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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
11/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	2029 On 07-August-25			Bond Future	138.8037	138.7550	138.8037	138.7550	5,425
11/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1393.6900	1345.0000	1.3937	1.3450	0
11/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2029 On 06-November-25			Bond Future	140.0005	139.9493	140.0005	139.9493	0
11/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	210.5300	159.2900	0.2105	0.1593	0
11/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2029 On 05-February-26			Bond Future	142.6446	142.6011	142.6446	142.6011	0
11/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2534.5700	2491.0700	2.5346	2.4911	0
11/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2029 On 07-May-26			Bond Future	143.8504	143.7984	143.8504	143.7984	0
11/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2030.3600	1978.4100	2.0304	1.9784	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2029 On 06-August-26			Bond Future	146.5113	146.4560	146.5113	146.4560	0
11/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2411.3000	2355.9700	2.4113	2.3560	0
11/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2030 On 07-August-25			Bond Future	8.4014	8.3303	98.7861	99.0446	129,499
11/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1284.0700	1502.3500	1.2841	1.5024	300
11/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	136.0300	95.7800	0.1360	0.0958	0
11/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2928.0100	3182.3600	2.9280	3.1824	300
11/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	11.2500	7.0700	0.0113	0.0071	0
11/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4953.7200	5212.1000	4.9537	5.2121	0
11/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.3500	0.2000	0.0004	0.0002	300
11/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7201.7800	7460.3100	7.2018	7.4603	1,054
11/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9255.4900	9514.0200	9.2555	9.5140	0
11/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12430.3200	12688.8500	12.4303	12.6889	0
11/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
11/07/2025	2030 On 06-November-25			Bond Future	8.4535	8.3778	100.6366	100.8987	32,850
11/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1505.9600	1681.0100	1.5060	1.6810	300
11/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	590.0700	502.9800	0.5901	0.5030	0
11/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2823.1300	3047.4700	2.8231	3.0475	300
11/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	216.7200	178.9200	0.2167	0.1789	0
11/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3778.0300	4019.5100	3.7780	4.0195	0
11/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	108.5500	87.8900	0.1086	0.0879	0
11/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5462.7100	5717.9900	5.4627	5.7180	0
11/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	31.9500	25.0900	0.0320	0.0251	300
11/07/2025	2030 On 05-February-26			Bond Future	8.5169	8.4336	98.5050	98.7783	0
11/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3490.7600	3711.0800	3.4908	3.7111	0
11/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	364.6100	311.6000	0.3646	0.3116	0
11/07/2025	2030 On 07-May-26			Bond Future	8.6040	8.5160	100.3224	100.5950	0
11/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3040.3900	3276.9100	3.0404	3.2769	0
11/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	645.4900	609.4300	0.6455	0.6094	0
11/07/2025	2030 On 06-August-26			Bond Future	8.7188	8.6238	98.1440	98.4199	0
11/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2498.3500	2665.8500	2.4984	2.6659	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1058.0300	949.7000	1.0580	0.9497	0
11/07/2025	2031 On 07-August-25			Bond Future	107.7980	107.5869	107.7980	107.5869	0
11/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	284.7600	178.0600	0.2848	0.1781	0
11/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	136.7800	241.1700	0.1368	0.2412	0
11/07/2025	2031 On 06-November-25			Bond Future	109.8440	109.6275	109.8440	109.6275	699
11/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	445.6900	341.7900	0.4457	0.3418	0
11/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	291.7100	404.2600	0.2917	0.4043	0
11/07/2025	2031 On 05-February-26			Bond Future	109.5330	109.3198	109.5330	109.3198	0
11/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	4.1300	2.9000	0.0041	0.0029	0
11/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2231.1200	2443.1500	2.2311	2.4432	0
11/07/2025	2031 On 07-May-26			Bond Future	111.5801	111.3565	111.5801	111.3565	0
11/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	2.1000	1.4800	0.0021	0.0015	0
11/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2262.0500	2484.9600	2.2621	2.4850	0
11/07/2025	2031 On 06-August-26			Bond Future	111.2187	110.9901	111.2187	110.9901	0
11/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2591.2900	2819.9300	2.5913	2.8199	0
11/07/2025	2032 On 07-August-25			Bond Future	9.1019	9.0212	98.8288	99.2147	108,950
11/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1696.4500	2003.6600	1.6965	2.0037	300
11/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	287.0300	208.2800	0.2870	0.2083	0
11/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3760.2200	4131.1700	3.7602	4.1312	300
11/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	44.9500	29.9400	0.0450	0.0299	0
11/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6784.6500	7169.6000	6.7847	7.1696	0
11/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	2.5500	1.5400	0.0026	0.0015	300
11/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12697.4200	13083.3800	12.6974	13.0834	0
11/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2032 On 06-November-25			Bond Future	9.1794	9.0948	96.5195	96.9114	28,624
11/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2004.8900	2252.4400	2.0049	2.2524	300
11/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	992.1700	847.7500	0.9922	0.8478	0
11/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3670.0000	3991.0600	3.6700	3.9911	300
11/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	411.4900	340.5800	0.4115	0.3406	0
11/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5674.8700	6037.0700	5.6749	6.0371	0
11/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	151.3100	121.5400	0.1513	0.1215	0
11/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7564.6000	7944.7700	7.5646	7.9448	0

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11/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	53.6600	41.8600	0.0537	0.0419	300
11/07/2025	2032 On 05-February-26			Bond Future	9.2666	9.1761	98.3188	98.7242	0
11/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4532.4300	4848.9600	4.5324	4.8490	0
11/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	644.0600	555.1800	0.6441	0.5552	0
11/07/2025	2032 On 07-May-26			Bond Future	9.3647	9.2705	95.9730	96.3802	0
11/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4277.1100	4616.0500	4.2771	4.6161	0
11/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1007.6600	939.3100	1.0077	0.9393	0
11/07/2025	2032 On 06-August-26			Bond Future	9.4808	9.3815	97.7234	98.1365	0
11/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4022.3400	4293.2400	4.0223	4.2932	0
11/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1416.3600	1274.2000	1.4164	1.2742	0
11/07/2025	2033 On 07-August-25			Bond Future	130.0386	130.0810	130.0386	130.0810	1,648
11/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1388.5800	1431.0100	1.3886	1.4310	0
11/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2033 On 06-November-25			Bond Future	130.9682	131.0099	130.9682	131.0099	5,288
11/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2171.7700	2130.1000	2.1718	2.1301	0
11/07/2025	2033 On 05-February-26			Bond Future	133.4418	133.4924	133.4418	133.4924	0
11/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	561.7700	612.3900	0.5618	0.6124	0
11/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2033 On 07-May-26			Bond Future	134.3734	134.4179	134.3734	134.4179	0
11/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	786.5800	742.1200	0.7866	0.7421	0
11/07/2025	2033 On 06-August-26			Bond Future	136.8592	136.9022	136.8592	136.9022	0
11/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2609.1600	2652.1800	2.6092	2.6522	0
11/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2037 On 07-August-25			Bond Future	10.4858	10.3907	87.1989	87.7699	140,456
11/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	527.5600	767.2900	0.5276	0.7673	2,541
11/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1404.6800	1073.4600	1.4047	1.0735	0
11/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	959.4900	1294.0400	0.9595	1.2940	300
11/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	874.4500	638.0500	0.8745	0.6381	0
11/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1125.9200	1488.1800	1.1259	1.4882	2,341
11/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	743.2000	534.5100	0.7432	0.5345	0
11/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1460.0900	1867.9700	1.4601	1.8680	200

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11/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	545.1000	382.0300	0.5451	0.3820	0
11/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3126.8200	3651.6100	3.1268	3.6516	300
11/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	127.6000	81.4400	0.1276	0.0814	0
11/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3489.1000	4025.5500	3.4891	4.0256	0
11/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	92.7900	58.2900	0.0928	0.0583	2,541
11/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5359.1100	5923.3500	5.3591	5.9234	0
11/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	16.2300	9.5200	0.0162	0.0095	2,541
11/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5520.5900	6085.7900	5.5206	6.0858	7,500
11/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	13.8200	8.0700	0.0138	0.0081	7,500
11/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7492.2600	8062.4400	7.4923	8.0624	0
11/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	1.7200	0.9500	0.0017	0.0010	2,541
11/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7544.8300	8115.0600	7.5448	8.1151	0
11/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	1.6200	0.9000	0.0016	0.0009	300
11/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9305.1700	9876.0200	9.3052	9.8760	0
11/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.2100	0.1100	0.0002	0.0001	2,541
11/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13426.3700	13997.3200	13.4264	13.9973	0
11/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2037 On 06-November-25			Bond Future	10.5873	10.4888	88.8324	89.4129	23,050
11/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1613.1800	1961.2500	1.6132	1.9613	300
11/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2127.3200	1894.8300	2.1273	1.8948	0
11/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3374.4500	3841.1200	3.3745	3.8411	300
11/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	1001.1100	887.2200	1.0011	0.8872	0
11/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6177.6900	6717.1000	6.1777	6.7171	0
11/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	352.0200	310.8700	0.3520	0.3109	0
11/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8717.6000	9282.8300	8.7176	9.2828	0
11/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	139.0300	123.7000	0.1390	0.1237	300
11/07/2025	2037 On 05-February-26			Bond Future	10.6982	10.5947	86.2301	86.8271	0
11/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2397.5200	2691.6900	2.3975	2.6917	1,930
11/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2674.8000	2372.0300	2.6748	2.3720	0
11/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3206.3700	3550.5200	3.2064	3.5505	1,970
11/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	2058.0900	1805.3000	2.0581	1.8053	0
11/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4303.5200	4702.6300	4.3035	4.7026	0
11/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1487.0900	1289.2600	1.4871	1.2893	0
11/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	4933.5900	5358.7800	4.9336	5.3588	0

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11/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1245.9800	1074.2300	1.2460	1.0742	1,930
11/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5094.9700	5526.2600	5.0950	5.5263	1,030
11/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1191.5400	1025.8900	1.1915	1.0259	0
11/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7037.9500	7526.6000	7.0380	7.5266	0
11/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	708.1800	599.8900	0.7082	0.5999	1,930
11/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8852.0900	9376.0900	8.8521	9.3761	0
11/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	443.2200	370.2800	0.4432	0.3703	1,970
11/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	10890.4100	11444.0600	10.8904	11.4441	0
11/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	238.4100	195.1200	0.2384	0.1951	1,030
11/07/2025	2037 On 07-May-26			Bond Future	10.8218	10.7150	87.8206	88.4234	0
11/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3417.0400	3824.6000	3.4170	3.8246	142
11/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2700.3900	2505.1000	2.7004	2.5051	0
11/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4688.5300	5151.2400	4.6885	5.1512	0
11/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1949.8400	1809.7000	1.9498	1.8097	0
11/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9010.0500	9557.5400	9.0101	9.5575	0
11/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	737.1200	681.7600	0.7371	0.6818	142
11/07/2025	2037 On 06-August-26			Bond Future	10.9615	10.8505	85.1628	85.7752	0
11/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6000.8800	6405.4400	6.0009	6.4054	0
11/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	2025.0000	1817.2200	2.0250	1.8172	0
11/07/2025	2038 On 07-August-25			Bond Future	138.2592	138.0408	138.2592	138.0408	2,162
11/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1300.8000	1519.1700	1.3008	1.5192	0
11/07/2025	2038 On 06-November-25			Bond Future	140.8833	140.6592	140.8833	140.6592	440
11/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2996.7500	3220.8200	2.9968	3.2208	0
11/07/2025	2038 On 05-February-26			Bond Future	141.3784	141.1591	141.3784	141.1591	0
11/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1821.5900	2040.8600	1.8216	2.0409	0
11/07/2025	2038 On 07-May-26			Bond Future	144.0210	143.7896	144.0210	143.7896	0
11/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	509.0000	740.3800	0.5090	0.7404	0
11/07/2025	2038 On 06-August-26			Bond Future	144.4837	144.2465	144.4837	144.2465	0
11/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	236.3300	473.5200	0.2363	0.4735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	2040 On 07-August-25			Bond Future	10.9630	10.8529	86.2035	86.9142	61,308
11/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	530.8700	820.8500	0.5309	0.8209	400
11/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1585.8700	1165.0900	1.5859	1.1651	0
11/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	790.2900	1155.1600	0.7903	1.1552	680
11/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1195.7500	849.8600	1.1958	0.8499	0
11/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1113.8700	1550.5800	1.1139	1.5506	0
11/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	876.9500	602.9000	0.8770	0.6029	0
11/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1498.5000	1999.7800	1.4985	1.9998	0
11/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	626.2700	416.7900	0.6263	0.4168	0
11/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	1936.1200	2492.1900	1.9361	2.4922	0
11/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	435.5600	280.8700	0.4356	0.2809	680
11/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	2932.2300	3566.2000	2.9322	3.5662	400
11/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	195.5900	118.8000	0.1956	0.1188	0
11/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3471.2300	4130.1600	3.4712	4.1302	0
11/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	126.6600	74.8300	0.1267	0.0748	0
11/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4590.6400	5279.4800	4.5906	5.2795	0
11/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	50.0200	28.1000	0.0500	0.0281	0
11/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6297.2400	7002.8800	6.2972	7.0029	0
11/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	10.8100	5.6900	0.0108	0.0057	400
11/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8528.6400	9238.8100	8.5286	9.2388	0
11/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	1.1700	0.5800	0.0012	0.0006	0
11/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9612.5800	10323.1600	9.6126	10.3232	0
11/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.3600	0.1800	0.0004	0.0002	0
11/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13181.2300	13891.9900	13.1812	13.8920	0
11/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2040 On 06-November-25			Bond Future	11.0719	10.9579	87.8183	88.5413	9,098
11/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5259.8000	5898.4800	5.2598	5.8985	0
11/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	615.0700	530.7600	0.6151	0.5308	0
11/07/2025	2040 On 05-February-26			Bond Future	11.1899	11.0707	84.9466	85.6886	0
11/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3840.4000	4300.3400	3.8404	4.3003	0
11/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	2014.2300	1732.1700	2.0142	1.7322	0
11/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5179.5600	5707.7700	5.1796	5.7078	475
11/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1411.9100	1198.1200	1.4119	1.1981	0
11/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11611.3400	12300.0500	11.6113	12.3001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	271.4800	218.1900	0.2715	0.2182	475
11/07/2025	2040 On 07-May-26			Bond Future	11.3194	11.1964	86.5132	87.2638	0
11/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1597.9700	1910.1600	1.5980	1.9102	1,460
11/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5480.3400	5041.8600	5.4803	5.0419	0
11/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2668.4500	3096.8800	2.6685	3.0969	820
11/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3890.3300	3568.0900	3.8903	3.5681	0
11/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4513.2600	5059.1600	4.5133	5.0592	0
11/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2426.2100	2221.4400	2.4262	2.2214	0
11/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4700.9600	5255.6800	4.7010	5.2557	0
11/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2322.5300	2126.5800	2.3225	2.1266	1,460
11/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	5921.5200	6521.7600	5.9215	6.5218	0
11/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1770.4000	1619.9700	1.7704	1.6200	820
11/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6707.3400	7329.9900	6.7073	7.3300	0
11/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1497.8800	1369.8600	1.4979	1.3699	1,460
11/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8031.4200	8684.2300	8.0314	8.6842	0
11/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1139.6400	1041.7800	1.1396	1.0418	820
11/07/2025	2040 On 06-August-26			Bond Future	11.4643	11.3365	83.5807	84.3435	0
11/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6410.3000	6918.7800	6.4103	6.9188	0
11/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2263.4600	2009.1400	2.2635	2.0091	0
11/07/2025	2044 On 07-August-25			Bond Future	11.2431	11.1330	81.0453	81.7680	41,445
11/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	38.0100	83.7300	0.0380	0.0837	9,000
11/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	4197.2700	3520.2800	4.1973	3.5203	0
11/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1215.8900	1674.5600	1.2159	1.6746	9,000
11/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	846.0700	582.0300	0.8461	0.5820	0
11/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	3905.6400	4587.5000	3.9056	4.5875	0
11/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	98.9900	58.1400	0.0990	0.0581	9,000
11/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	5890.5700	6604.8500	5.8906	6.6049	0
11/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	18.5300	10.1000	0.0185	0.0101	5,600
11/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12007.3200	12730.0200	12.0073	12.7300	0
11/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
11/07/2025	2044 On 06-November-25			Bond Future	11.3521	11.2383	82.5635	83.2987	78,349
11/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1751.4900	2186.9000	1.7515	2.1869	11,000
11/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2410.3200	2110.5000	2.4103	2.1105	0
11/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3641.3900	4226.7000	3.6414	4.2267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1152.9100	1002.9900	1.1529	1.0030	11,000
11/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4216.8900	4829.4000	4.2169	4.8294	0
11/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	942.1900	819.4700	0.9422	0.8195	0
11/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4769.2200	5402.9900	4.7692	5.4030	0
11/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	780.0900	678.6300	0.7801	0.6786	5,800
11/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5723.4900	6383.5100	5.7235	6.3835	0
11/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	567.2200	492.0100	0.5672	0.4920	5,600
11/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	5967.0200	6632.5400	5.9670	6.6325	0
11/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	523.4900	453.7800	0.5235	0.4538	5,800
11/07/2025	2044 On 05-February-26			Bond Future	11.4696	11.3507	79.7190	80.4732	0
11/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3151.6900	3571.6800	3.1517	3.5717	0
11/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2585.3800	2251.1900	2.5854	2.2512	0
11/07/2025	2044 On 07-May-26			Bond Future	11.5974	11.4749	81.1891	81.9524	0
11/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4077.7300	4609.6000	4.0777	4.6096	0
11/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2840.3400	2608.9100	2.8403	2.6089	0
11/07/2025	2044 On 06-August-26			Bond Future	11.7394	11.6123	78.2847	79.0605	0
11/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6370.9500	6886.3400	6.3710	6.8863	0
11/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2415.8100	2155.4300	2.4158	2.1554	0
11/07/2025	2046 On 07-August-25			Bond Future	119.1987	119.3694	119.1987	119.3694	8,108
11/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	508.7100	679.4000	0.5087	0.6794	0
11/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2046 On 06-November-25			Bond Future	119.2021	119.3748	119.2021	119.3748	11,522
11/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6207.9000	6035.1700	6.2079	6.0352	0
11/07/2025	2046 On 05-February-26			Bond Future	121.4532	121.6365	121.4532	121.6365	0
11/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	196.7700	13.5000	0.1968	0.0135	0
11/07/2025	2046 On 07-May-26			Bond Future	121.4276	121.6079	121.4276	121.6079	0
11/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3522.4300	3342.1000	3.5224	3.3421	0
11/07/2025	2046 On 06-August-26			Bond Future	123.6724	123.8543	123.6724	123.8543	0
11/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1292.4400	1474.2800	1.2924	1.4743	0
11/07/2025	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
11/07/2025	2050 On 07-August-25			Bond Future	117.4022	117.9797	117.4022	117.9797	10,603
11/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2487.8100	1910.2700	2.4878	1.9103	0
11/07/2025	2050 On 06-November-25			Bond Future	119.6306	120.2176	119.6306	120.2176	7,082
11/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4789.4200	4202.3600	4.7894	4.2024	0
11/07/2025	2050 On 05-February-26			Bond Future	119.4771	120.0833	119.4771	120.0833	0
11/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3342.9100	2736.7400	3.3429	2.7367	0
11/07/2025	2050 On 07-May-26			Bond Future	121.7104	122.3209	121.7104	122.3209	0
11/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2359.6100	1749.0800	2.3596	1.7491	0
11/07/2025	2050 On 06-August-26			Bond Future	121.5077	122.1283	121.5077	122.1283	0
11/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1762.3500	1141.7000	1.7624	1.1417	0
11/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	AL37 On 07-August-25			Index Future	1158.6360	1162.3640	1158.6360	1,162.3640	0
11/07/2025	AL37 On 06-November-25			Index Future	1180.3420	1184.1250	1180.3420	1,184.1250	0
11/07/2025	AL37 On 05-February-26			Index Future	1202.3550	1206.2830	1202.3550	1,206.2830	0
11/07/2025	AL37 On 07-May-26			Index Future	1224.5660	1228.4990	1224.5660	1,228.4990	0
11/07/2025	AL37 On 06-August-26			Index Future	1246.7170	1250.7010	1246.7170	1,250.7010	0
11/07/2025	AL7T On 07-August-25			Index Future	1397.7890	1406.0880	1397.7890	1,406.0880	0
11/07/2025	AL7T On 06-November-25			Index Future	1423.9750	1432.4110	1423.9750	1,432.4110	0
11/07/2025	AL7T On 05-February-26			Index Future	1450.5320	1459.2150	1450.5320	1,459.2150	0
11/07/2025	AL7T On 07-May-26			Index Future	1477.3270	1486.0890	1477.3270	1,486.0890	0
11/07/2025	AL7T On 06-August-26			Index Future	1504.0510	1512.9470	1504.0510	1,512.9470	0
11/07/2025	ALBI On 07-August-25			Index Future	1185.4840	1191.9890	1185.4840	1,191.9890	77
11/07/2025	ALBI On 06-November-25			Index Future	1207.6920	1214.3050	1207.6920	1,214.3050	0
11/07/2025	ALBI On 05-February-26			Index Future	1230.2150	1237.0270	1230.2150	1,237.0270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	ALBI On 07-May-26			Index Future	1252.9410	1259.8090	1252.9410	1,259.8090	0
11/07/2025	ALBI On 06-August-26			Index Future	1275.6050	1282.5780	1275.6050	1,282.5780	0
11/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	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
11/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	ES33 On 07-August-25			Bond Future	10.5504	10.4552	86.7116	87.1677	0
11/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12906.9900	13363.1400	12.9070	13.3631	0
11/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES33 On 06-November-25			Bond Future	10.6776	10.5782	84.5627	85.0264	0
11/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5912.4800	6376.2100	5.9125	6.3762	0
11/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES33 On 05-February-26			Bond Future	10.8192	10.7140	86.1594	86.6372	0
11/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2963.8800	3441.7000	2.9639	3.4417	0
11/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES33 On 07-May-26			Bond Future	10.9689	10.8596	83.9739	84.4558	0
11/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3093.3600	3575.2300	3.0934	3.5752	0
11/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES33 On 06-August-26			Bond Future	11.1373	11.0229	85.5243	86.0136	0
11/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3655.7000	4144.9900	3.6557	4.1450	0
11/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES42 On 07-August-25			Bond Future	11.4749	11.3597	80.5990	81.3054	0
11/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12326.8100	13033.1800	12.3268	13.0332	0
11/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES42 On 06-November-25			Bond Future	11.5965	11.4772	77.8636	78.5825	0
11/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4529.7500	5248.5600	4.5298	5.2486	0
11/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES42 On 05-February-26			Bond Future	11.7242	11.5996	79.3333	80.0707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	733.5500	1470.9400	0.7336	1.4709	0
11/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES42 On 07-May-26			Bond Future	11.8620	11.7334	76.5505	77.2969	0
11/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1909.0500	2655.5300	1.9091	2.6555	0
11/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	ES42 On 06-August-26			Bond Future	12.0093	11.8759	77.9617	78.7207	0
11/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3487.4000	4246.3600	3.4874	4.2464	0
11/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	GOVI On 07-August-25			GOVI	1167.2650	1173.4690	1167.2650	1,173.4690	612
11/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1562650.0000	1624690.0000	156.2650	162.4690	0
11/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	GOVI On 06-November-25			GOVI	1189.1320	1195.4380	1189.1320	1,195.4380	0
11/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	771320.0000	834380.0000	77.1320	83.4380	0
11/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	GOVI On 05-February-26			GOVI	1211.3090	1217.8070	1211.3090	1,217.8070	0
11/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	613090.0000	678070.0000	61.3090	67.8070	0
11/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	GOVI On 07-May-26			GOVI	1233.6850	1240.2350	1233.6850	1,240.2350	42
11/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	566850.0000	632350.0000	56.6850	63.2350	0
11/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	GOVI On 06-August-26			GOVI	1256.0020	1262.6490	1256.0020	1,262.6490	0
11/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	670020.0000	736490.0000	67.0020	73.6490	0
11/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/07/2025	IGOV On 07-August-25			Index Future	379.9400	380.2760	379.9400	380.2760	746
11/07/2025	IGOV On 06-November-25			Index Future	387.1510	387.4890	387.1510	387.4890	8
11/07/2025	IGOV On 05-February-26			Index Future	394.4640	394.8310	394.4640	394.8310	0
11/07/2025	IGOV On 07-May-26			Index Future	401.8410	402.1930	401.8410	402.1930	0
11/07/2025	IGOV On 06-August-26			Index Future	409.1980	409.5500	409.1980	409.5500	0
11/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/07/2025	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
11/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/07/2025	R033 On 07-August-25			Bond Future	9.3185	9.2380	107.3031	107.7478	7,150
11/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5396.4100	5839.5700	5.3964	5.8396	0
11/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	15.9200	14.3500	0.0159	0.0144	0
11/07/2025	R033 On 06-November-25			Bond Future	9.4014	9.3172	104.2700	104.7217	0
11/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5069.7400	5470.9900	5.0697	5.4710	0
11/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	255.2100	204.7200	0.2552	0.2047	0
11/07/2025	R033 On 05-February-26			Bond Future	9.4935	9.4037	106.2137	106.6806	0
11/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5596.0700	5978.2100	5.5961	5.9782	0
11/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	592.1200	507.4300	0.5921	0.5074	0
11/07/2025	R033 On 07-May-26			Bond Future	9.5958	9.5026	103.1298	103.5991	0
11/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4934.1200	5274.4200	4.9341	5.2744	0
11/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1092.5100	963.5100	1.0925	0.9635	0
11/07/2025	R033 On 06-August-26			Bond Future	9.7146	9.6167	105.0102	105.4862	0
11/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4351.6000	4655.4300	4.3516	4.6554	0
11/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1795.7000	1623.4700	1.7957	1.6235	0
11/07/2025	R035 On 07-August-25			Bond Future	9.9014	9.8060	97.7213	98.2801	75,718
11/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1507.8900	1959.1200	1.5079	1.9591	300
11/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	474.1500	366.6400	0.4742	0.3666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2023.7600	2512.7600	2.0238	2.5128	0
11/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	303.8800	234.1400	0.3039	0.2341	8,000
11/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2735.1800	3255.9800	2.7352	3.2560	0
11/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	167.1300	129.1900	0.1671	0.1292	8,000
11/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	2984.1200	3512.3600	2.9841	3.5124	0
11/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	135.6700	105.1700	0.1357	0.1052	50
11/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3910.4400	4455.5600	3.9104	4.4556	300
11/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	62.0600	48.4400	0.0621	0.0484	0
11/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5603.6800	6159.5300	5.6037	6.1595	0
11/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	13.8100	10.9200	0.0138	0.0109	8,500
11/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7705.2800	8263.7300	7.7053	8.2637	0
11/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	1.8100	1.5200	0.0018	0.0015	17,500
11/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7912.5200	8471.0300	7.9125	8.4710	0
11/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	1.4700	1.2400	0.0015	0.0012	300
11/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14349.6000	14908.3400	14.3496	14.9083	0
11/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R035 On 06-November-25			Bond Future	9.9965	9.8972	95.0486	95.6166	40,251
11/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1177.1300	1412.9200	1.1771	1.4129	250
11/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2480.1200	2147.8700	2.4801	2.1479	0
11/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1542.1900	1819.6600	1.5422	1.8197	2,000
11/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2036.9400	1746.3700	2.0369	1.7464	0
11/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2058.3800	2384.3700	2.0584	2.3844	300
11/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1583.9600	1341.9100	1.5840	1.3419	0
11/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2292.5800	2637.4500	2.2926	2.6375	0
11/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1422.9500	1199.7800	1.4230	1.1998	250
11/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2832.6000	3215.1100	2.8326	3.2151	0
11/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1123.6000	938.0700	1.1236	0.9381	50
11/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3258.2900	3665.6800	3.2583	3.6657	2,000
11/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	940.1900	779.5400	0.9402	0.7795	0
11/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3378.1500	3791.9200	3.3782	3.7919	2,000
11/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	894.8600	740.5900	0.8949	0.7406	0
11/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3622.5900	4048.5400	3.6226	4.0485	0
11/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	810.1400	668.0500	0.8101	0.6681	250
11/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3957.0800	4398.1700	3.9571	4.3982	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	708.2100	581.2600	0.7082	0.5813	0
11/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4387.6700	4845.8900	4.3877	4.8459	0
11/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	597.2100	487.3900	0.5972	0.4874	8,500
11/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5556.8300	6050.6300	5.5568	6.0506	2,000
11/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	378.4700	304.2300	0.3785	0.3042	0
11/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5603.0000	6097.9400	5.6030	6.0979	250
11/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	371.8400	298.7400	0.3718	0.2987	0
11/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5834.4700	6334.9000	5.8345	6.3349	0
11/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	339.9300	272.3200	0.3399	0.2723	0
11/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6774.1800	7293.0500	6.7742	7.2931	0
11/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	236.6000	187.4300	0.2366	0.1874	0
11/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7871.6400	8405.9500	7.8716	8.4060	0
11/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	155.0200	121.2900	0.1550	0.1213	2,000
11/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7967.5000	8502.9500	7.9675	8.5030	0
11/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	149.3800	116.7900	0.1494	0.1168	250
11/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9023.2900	9568.8400	9.0233	9.5688	0
11/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	99.2500	76.7600	0.0993	0.0768	300
11/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10355.3600	10910.8800	10.3554	10.9109	0
11/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	51.5300	39.0100	0.0515	0.0390	250
11/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10544.8600	11101.5000	10.5449	11.1015	0
11/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	46.4100	35.0100	0.0464	0.0350	2,000
11/07/2025	R035 On 05-February-26			Bond Future	10.1017	9.9970	96.8208	97.4054	0
11/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2623.8300	2943.2200	2.6238	2.9432	250
11/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2244.6900	1979.4300	2.2447	1.9794	0
11/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3528.8500	3900.8000	3.5289	3.9008	2,000
11/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1671.9300	1459.2300	1.6719	1.4592	0
11/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4382.3700	4792.8000	4.3824	4.7928	0
11/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1291.2300	1117.0100	1.2912	1.1170	250
11/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4851.9000	5280.3900	4.8519	5.2804	0
11/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1125.6500	969.4900	1.1257	0.9695	0
11/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5457.5900	5906.7000	5.4576	5.9067	2,000
11/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	945.8400	810.3000	0.9458	0.8103	0
11/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5704.9800	6161.8700	5.7050	6.1619	0
11/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	881.6100	753.8500	0.8816	0.7539	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6420.1100	6896.6600	6.4201	6.8967	0
11/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	721.7700	613.6700	0.7218	0.6137	250
11/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11992.7800	12555.3300	11.9928	12.5553	0
11/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	112.9200	90.8200	0.1129	0.0908	2,000
11/07/2025	R035 On 07-May-26			Bond Future	10.2096	10.1014	94.1035	94.6935	0
11/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5008.4700	5482.2700	5.0085	5.4823	0
11/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1565.2200	1449.1000	1.5652	1.4491	0
11/07/2025	R035 On 06-August-26			Bond Future	10.3330	10.2201	95.8203	96.4194	0
11/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5602.9800	6007.1000	5.6030	6.0071	0
11/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1863.4000	1668.4800	1.8634	1.6685	0
11/07/2025	R038 On 07-August-25			Bond Future	10.5362	10.4410	106.2911	106.9620	6,513
11/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4827.6500	5476.0500	4.8277	5.4761	0
11/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	57.1600	34.6600	0.0572	0.0347	0
11/07/2025	R038 On 06-November-25			Bond Future	10.6442	10.5455	102.7977	103.4799	0
11/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3513.1600	4045.5200	3.5132	4.0455	1,770
11/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1242.8100	1092.9600	1.2428	1.0930	0
11/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4779.4100	5365.1200	4.7794	5.3651	0
11/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	801.1500	704.6500	0.8012	0.7047	0
11/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10800.1200	11465.3200	10.8001	11.4653	0
11/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	109.4300	92.4200	0.1094	0.0924	1,770
11/07/2025	R038 On 05-February-26			Bond Future	10.7601	10.6564	104.7139	105.4154	0
11/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5847.1500	6353.7800	5.8472	6.3538	0
11/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1418.5200	1223.6500	1.4185	1.2237	0
11/07/2025	R038 On 07-May-26			Bond Future	10.8844	10.7773	101.1608	101.8692	0
11/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5462.1400	5999.4700	5.4621	5.9995	0
11/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2150.5500	1979.5400	2.1506	1.9795	0
11/07/2025	R038 On 06-August-26			Bond Future	11.0216	10.9102	103.0047	103.7242	0
11/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	6992.8600	7471.8400	6.9929	7.4718	0
11/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2345.1200	2104.5600	2.3451	2.1046	0
11/07/2025	R053 On 07-August-25			Bond Future	11.1404	11.0352	108.3578	109.2955	22,750
11/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	15523.7300	16461.4100	15.5237	16.4614	0
11/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0400	0.0200	0.0000	0.0000	0
11/07/2025	R053 On 06-November-25			Bond Future	11.2449	11.1360	104.5248	105.4787	23,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5604.1800	6322.4500	5.6042	6.3225	0
11/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1293.6300	1058.0200	1.2936	1.0580	0
11/07/2025	R053 On 05-February-26			Bond Future	11.3552	11.2416	106.4732	107.4516	0
11/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4512.2800	5199.9200	4.5123	5.1999	0
11/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3372.8200	3082.0600	3.3728	3.0821	0
11/07/2025	R053 On 07-May-26			Bond Future	11.4717	11.3545	102.5754	103.5657	0
11/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5666.3800	6253.6000	5.6664	6.2536	0
11/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3866.1400	3463.0700	3.8661	3.4631	0
11/07/2025	R053 On 06-August-26			Bond Future	11.5981	11.4766	104.4446	105.4512	0
11/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	8719.5200	9514.4300	8.7195	9.5144	0
11/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3386.1600	3174.5300	3.3862	3.1745	0
11/07/2025	R186 On 07-August-25			Bond Future	7.7804	7.7269	104.9130	104.9826	159,883
11/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1845.7800	1915.3600	1.8458	1.9154	1,983
11/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2425.8500	2495.4300	2.4259	2.4954	0
11/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3138.2000	3207.7800	3.1382	3.2078	0
11/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
11/07/2025	R186 On 06-November-25			Bond Future	7.8223	7.7571	106.8784	106.9480	8,516
11/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	429.2300	485.1300	0.4292	0.4851	0
11/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	101.7400	88.0300	0.1017	0.0880	0
11/07/2025	R186 On 05-February-26			Bond Future	7.9071	7.8141	103.5660	103.6435	0
11/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	563.0900	620.8300	0.5631	0.6208	0
11/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	129.4700	109.7200	0.1295	0.1097	0
11/07/2025	R186 On 07-May-26			Bond Future	8.1033	7.9805	105.4769	105.5498	0
11/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	478.5700	533.2700	0.4786	0.5333	0
11/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	131.6000	113.4200	0.1316	0.1134	0
11/07/2025	R186 On 06-August-26			Bond Future	8.6081	8.4045	102.0958	102.1682	0
11/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	177.1200	215.0400	0.1771	0.2150	0
11/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	190.6700	156.1800	0.1907	0.1562	0
11/07/2025	R202 On 07-August-25			Bond Future	268.5859	269.0561	268.5859	269.0561	387
11/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3014.1200	2543.9500	3.0141	2.5440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R202 On 06-November-25			Bond Future	273.6835	274.1594	273.6835	274.1594	780
11/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1956.4700	1480.5900	1.9565	1.4806	0
11/07/2025	R202 On 05-February-26			Bond Future	273.5168	274.0192	273.5168	274.0192	0
11/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4303.1900	3800.7900	4.3032	3.8008	0
11/07/2025	R202 On 07-May-26			Bond Future	278.6297	279.1261	278.6297	279.1261	0
11/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1079.7400	1576.0600	1.0797	1.5761	0
11/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R202 On 06-August-26			Bond Future	278.3564	278.8588	278.3564	278.8588	0
11/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	503.6200	1.1800	0.5036	0.0012	0
11/07/2025	R209 On 07-August-25			Bond Future	10.1915	10.0963	77.0372	77.5431	10,245
11/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11758.9100	12264.8400	11.7589	12.2648	0
11/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R209 On 06-November-25			Bond Future	10.2837	10.1850	75.3283	75.8428	7,867
11/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5231.4400	5707.2900	5.2314	5.7073	0
11/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	332.4100	293.7500	0.3324	0.2938	0
11/07/2025	R209 On 05-February-26			Bond Future	10.3829	10.2796	76.7326	77.2615	0
11/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3951.4100	4316.6300	3.9514	4.3166	0
11/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1230.6600	1066.9800	1.2307	1.0670	0
11/07/2025	R209 On 07-May-26			Bond Future	10.4896	10.3832	74.9970	75.5312	0
11/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4454.3300	4806.0100	4.4543	4.8060	0
11/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1627.1900	1444.6400	1.6272	1.4446	0
11/07/2025	R209 On 06-August-26			Bond Future	10.6085	10.4981	76.3650	76.9076	0
11/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5379.7400	5812.5900	5.3797	5.8126	0
11/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1681.2900	1571.4600	1.6813	1.5715	0
11/07/2025	R210 On 07-August-25			Bond Future	250.1093	249.8538	250.1093	249.8538	306
11/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1669.2600	1413.8200	1.6693	1.4138	0
11/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R210 On 06-November-25			Bond Future	251.4319	251.1687	251.4319	251.1687	992
11/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	708.1300	971.3300	0.7081	0.9713	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R210 On 05-February-26			Bond Future	256.1802	255.9277	256.1802	255.9277	0
11/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3080.1700	2827.7100	3.0802	2.8277	0
11/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R210 On 07-May-26			Bond Future	257.4890	257.2182	257.4890	257.2182	0
11/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2088.9900	1818.2400	2.0890	1.8182	0
11/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R210 On 06-August-26			Bond Future	262.2510	261.9709	262.2510	261.9709	0
11/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2410.9800	2130.8900	2.4110	2.1309	0
11/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R213 On 07-August-25			Bond Future	8.7632	8.6873	95.5094	95.8226	21,793
11/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11042.3200	11355.4900	11.0423	11.3555	0
11/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/07/2025	R213 On 06-November-25			Bond Future	8.8329	8.7529	93.7466	94.0645	77,906
11/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4798.9800	5092.8800	4.7990	5.0929	0
11/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	121.9900	98.0100	0.1220	0.0980	0
11/07/2025	R213 On 05-February-26			Bond Future	8.9145	8.8281	95.4946	95.8243	0
11/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4087.1900	4352.0500	4.0872	4.3521	0
11/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	462.7700	397.9200	0.4628	0.3979	0
11/07/2025	R213 On 07-May-26			Bond Future	9.0013	8.9110	93.7048	94.0352	0
11/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3648.1800	3926.2300	3.6482	3.9262	0
11/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	788.1400	735.8000	0.7881	0.7358	0
11/07/2025	R213 On 06-August-26			Bond Future	9.1087	9.0128	95.4152	95.7500	0
11/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3208.0200	3421.4900	3.2080	3.4215	0
11/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1209.0000	1087.6700	1.2090	1.0877	0
11/07/2025	R214 On 07-August-25			Bond Future	10.9391	10.8238	70.0707	70.7135	6,095
11/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	9983.6700	10626.5000	9.9837	10.6265	0
11/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
11/07/2025	R214 On 06-November-25			Bond Future	11.0413	10.9222	68.0851	68.7390	31,589
11/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	3870.6900	4375.9600	3.8707	4.3760	0
11/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	717.9700	569.2500	0.7180	0.5693	0
11/07/2025	R214 On 05-February-26			Bond Future	11.1514	11.0274	69.3545	70.0250	0
11/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2663.5500	3114.1400	2.6636	3.1141	0
11/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	2084.1300	1864.2200	2.0841	1.8642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2025	R214 On 07-May-26			Bond Future	11.2624	11.1349	67.3357	68.0146	0
11/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3661.0700	4140.0600	3.6611	4.1401	0
11/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2268.8400	2068.9100	2.2688	2.0689	0
11/07/2025	R214 On 06-August-26			Bond Future	11.3851	11.2532	68.5641	69.2542	0
11/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5116.6900	5561.1900	5.1167	5.5612	0
11/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2178.4500	1932.7900	2.1785	1.9328	0
11/07/2025	R248 On 07-August-25			Bond Future	11.2259	11.1107	83.7350	84.5198	83,273
11/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11701.0300	12485.8600	11.7010	12.4859	0
11/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0500	0.0200	0.0001	0.0000	0
11/07/2025	R248 On 06-November-25			Bond Future	11.3340	11.2148	80.8637	81.6622	163,964
11/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	3846.4700	4415.1900	3.8465	4.4152	0
11/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1225.0200	995.2400	1.2250	0.9952	0
11/07/2025	R248 On 05-February-26			Bond Future	11.4502	11.3258	82.3713	83.1899	0
11/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	2940.0400	3472.9800	2.9400	3.4730	0
11/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2876.2700	2590.6000	2.8763	2.5906	0
11/07/2025	R248 On 07-May-26			Bond Future	11.5670	11.4389	79.4506	80.2796	260
11/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4085.8300	4564.0600	4.0858	4.5641	0
11/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	3115.5100	2764.7600	3.1155	2.7648	0
11/07/2025	R248 On 06-August-26			Bond Future	11.6957	11.5629	80.8995	81.7422	0
11/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6594.5500	7180.4800	6.5946	7.1805	0
11/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2544.2300	2287.4600	2.5442	2.2875	0
11/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0