5000	197.1000	0.0135	0.1971	0
10/07/2025	2046 On 07-May-26			Bond Future	121.6079	121.4207	121.6079	121.4207	0
10/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3342.1000	3529.3500	3.3421	3.5294	0
10/07/2025	2046 On 06-August-26			Bond Future	123.8543	123.6630	123.8543	123.6630	0
10/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1474.2800	1283.0000	1.4743	1.2830	0
10/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	2050 On 07-August-25			Bond Future	117.9797	117.9765	117.9797	117.9765	10,603
10/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1910.2700	1913.5400	1.9103	1.9135	0
10/07/2025	2050 On 06-November-25			Bond Future	120.2176	120.2140	120.2176	120.2140	7,082
10/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4202.3600	4206.0000	4.2024	4.2060	0
10/07/2025	2050 On 05-February-26			Bond Future	120.0833	120.0791	120.0833	120.0791	0
10/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2736.7400	2740.8700	2.7367	2.7409	0
10/07/2025	2050 On 07-May-26			Bond Future	122.3209	122.3166	122.3209	122.3166	0
10/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1749.0800	1753.3900	1.7491	1.7534	0
10/07/2025	2050 On 06-August-26			Bond Future	122.1283	122.1234	122.1283	122.1234	0
10/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1141.7000	1146.6000	1.1417	1.1466	0
10/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	AL37 On 07-August-25			Index Future	1162.3640	1160.0690	1162.3640	1,160.0690	0
10/07/2025	AL37 On 06-November-25			Index Future	1184.1250	1181.7840	1184.1250	1,181.7840	0
10/07/2025	AL37 On 05-February-26			Index Future	1206.2830	1203.8960	1206.2830	1,203.8960	0
10/07/2025	AL37 On 07-May-26			Index Future	1228.4990	1226.0640	1228.4990	1,226.0640	0
10/07/2025	AL37 On 06-August-26			Index Future	1250.7010	1248.2190	1250.7010	1,248.2190	0
10/07/2025	AL7T On 07-August-25			Index Future	1406.0880	1400.8330	1406.0880	1,400.8330	0
10/07/2025	AL7T On 06-November-25			Index Future	1432.4110	1427.0560	1432.4110	1,427.0560	0
10/07/2025	AL7T On 05-February-26			Index Future	1459.2150	1453.7570	1459.2150	1,453.7570	0
10/07/2025	AL7T On 07-May-26			Index Future	1486.0890	1480.5260	1486.0890	1,480.5260	0
10/07/2025	AL7T On 06-August-26			Index Future	1512.9470	1507.2790	1512.9470	1,507.2790	0
10/07/2025	ALBI On 07-August-25			Index Future	1191.9890	1188.5130	1191.9890	1,188.5130	77
10/07/2025	ALBI On 06-November-25			Index Future	1214.3050	1210.7610	1214.3050	1,210.7610	0
10/07/2025	ALBI On 05-February-26			Index Future	1237.0270	1233.4150	1237.0270	1,233.4150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	ALBI On 07-May-26			Index Future	1259.8090	1256.1270	1259.8090	1,256.1270	0
10/07/2025	ALBI On 06-August-26			Index Future	1282.5780	1278.8250	1282.5780	1,278.8250	0
10/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	C431 On 31-January-31			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
10/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/07/2025	ES33 On 07-August-25			Bond Future	10.4552		10.5072	87.1677	86.9183	0
10/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13363.1400		13113.7100	13.3631	13.1137	0
10/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES33 On 06-November-25			Bond Future	10.5782		10.6326	85.0264	84.7721	0
10/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6376.2100		6121.8600	6.3762	6.1219	0
10/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES33 On 05-February-26			Bond Future	10.7140		10.7710	86.6372	86.3778	0
10/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3441.7000		3182.3400	3.4417	3.1823	0
10/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES33 On 07-May-26			Bond Future	10.8596		10.9195	84.4558	84.1913	0
10/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3575.2300		3310.7600	3.5752	3.3108	0
10/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES33 On 06-August-26			Bond Future	11.0229		11.0858	86.0136	85.7440	0
10/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4144.9900		3875.3300	4.1450	3.8753	0
10/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES42 On 07-August-25			Bond Future	11.3597		11.4065	81.3054	81.0173	0
10/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13033.1800		12745.0900	13.0332	12.7451	0
10/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES42 On 06-November-25			Bond Future	11.4772		11.5257	78.5825	78.2887	0
10/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5248.5600		4954.8000	5.2486	4.9548	0
10/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
10/07/2025	ES42 On 05-February-26			Bond Future	11.5996		11.6500	80.0707	79.7712	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1470.9400	1171.4800	1.4709	1.1715	0
10/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	ES42 On 07-May-26			Bond Future	11.7334	11.7857	77.2969	76.9917	0
10/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2655.5300	2350.2600	2.6555	2.3503	0
10/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	ES42 On 06-August-26			Bond Future	11.8759	11.9303	78.7207	78.4095	0
10/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4246.3600	3935.1900	4.2464	3.9352	0
10/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	GOVI On 07-August-25			GOVI	1173.4690	1170.0870	1173.4690	1,170.0870	612
10/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1624690.0000	1590870.0000	162.4690	159.0870	0
10/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	GOVI On 06-November-25			GOVI	1195.4380	1191.9910	1195.4380	1,191.9910	0
10/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	834380.0000	799910.0000	83.4380	79.9910	0
10/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	GOVI On 05-February-26			GOVI	1217.8070	1214.2930	1217.8070	1,214.2930	0
10/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	678070.0000	642930.0000	67.8070	64.2930	0
10/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	GOVI On 07-May-26			GOVI	1240.2350	1236.6530	1240.2350	1,236.6530	42
10/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	632350.0000	596530.0000	63.2350	59.6530	0
10/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	GOVI On 06-August-26			GOVI	1262.6490	1258.9990	1262.6490	1,258.9990	0
10/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	736490.0000	699990.0000	73.6490	69.9990	0
10/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/07/2025	IGOV On 07-August-25			Index Future	380.2760	380.0580	380.2760	380.0580	746
10/07/2025	IGOV On 06-November-25			Index Future	387.4890	387.2660	387.4890	387.2660	8
10/07/2025	IGOV On 05-February-26			Index Future	394.8310	394.6040	394.8310	394.6040	0
10/07/2025	IGOV On 07-May-26			Index Future	402.1930	401.9600	402.1930	401.9600	0
10/07/2025	IGOV On 06-August-26			Index Future	409.5500	409.3120	409.5500	409.3120	0
10/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/07/2025	R033 On 07-August-25			Bond Future	9.2380	9.2896	107.7478	107.4626	7,150
10/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5839.5700	5561.4400	5.8396	5.5614	0
10/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	14.3500	21.4300	0.0144	0.0214	0
10/07/2025	R033 On 06-November-25			Bond Future	9.3172	9.3713	104.7217	104.4309	0
10/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5470.9900	5214.3500	5.4710	5.2144	0
10/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	204.7200	238.8600	0.2047	0.2389	0
10/07/2025	R033 On 05-February-26			Bond Future	9.4037	9.4606	106.6806	106.3842	0
10/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5978.2100	5734.9600	5.9782	5.7350	0
10/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	507.4300	560.5800	0.5074	0.5606	0
10/07/2025	R033 On 07-May-26			Bond Future	9.5026	9.5626	103.5991	103.2970	0
10/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5274.4200	5050.8000	5.2744	5.0508	0
10/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	963.5100	1042.0600	0.9635	1.0421	0
10/07/2025	R033 On 06-August-26			Bond Future	9.6167	9.6800	105.4862	105.1782	0
10/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4655.4300	4453.3200	4.6554	4.4533	0
10/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1623.4700	1729.4000	1.6235	1.7294	0
10/07/2025	R035 On 07-August-25			Bond Future	9.8060	9.8677	98.2801	97.9182	75,788
10/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1959.1200	1711.5000	1.9591	1.7115	300
10/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	366.6400	480.9500	0.3666	0.4810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2512.7600	2233.4800	2.5128	2.2335	0
10/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	234.1400	316.7900	0.2341	0.3168	8,000
10/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3255.9800	2946.6100	3.2560	2.9466	0
10/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	129.1900	181.7500	0.1292	0.1818	8,000
10/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3512.3600	3195.1600	3.5124	3.1952	0
10/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	105.1700	149.9000	0.1052	0.1499	50
10/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4455.5600	4117.5900	4.4556	4.1176	300
10/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	48.4400	72.4000	0.0484	0.0724	0
10/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6159.5300	5804.4700	6.1595	5.8045	0
10/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	10.9200	17.7900	0.0109	0.0178	8,500
10/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8263.7300	7903.0200	8.2637	7.9030	0
10/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	1.5200	2.7400	0.0015	0.0027	17,500
10/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8471.0300	8110.1200	8.4710	8.1101	0
10/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	1.2400	2.2600	0.0012	0.0023	300
10/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14908.3400	14546.4100	14.9083	14.5464	0
10/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R035 On 06-November-25			Bond Future	9.8972	9.9616	95.6166	95.2477	35,939
10/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1412.9200	1262.8400	1.4129	1.2628	250
10/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2147.8700	2366.6600	2.1479	2.3667	0
10/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1819.6600	1642.8900	1.8197	1.6429	2,000
10/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1746.3700	1938.4700	1.7464	1.9385	0
10/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2384.3700	2176.4100	2.3844	2.1764	300
10/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1341.9100	1502.8200	1.3419	1.5028	0
10/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2637.4500	2417.3100	2.6375	2.4173	0
10/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1199.7800	1348.5100	1.1998	1.3485	250
10/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3215.1100	2970.6000	3.2151	2.9706	0
10/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	938.0700	1062.4300	0.9381	1.0624	50
10/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3665.6800	3404.9900	3.6657	3.4050	2,000
10/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	779.5400	887.7200	0.7795	0.8877	0
10/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3791.9200	3527.0700	3.7919	3.5271	2,000
10/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	740.5900	844.6100	0.7406	0.8446	0
10/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	4048.5400	3775.7300	4.0485	3.7757	0
10/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	668.0500	764.1100	0.6681	0.7641	250
10/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4398.1700	4115.4400	4.3982	4.1154	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	581.2600	667.4000	0.5813	0.6674	0
10/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4845.8900	4551.9000	4.8459	4.5519	0
10/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	487.3900	562.2700	0.4874	0.5623	8,500
10/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	6050.6300	5732.7100	6.0506	5.7327	2,000
10/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	304.2300	355.1800	0.3042	0.3552	0
10/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	6097.9400	5779.2700	6.0979	5.7793	250
10/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	298.7400	348.9400	0.2987	0.3489	0
10/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6334.9000	6012.4900	6.3349	6.0125	0
10/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	272.3200	318.7800	0.2723	0.3188	0
10/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7293.0500	6958.0700	7.2931	6.9581	0
10/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	187.4300	221.3200	0.1874	0.2213	0
10/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8405.9500	8060.3600	8.4060	8.0604	0
10/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	121.2900	144.5700	0.1213	0.1446	2,000
10/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8502.9500	8156.6000	8.5030	8.1566	0
10/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	116.7900	139.3100	0.1168	0.1393	250
10/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9568.8400	9215.5400	9.5688	9.2155	0
10/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	76.7600	92.3300	0.0768	0.0923	300
10/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10910.8800	10550.7200	10.9109	10.5507	0
10/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	39.0100	47.7200	0.0390	0.0477	250
10/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11101.5000	10740.5700	11.1015	10.7406	0
10/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	35.0100	42.9500	0.0350	0.0430	2,000
10/07/2025	R035 On 05-February-26			Bond Future	9.9970	10.0642	97.4054	97.0294	0
10/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2943.2200	2737.2400	2.9432	2.7372	250
10/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1979.4300	2149.4400	1.9794	2.1494	0
10/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3900.8000	3660.8700	3.9008	3.6609	2,000
10/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1459.2300	1595.2900	1.4592	1.5953	0
10/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4792.8000	4527.6300	4.7928	4.5276	0
10/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1117.0100	1227.8300	1.1170	1.2278	250
10/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5280.3900	5003.4900	5.2804	5.0035	0
10/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	969.4900	1068.5800	0.9695	1.0686	0
10/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5906.7000	5616.5100	5.9067	5.6165	2,000
10/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	810.3000	896.1000	0.8103	0.8961	0
10/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	6161.8700	5866.7800	6.1619	5.8668	0
10/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	753.8500	834.7500	0.7539	0.8348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6896.6600	6588.9400	6.8967	6.5889	0
10/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	613.6700	681.9400	0.6137	0.6819	250
10/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12555.3300	12193.0800	12.5553	12.1931	0
10/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	90.8200	104.5600	0.0908	0.1046	2,000
10/07/2025	R035 On 07-May-26			Bond Future	10.1014	10.1716	94.6935	94.3102	0
10/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5482.2700	5215.9200	5.4823	5.2159	0
10/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1449.1000	1565.9900	1.4491	1.5660	0
10/07/2025	R035 On 06-August-26			Bond Future	10.2201	10.2936	96.4194	96.0288	0
10/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	6007.1000	5736.7400	6.0071	5.7367	0
10/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1668.4800	1788.6800	1.6685	1.7887	0
10/07/2025	R038 On 07-August-25			Bond Future	10.4410	10.5029	106.9620	106.5252	6,513
10/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5476.0500	5059.2900	5.4761	5.0593	0
10/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	34.6600	54.7700	0.0347	0.0548	0
10/07/2025	R038 On 06-November-25			Bond Future	10.5455	10.6098	103.4799	103.0347	0
10/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	4045.5200	3745.0400	4.0455	3.7450	1,770
10/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1092.9600	1237.7200	1.0930	1.2377	0
10/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5365.1200	5023.1200	5.3651	5.0231	0
10/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	704.6500	807.8900	0.7047	0.8079	0
10/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11465.3200	11038.8100	11.4653	11.0388	0
10/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	92.4200	111.1500	0.0924	0.1112	1,770
10/07/2025	R038 On 05-February-26			Bond Future	10.6564	10.7233	105.4154	104.9617	0
10/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6353.7800	6021.7200	6.3538	6.0217	0
10/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1223.6500	1345.3400	1.2237	1.3453	0
10/07/2025	R038 On 07-May-26			Bond Future	10.7773	10.8471	101.8692	101.4067	0
10/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5999.4700	5691.7100	5.9995	5.6917	0
10/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1979.5400	2134.2000	1.9795	2.1342	0
10/07/2025	R038 On 06-August-26			Bond Future	10.9102	10.9830	103.7242	103.2529	0
10/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7471.8400	7145.3400	7.4718	7.1453	0
10/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2104.5600	2249.3100	2.1046	2.2493	0
10/07/2025	R053 On 07-August-25			Bond Future	11.0352	11.0767	109.2955	108.9233	22,818
10/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16461.4100	16089.3000	16.4614	16.0893	0
10/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
10/07/2025	R053 On 06-November-25			Bond Future	11.1360	11.1791	105.4787	105.0995	20,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6322.4500	6043.1100	6.3225	6.0431	0
10/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1058.0200	1157.9300	1.0580	1.1579	0
10/07/2025	R053 On 05-February-26			Bond Future	11.2416	11.2862	107.4516	107.0650	0
10/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5199.9200	4979.8400	5.1999	4.9798	0
10/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3082.0600	3248.5800	3.0821	3.2486	0
10/07/2025	R053 On 07-May-26			Bond Future	11.3545	11.4009	103.5657	103.1716	0
10/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6253.6000	6021.2100	6.2536	6.0212	0
10/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3463.0700	3624.8100	3.4631	3.6248	0
10/07/2025	R053 On 06-August-26			Bond Future	11.4766	11.5248	105.4512	105.0496	0
10/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9514.4300	9244.4300	9.5144	9.2444	0
10/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3174.5300	3306.1600	3.1745	3.3062	0
10/07/2025	R186 On 07-August-25			Bond Future	7.7269	7.7219	104.9826	104.9891	160,391
10/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1915.3600	1921.8700	1.9154	1.9219	1,983
10/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2495.4300	2501.9400	2.4954	2.5019	0
10/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3207.7800	3214.2900	3.2078	3.2143	0
10/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
10/07/2025	R186 On 06-November-25			Bond Future	7.7571	7.7510	106.9480	106.9544	8,516
10/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	485.1300	490.7400	0.4851	0.4907	0
10/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	88.0300	87.2200	0.0880	0.0872	0
10/07/2025	R186 On 05-February-26			Bond Future	7.8141	7.8065	103.6435	103.6498	0
10/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	620.8300	626.1800	0.6208	0.6262	0
10/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	109.7200	108.7300	0.1097	0.1087	0
10/07/2025	R186 On 07-May-26			Bond Future	7.9805	7.9702	105.5498	105.5560	0
10/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	533.2700	538.1500	0.5333	0.5382	0
10/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	113.4200	112.1500	0.1134	0.1122	0
10/07/2025	R186 On 06-August-26			Bond Future	8.4045	8.3879	102.1682	102.1741	0
10/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	215.0400	218.5500	0.2150	0.2186	0
10/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	156.1800	153.7800	0.1562	0.1538	0
10/07/2025	R202 On 07-August-25			Bond Future	269.0561	268.2887	269.0561	268.2887	387
10/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2543.9500	3311.2900	2.5440	3.3113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R202 On 06-November-25			Bond Future	274.1594	273.3770	274.1594	273.3770	780
10/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1480.5900	2263.0000	1.4806	2.2630	0
10/07/2025	R202 On 05-February-26			Bond Future	274.0192	273.2214	274.0192	273.2214	0
10/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3800.7900	4598.6300	3.8008	4.5986	0
10/07/2025	R202 On 07-May-26			Bond Future	279.1261	278.3126	279.1261	278.3126	0
10/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1576.0600	762.6100	1.5761	0.7626	0
10/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R202 On 06-August-26			Bond Future	278.8588	278.0298	278.8588	278.0298	0
10/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	1.1800	830.2500	0.0012	0.8303	0
10/07/2025	R209 On 07-August-25			Bond Future	10.0963	10.1478	77.5431	77.2689	10,245
10/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12264.8400	11990.6000	12.2648	11.9906	0
10/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R209 On 06-November-25			Bond Future	10.1850	10.2385	75.8428	75.5633	7,867
10/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5707.2900	5466.9800	5.7073	5.4670	0
10/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	293.7500	332.9600	0.2938	0.3330	0
10/07/2025	R209 On 05-February-26			Bond Future	10.2796	10.3351	77.2615	76.9766	0
10/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4316.6300	4117.7700	4.3166	4.1178	0
10/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1066.9800	1153.0400	1.0670	1.1530	0
10/07/2025	R209 On 07-May-26			Bond Future	10.3832	10.4409	75.5312	75.2409	0
10/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4806.0100	4609.0200	4.8060	4.6090	0
10/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1444.6400	1538.0200	1.4446	1.5380	0
10/07/2025	R209 On 06-August-26			Bond Future	10.4981	10.5582	76.9076	76.6117	0
10/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5812.5900	5605.9600	5.8126	5.6060	0
10/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1571.4600	1660.7700	1.5715	1.6608	0
10/07/2025	R210 On 07-August-25			Bond Future	249.8538	249.8504	249.8538	249.8504	306
10/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1413.8200	1410.4100	1.4138	1.4104	0
10/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R210 On 06-November-25			Bond Future	251.1687	251.1647	251.1687	251.1647	992
10/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	971.3300	975.2900	0.9713	0.9753	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R210 On 05-February-26			Bond Future	255.9277	255.9232	255.9277	255.9232	0
10/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2827.7100	2823.1600	2.8277	2.8232	0
10/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R210 On 07-May-26			Bond Future	257.2182	257.2129	257.2182	257.2129	0
10/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1818.2400	1812.9300	1.8182	1.8129	0
10/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R210 On 06-August-26			Bond Future	261.9709	261.9646	261.9709	261.9646	0
10/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2130.8900	2124.6200	2.1309	2.1246	0
10/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R213 On 07-August-25			Bond Future	8.6873	8.7338	95.8226	95.6308	21,358
10/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11355.4900	11163.7100	11.3555	11.1637	0
10/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/07/2025	R213 On 06-November-25			Bond Future	8.7529	8.8021	94.0645	93.8690	77,906
10/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5092.8800	4912.6900	5.0929	4.9127	0
10/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	98.0100	113.3600	0.0980	0.1134	0
10/07/2025	R213 On 05-February-26			Bond Future	8.8281	8.8803	95.8243	95.6249	0
10/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4352.0500	4190.2500	4.3521	4.1903	0
10/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	397.9200	435.5200	0.3979	0.4355	0
10/07/2025	R213 On 07-May-26			Bond Future	8.9110	8.9665	94.0352	93.8319	0
10/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3926.2300	3776.8800	3.9262	3.7769	0
10/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	735.8000	789.7900	0.7358	0.7898	0
10/07/2025	R213 On 06-August-26			Bond Future	9.0128	9.0721	95.7500	95.5426	0
10/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3421.4900	3283.2700	3.4215	3.2833	0
10/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1087.6700	1156.8400	1.0877	1.1568	0
10/07/2025	R214 On 07-August-25			Bond Future	10.8238	10.8703	70.7135	70.4530	6,095
10/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10626.5000	10365.9900	10.6265	10.3660	0
10/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
10/07/2025	R214 On 06-November-25			Bond Future	10.9222	10.9703	68.7390	68.4736	31,589
10/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4375.9600	4171.9900	4.3760	4.1720	0
10/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	569.2500	630.7600	0.5693	0.6308	0
10/07/2025	R214 On 05-February-26			Bond Future	11.0274	11.0772	70.0250	69.7544	0
10/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3114.1400	2960.2700	3.1141	2.9603	0
10/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1864.2200	1981.0000	1.8642	1.9810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2025	R214 On 07-May-26			Bond Future	11.1349	11.1865	68.0146	67.7388	0
10/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4140.0600	3972.9600	4.1401	3.9730	0
10/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2068.9100	2177.6400	2.0689	2.1776	0
10/07/2025	R214 On 06-August-26			Bond Future	11.2532	11.3067	69.2542	68.9731	0
10/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5561.1900	5374.1000	5.5612	5.3741	0
10/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1932.7900	2026.7800	1.9328	2.0268	0
10/07/2025	R248 On 07-August-25			Bond Future	11.1107	11.1674	84.5198	84.1320	83,273
10/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12485.8600	12098.0100	12.4859	12.0980	0
10/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
10/07/2025	R248 On 06-November-25			Bond Future	11.2148	11.2735	81.6622	81.2669	163,964
10/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4415.1900	4137.8000	4.4152	4.1378	0
10/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	995.2400	1113.1300	0.9952	1.1131	0
10/07/2025	R248 On 05-February-26			Bond Future	11.3258	11.3868	83.1899	82.7870	0
10/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3472.9800	3256.8600	3.4730	3.2569	0
10/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2590.6000	2777.4200	2.5906	2.7774	0
10/07/2025	R248 On 07-May-26			Bond Future	11.4389	11.5021	80.2796	79.8690	260
10/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4564.0600	4326.6600	4.5641	4.3267	0
10/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2764.7600	2937.9800	2.7648	2.9380	0
10/07/2025	R248 On 06-August-26			Bond Future	11.5629	11.6285	81.7422	81.3239	0
10/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7180.4800	6895.7600	7.1805	6.8958	0
10/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2287.4600	2421.1100	2.2875	2.4211	0
10/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0