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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	2029 On 07-August-25			Bond Future	137.4100	137.4100	137.4100	137.4100	0
11/08/2025	2029 On 06-November-25			Bond Future	140.9408	140.9432	140.9408	140.9432	3,158
11/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1150.7500	1153.1600	1.1508	1.1532	0
11/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2029 On 05-February-26			Bond Future	143.5945	143.5970	143.5945	143.5970	0
11/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3484.4800	3486.9900	3.4845	3.4870	0
11/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2029 On 07-May-26			Bond Future	144.7933	144.7973	144.7933	144.7973	0
11/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2973.3400	2977.3000	2.9733	2.9773	0
11/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2029 On 06-August-26			Bond Future	147.4831	147.4868	147.4831	147.4868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3383.1200	3386.7900	3.3831	3.3868	0
11/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2029 On 05-November-26			Bond Future	148.5842	148.5891	148.5842	148.5891	0
11/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1024.1500	1029.0800	1.0242	1.0291	0
11/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2030 On 07-August-25			Bond Future	11.1100	11.1100	89.5306	89.5306	0
11/08/2025	2030 On 06-November-25			Bond Future	8.2150	8.1782	101.4653	101.5939	138,759
11/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	1964.4100	2078.4700	1.9644	2.0785	300
11/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	219.8100	205.2800	0.2198	0.2053	0
11/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3485.7700	3611.6300	3.4858	3.6116	300
11/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	50.6500	47.9200	0.0507	0.0479	0
11/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4516.7400	4644.6000	4.5167	4.6446	0
11/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	18.5500	17.8200	0.0186	0.0178	0
11/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6262.6600	6391.2300	6.2627	6.3912	0
11/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	3.1900	3.1700	0.0032	0.0032	300
11/08/2025	2030 On 05-February-26			Bond Future	8.2625	8.2229	99.3432	99.4742	51,961
11/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4124.8500	4247.5100	4.1249	4.2475	0
11/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	160.5100	152.1700	0.1605	0.1522	0
11/08/2025	2030 On 07-May-26			Bond Future	8.3347	8.2921	101.1598	101.2930	0
11/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3628.4600	3742.8100	3.6285	3.7428	0
11/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	396.1400	377.2800	0.3961	0.3773	0
11/08/2025	2030 On 06-August-26			Bond Future	8.4234	8.3772	99.0053	99.1407	0
11/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2982.8800	3087.5100	2.9829	3.0875	0
11/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	681.2900	650.5200	0.6813	0.6505	0
11/08/2025	2030 On 05-November-26			Bond Future	8.5357	8.4856	100.7148	100.8522	0
11/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1319.3100	1389.2500	1.3193	1.3893	0
11/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1719.9100	1652.4500	1.7199	1.6525	0
11/08/2025	2031 On 07-August-25			Bond Future	107.6500	107.6500	107.6500	107.6500	0
11/08/2025	2031 On 06-November-25			Bond Future	110.4884	110.3835	110.4884	110.3835	680
11/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	840.2600	752.6800	0.8403	0.7527	0
11/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	41.8200	59.2200	0.0418	0.0592	0
11/08/2025	2031 On 05-February-26			Bond Future	110.1827	110.0766	110.1827	110.0766	0
11/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	24.4800	19.7800	0.0245	0.0198	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1601.7400	1703.2300	1.6017	1.7032	0
11/08/2025	2031 On 07-May-26			Bond Future	112.2238	112.1155	112.2238	112.1155	0
11/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	21.2800	16.7500	0.0213	0.0168	0
11/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1637.4700	1741.3000	1.6375	1.7413	0
11/08/2025	2031 On 06-August-26			Bond Future	111.8798	111.7726	111.8798	111.7726	0
11/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0700	0.0400	0.0001	0.0000	0
11/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1930.2700	2037.4500	1.9303	2.0375	0
11/08/2025	2031 On 05-November-26			Bond Future	113.8392	113.7297	113.8392	113.7297	0
11/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2349.2000	2239.7200	2.3492	2.2397	0
11/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2032 On 07-August-25			Bond Future	12.0100	12.0100	86.1314	86.1314	0
11/08/2025	2032 On 06-November-25			Bond Future	8.9188	8.8776	97.7330	97.9265	137,378
11/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2639.3000	2805.8400	2.6393	2.8058	300
11/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	413.0800	386.0700	0.4131	0.3861	0
11/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4591.9600	4778.7400	4.5920	4.7787	300
11/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	119.9500	113.1800	0.1200	0.1132	0
11/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6766.6900	6959.1400	6.7667	6.9591	0
11/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	29.6300	28.5300	0.0296	0.0285	0
11/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8731.3400	8924.8000	8.7313	8.9248	0
11/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	6.9000	6.8100	0.0069	0.0068	300
11/08/2025	2032 On 05-February-26			Bond Future	8.9933	8.9499	99.5497	99.7469	0
11/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5426.4400	5607.2000	5.4264	5.6072	0
11/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	307.1400	290.7500	0.3071	0.2908	0
11/08/2025	2032 On 07-May-26			Bond Future	9.0799	9.0341	97.2106	97.4112	0
11/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5143.9600	5314.3200	5.1440	5.3143	0
11/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	636.8600	606.6300	0.6369	0.6066	0
11/08/2025	2032 On 06-August-26			Bond Future	9.1774	9.1291	98.9924	99.1964	0
11/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4798.2000	4960.5600	4.7982	4.9606	0
11/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	923.2400	881.6000	0.9232	0.8816	0
11/08/2025	2032 On 05-November-26			Bond Future	9.2991	9.2480	96.5450	96.7522	0
11/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2108.9000	2216.5500	2.1089	2.2166	0
11/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2674.4800	2574.9400	2.6745	2.5749	0
11/08/2025	2033 On 07-August-25			Bond Future	128.6500	128.6500	128.6500	128.6500	0

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11/08/2025	2033 On 06-November-25			Bond Future	132.4345	131.8924	132.4345	131.8924	6,548
11/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	705.4900	1247.6400	0.7055	1.2476	0
11/08/2025	2033 On 05-February-26			Bond Future	134.9281	134.3758	134.9281	134.3758	0
11/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2048.1100	1495.7600	2.0481	1.4958	0
11/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2033 On 07-May-26			Bond Future	135.8648	135.3032	135.8648	135.3032	0
11/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	704.8000	143.1700	0.7048	0.1432	0
11/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2033 On 06-August-26			Bond Future	138.3888	137.8163	138.3888	137.8163	0
11/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4138.8000	3566.3300	4.1388	3.5663	0
11/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2033 On 05-November-26			Bond Future	139.2269	138.6461	139.2269	138.6461	0
11/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1966.9400	1386.0900	1.9669	1.3861	0
11/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2037 On 07-August-25			Bond Future	13.0100	13.0100	73.7725	73.7725	0
11/08/2025	2037 On 06-November-25			Bond Future	10.2913	10.2561	90.5922	90.8047	183,453
11/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2312.4900	2474.2500	2.3125	2.4743	300
11/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1066.8300	1016.0700	1.0668	1.0161	0
11/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4514.1200	4711.2500	4.5141	4.7113	300
11/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	380.9800	365.5900	0.3810	0.3656	0
11/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7676.4200	7887.1200	7.6764	7.8871	0
11/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	90.9500	89.1300	0.0910	0.0891	0
11/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10364.2200	10576.8700	10.3642	10.5769	0
11/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	25.8500	25.9800	0.0259	0.0260	300
11/08/2025	2037 On 05-February-26			Bond Future	10.3913	10.3547	88.0174	88.2340	5
11/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3117.8000	3271.2100	3.1178	3.2712	1,930
11/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1607.7500	1544.6100	1.6078	1.5446	0
11/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4095.8900	4266.6000	4.0959	4.2666	1,970
11/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1160.2800	1114.4400	1.1603	1.1144	0
11/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5379.6000	5565.9500	5.3796	5.5660	0
11/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	775.8400	745.6400	0.7758	0.7456	0
11/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6098.6900	6291.3800	6.0987	6.2914	0
11/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	623.7500	599.8900	0.6238	0.5999	1,930

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11/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6281.2000	6475.2800	6.2812	6.4753	1,030
11/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	590.4400	567.9700	0.5904	0.5680	0
11/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8428.2800	8633.9600	8.4283	8.6340	0
11/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	311.1800	300.3100	0.3112	0.3003	1,930
11/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10371.5000	10582.6200	10.3715	10.5826	0
11/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	175.3000	169.8700	0.1753	0.1699	1,970
11/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12520.3500	12734.7200	12.5204	12.7347	0
11/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	81.0200	78.8400	0.0810	0.0788	1,030
11/08/2025	2037 On 07-May-26			Bond Future	10.5050	10.4670	89.6267	89.8470	0
11/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4334.3700	4494.0200	4.3344	4.4940	142
11/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1811.5800	1750.9500	1.8116	1.7510	0
11/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5794.0400	5972.1000	5.7940	5.9721	0
11/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1249.2100	1206.9900	1.2492	1.2070	0
11/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10492.3600	10699.5800	10.4924	10.6996	0
11/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	413.2900	400.2300	0.4133	0.4002	142
11/08/2025	2037 On 06-August-26			Bond Future	10.6300	10.5904	87.0098	87.2339	0
11/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1689.0400	1779.1000	1.6890	1.7791	2,541
11/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5232.0200	5097.9600	5.2320	5.0980	0
11/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3439.2800	3574.5100	3.4393	3.5745	0
11/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	3044.6700	2955.7800	3.0447	2.9558	2,541
11/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5515.8700	5683.3000	5.5159	5.6833	0
11/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1838.5600	1781.8700	1.8386	1.7819	2,541
11/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7117.3500	7301.0300	7.1174	7.3010	0
11/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1294.5300	1254.0900	1.2945	1.2541	0
11/08/2025	2037 On 05-November-26			Bond Future	10.7615	10.7204	88.5108	88.7385	0
11/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3246.0600	3369.8800	3.2461	3.3699	0
11/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	4032.9100	3929.0100	4.0329	3.9290	0
11/08/2025	2038 On 07-August-25			Bond Future	139.5600	139.5600	139.5600	139.5600	0
11/08/2025	2038 On 06-November-25			Bond Future	143.0778	142.5606	143.0778	142.5606	2,621
11/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	802.1600	1319.4400	0.8022	1.3194	0
11/08/2025	2038 On 05-February-26			Bond Future	143.6055	143.0792	143.6055	143.0792	0
11/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	405.5300	0.0000	0.4055	0.0000	0
11/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	120.8100	0.0000	0.1208	0

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11/08/2025	2038 On 07-May-26			Bond Future	146.2662	145.7298	146.2662	145.7298	0
11/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1736.1900	1199.8000	1.7362	1.1998	0
11/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2038 On 06-August-26			Bond Future	146.7784	146.2350	146.7784	146.2350	0
11/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	2058.4300	1515.0200	2.0584	1.5150	0
11/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2038 On 05-November-26			Bond Future	149.3508	148.7974	149.3508	148.7974	0
11/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	3040.8400	2487.4000	3.0408	2.4874	0
11/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2040 On 07-August-25			Bond Future	13.2900	13.2900	73.0222	73.0222	0
11/08/2025	2040 On 06-November-25			Bond Future	10.7111	10.6760	90.1378	90.3683	45,657
11/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7123.7300	7349.7700	7.1237	7.3498	0
11/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	159.4800	154.9800	0.1595	0.1550	0
11/08/2025	2040 On 05-February-26			Bond Future	10.8163	10.7799	87.3041	87.5389	36,550
11/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1156.3900	1250.0300	1.1564	1.2500	680
11/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4236.1500	4094.9600	4.2362	4.0950	0
11/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2265.9500	2402.7800	2.2660	2.4028	0
11/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2694.3800	2596.3800	2.6944	2.5964	680
11/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3763.4800	3936.1100	3.7635	3.9361	0
11/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1653.2200	1591.0200	1.6532	1.5910	680
11/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5255.2700	5450.0800	5.2553	5.4501	0
11/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1071.5700	1031.5500	1.0716	1.0316	0
11/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6821.0700	7030.7700	6.8211	7.0308	475
11/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	695.8900	670.7600	0.6959	0.6708	0
11/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13779.4300	14012.1500	13.7794	14.0122	0
11/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	82.0400	79.9300	0.0820	0.0799	475
11/08/2025	2040 On 07-May-26			Bond Future	10.9337	10.8960	88.9002	89.1392	0
11/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2301.8000	2424.2200	2.3018	2.4242	1,460
11/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3797.0900	3680.5900	3.7971	3.6806	0
11/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3701.4600	3857.6500	3.7015	3.8577	820
11/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2536.2600	2453.5300	2.5363	2.4535	0
11/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5939.9700	6129.6800	5.9400	6.1297	0
11/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1465.8400	1416.6300	1.4658	1.4166	0
11/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6159.2600	6351.3800	6.1593	6.3514	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1393.7500	1346.9500	1.3938	1.3470	1,460
11/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7556.7000	7761.6200	7.5567	7.7616	0
11/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	1018.5000	984.5000	1.0185	0.9845	820
11/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8436.5500	8647.6900	8.4366	8.6477	0
11/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	840.0100	812.2300	0.8400	0.8122	1,460
11/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9893.1500	10112.2400	9.8932	10.1122	0
11/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	614.2900	594.4600	0.6143	0.5945	820
11/08/2025	2040 On 06-August-26			Bond Future	11.0618	11.0226	86.0192	86.2623	0
11/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8013.5500	8214.1400	8.0136	8.2141	0
11/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1428.2000	1385.7100	1.4282	1.3857	0
11/08/2025	2040 On 05-November-26			Bond Future	11.1948	11.1541	87.5026	87.7496	0
11/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3576.4800	3711.8600	3.5765	3.7119	0
11/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4399.4900	4287.8200	4.3995	4.2878	0
11/08/2025	2044 On 07-August-25			Bond Future	13.3400	13.3400	69.0380	69.0380	0
11/08/2025	2044 On 06-November-25			Bond Future	10.9601	10.9250	85.1413	85.3782	130,179
11/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2924.5500	3114.0300	2.9246	3.1140	11,000
11/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	1005.5300	958.1400	1.0055	0.9581	0
11/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5421.4200	5644.6500	5.4214	5.6447	0
11/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	355.0900	341.4500	0.3551	0.3415	11,000
11/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6120.0000	6347.5600	6.1200	6.3476	0
11/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	267.4500	258.1400	0.2675	0.2581	0
11/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6772.3600	7002.8400	6.7724	7.0028	0
11/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	205.3800	198.9900	0.2054	0.1990	5,800
11/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7865.1100	8098.8200	7.8651	8.0988	0
11/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	130.9900	127.8300	0.1310	0.1278	5,600
11/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8138.3700	8372.6400	8.1384	8.3726	0
11/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	116.9900	114.3900	0.1170	0.1144	5,800
11/08/2025	2044 On 05-February-26			Bond Future	11.0640	11.0277	82.3400	82.5813	16
11/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	354.7000	397.1700	0.3547	0.3972	9,000
11/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7384.9100	7186.0600	7.3849	7.1861	0
11/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2017.7000	2148.2800	2.0177	2.1483	9,000
11/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3116.8700	3006.1300	3.1169	3.0061	0
11/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3265.3700	3430.7300	3.2654	3.4307	0
11/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	2046.7700	1970.8100	2.0468	1.9708	4,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4093.7600	4275.4200	4.0938	4.2754	0
11/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1596.2100	1536.5500	1.5962	1.5366	9,000
11/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4311.1100	4496.4200	4.3111	4.4964	0
11/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1498.8400	1442.8300	1.4988	1.4428	4,500
11/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4576.7300	4766.1700	4.5767	4.7662	0
11/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1389.3900	1337.5100	1.3894	1.3375	0
11/08/2025	2044 On 07-May-26			Bond Future	11.1789	11.1414	83.8453	84.0909	0
11/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5594.6300	5783.7300	5.5946	5.7837	0
11/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1701.0600	1644.6300	1.7011	1.6446	0
11/08/2025	2044 On 06-August-26			Bond Future	11.3036	11.2646	80.9969	81.2467	0
11/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8162.3500	8368.2000	8.1624	8.3682	0
11/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1495.0400	1451.1000	1.4950	1.4511	0
11/08/2025	2044 On 05-November-26			Bond Future	11.4319	11.3915	82.3934	82.6472	0
11/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3833.8300	3976.3200	3.8338	3.9763	0
11/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4413.4600	4302.0900	4.4135	4.3021	0
11/08/2025	2046 On 07-August-25			Bond Future	118.6900	118.6900	118.6900	118.6900	0
11/08/2025	2046 On 06-November-25			Bond Future	120.0714	121.1364	120.0714	121.1364	19,630
11/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	5338.5800	4273.6100	5.3386	4.2736	0
11/08/2025	2046 On 05-February-26			Bond Future	122.3323	123.4173	122.3323	123.4173	0
11/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	682.2600	1767.2600	0.6823	1.7673	0
11/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2046 On 07-May-26			Bond Future	122.3015	123.4091	122.3015	123.4091	0
11/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	2648.5400	1540.8900	2.6485	1.5409	0
11/08/2025	2046 On 06-August-26			Bond Future	124.5728	125.7006	124.5728	125.7006	0
11/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2192.7500	3320.5900	2.1928	3.3206	0
11/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2046 On 05-November-26			Bond Future	124.4215	125.5715	124.4215	125.5715	0
11/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	91.5300	0.0000	0.0915	0
11/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	1058.4700	0.0000	1.0585	0.0000	0
11/08/2025	2050 On 07-August-25			Bond Future	119.8900	119.8900	119.8900	119.8900	0
11/08/2025	2050 On 06-November-25			Bond Future	121.7951	121.7948	121.7951	121.7948	17,837

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2624.9400	2625.2100	2.6249	2.6252	0
11/08/2025	2050 On 05-February-26			Bond Future	121.6751	121.6749	121.6751	121.6749	0
11/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1144.9000	1145.1100	1.1449	1.1451	0
11/08/2025	2050 On 07-May-26			Bond Future	123.9294	123.9288	123.9294	123.9288	0
11/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	140.6100	141.1700	0.1406	0.1412	0
11/08/2025	2050 On 06-August-26			Bond Future	123.7747	123.7775	123.7747	123.7775	0
11/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	504.7300	507.5400	0.5047	0.5075	0
11/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	2050 On 05-November-26			Bond Future	125.9435	125.9460	125.9435	125.9460	0
11/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2103.4700	2106.0000	2.1035	2.1060	0
11/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
11/08/2025	AL37 On 06-November-25			Index Future	1192.7770	1194.6290	1192.7770	1,194.6290	0
11/08/2025	AL37 On 05-February-26			Index Future	1214.9470	1216.8350	1214.9470	1,216.8350	0
11/08/2025	AL37 On 07-May-26			Index Future	1237.1880	1239.1020	1237.1880	1,239.1020	0
11/08/2025	AL37 On 06-August-26			Index Future	1259.6630	1261.6040	1259.6630	1,261.6040	0
11/08/2025	AL37 On 05-November-26			Index Future	1281.7620	1283.7240	1281.7620	1,283.7240	0
11/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
11/08/2025	AL7T On 06-November-25			Index Future	1447.7830	1450.9270	1447.7830	1,450.9270	0
11/08/2025	AL7T On 05-February-26			Index Future	1474.6940	1477.8980	1474.6940	1,477.8980	0
11/08/2025	AL7T On 07-May-26			Index Future	1501.6890	1504.9430	1501.6890	1,504.9430	0
11/08/2025	AL7T On 06-August-26			Index Future	1528.9700	1532.2720	1528.9700	1,532.2720	0
11/08/2025	AL7T On 05-November-26			Index Future	1555.7920	1559.1370	1555.7920	1,559.1370	0
11/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
11/08/2025	ALBI On 06-November-25			Index Future	1228.7370	1231.0380	1228.7370	1,231.0380	76

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	ALBI On 05-February-26			Index Future	1251.5760	1253.9220	1251.5760	1,253.9220	0
11/08/2025	ALBI On 07-May-26			Index Future	1274.4870	1276.8680	1274.4870	1,276.8680	0
11/08/2025	ALBI On 06-August-26			Index Future	1297.6400	1300.0550	1297.6400	1,300.0550	0
11/08/2025	ALBI On 05-November-26			Index Future	1320.4040	1322.8490	1320.4040	1,322.8490	0
11/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	ES33 On 07-August-25			Bond Future	13.5600	13.5600	73.8046	73.8046	0
11/08/2025	ES33 On 06-November-25			Bond Future	10.4174	10.3822	85.7839	85.9508	0
11/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7133.6500	7300.5900	7.1337	7.3006	0
11/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES33 On 05-February-26			Bond Future	10.5477	10.5108	87.3991	87.5692	0
11/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4203.6300	4373.7500	4.2036	4.3738	0
11/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES33 On 07-May-26			Bond Future	10.6873	10.6487	85.2233	85.3964	0
11/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4342.7800	4515.8500	4.3428	4.5159	0
11/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES33 On 06-August-26			Bond Future	10.8398	10.7993	86.8047	86.9808	0
11/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4936.0600	5112.1200	4.9361	5.1121	0
11/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES33 On 05-November-26			Bond Future	11.0183	10.9759	84.5311	84.7100	0
11/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	797.2700	618.4300	0.7973	0.6184	0
11/08/2025	ES42 On 07-August-25			Bond Future	13.7900	13.7900	68.2722	68.2722	0
11/08/2025	ES42 On 06-November-25			Bond Future	11.2744	11.2394	79.8282	80.0460	0
11/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6494.2900	6712.1400	6.4943	6.7121	0
11/08/2025	ES42 On 06-November-25	12.39	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
11/08/2025	ES42 On 05-February-26			Bond Future	11.3908	11.3545	81.3313	81.5532	0
11/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2731.6200	2953.5200	2.7316	2.9535	0
11/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES42 On 07-May-26			Bond Future	11.5179	11.4803	78.5729	78.7988	0
11/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3931.5200	4157.3800	3.9315	4.1574	0
11/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES42 On 06-August-26			Bond Future	11.6505	11.6116	80.0295	80.2594	0
11/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5555.2100	5785.0500	5.5552	5.7851	0
11/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES42 On 05-November-26			Bond Future	11.7977	11.7572	77.1651	77.3987	0
11/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	799.7000	566.1000	0.7997	0.5661	0
11/08/2025	GOVI On 07-August-25			GOVI	1187.5980	1187.5980	1187.5980	1,187.5980	0
11/08/2025	GOVI On 06-November-25			GOVI	1209.0470	1211.2670	1209.0470	1,211.2670	613
11/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	970470.0000	992670.0000	97.0470	99.2670	0
11/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	GOVI On 05-February-26			GOVI	1231.5200	1233.7830	1231.5200	1,233.7830	0
11/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	815200.0000	837830.0000	81.5200	83.7830	0
11/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	GOVI On 07-May-26			GOVI	1254.0640	1256.3600	1254.0640	1,256.3600	42
11/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	770640.0000	793600.0000	77.0640	79.3600	0
11/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	GOVI On 06-August-26			GOVI	1276.8460	1279.1760	1276.8460	1,279.1760	0
11/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	878460.0000	901760.0000	87.8460	90.1760	0
11/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	GOVI On 05-November-26			GOVI	1299.2460	1301.6030	1299.2460	1,301.6030	0
11/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	222460.0000	246030.0000	22.2460	24.6030	0
11/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
11/08/2025	IGOV On 06-November-25			Index Future	391.4230	390.8090	391.4230	390.8090	754
11/08/2025	IGOV On 05-February-26			Index Future	398.7930	398.1680	398.7930	398.1680	0
11/08/2025	IGOV On 07-May-26			Index Future	406.1860	405.5460	406.1860	405.5460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	IGOV On 06-August-26			Index Future	413.6560	413.0010	413.6560	413.0010	0
11/08/2025	IGOV On 05-November-26			Index Future	421.0020	420.3310	421.0020	420.3310	0
11/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/08/2025	R033 On 07-August-25			Bond Future	10.3300	10.3300	101.9226	101.9226	0
11/08/2025	R033 On 06-November-25			Bond Future	9.0866	9.0508	105.9711	106.1668	12,178
11/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6566.4800	6760.3800	6.5665	6.7604	0
11/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	50.8400	49.0400	0.0508	0.0490	0
11/08/2025	R033 On 05-February-26			Bond Future	9.1639	9.1264	107.9410	108.1404	0
11/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	6983.2900	7171.5400	6.9833	7.1715	0
11/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	252.0700	240.9600	0.2521	0.2410	0
11/08/2025	R033 On 07-May-26			Bond Future	9.2526	9.2132	104.8718	105.0745	0
11/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6186.3900	6363.5600	6.1864	6.3636	0
11/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	602.8300	577.2600	0.6028	0.5773	0
11/08/2025	R033 On 06-August-26			Bond Future	9.3511	9.3096	106.7936	106.9998	0
11/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5468.9400	5632.7300	5.4689	5.6327	0
11/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1129.5900	1087.1600	1.1296	1.0872	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R033 On 05-November-26			Bond Future	9.4711	9.4275	103.5983	103.8077	0
11/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2308.3000	2417.1200	2.3083	2.4171	0
11/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2986.9000	2886.3300	2.9869	2.8863	0
11/08/2025	R035 On 07-August-25			Bond Future	12.6500	12.6500	83.3717	83.3717	0
11/08/2025	R035 On 06-November-25			Bond Future	9.7466	9.7059	96.4878	96.7245	117,600
11/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1536.2900	1687.9300	1.5363	1.6879	250
11/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1400.0700	1315.0300	1.4001	1.3150	0
11/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2011.0500	2181.9300	2.0111	2.1819	2,000
11/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1066.5900	1000.7900	1.0666	1.0008	0
11/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2666.0900	2856.3200	2.6661	2.8563	300
11/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	752.4600	706.0100	0.7525	0.7060	0
11/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2957.4900	3154.3800	2.9575	3.1544	0
11/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	648.6500	608.8600	0.6487	0.6089	250
11/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3615.6500	3824.3500	3.6157	3.8244	0
11/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	467.4400	439.4600	0.4674	0.4395	50
11/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4122.1900	4337.6400	4.1222	4.3376	2,000
11/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	364.8800	343.6500	0.3649	0.3437	0
11/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4263.2000	4480.2400	4.2632	4.4802	2,000
11/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	340.7000	321.0600	0.3407	0.3211	0
11/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4548.4700	4768.3800	4.5485	4.7684	0
11/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	296.8100	280.0400	0.2968	0.2800	250
11/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	4934.3900	5157.6000	4.9344	5.1576	300
11/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	246.3100	232.8400	0.2463	0.2328	0
11/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5424.1500	5650.6900	5.4242	5.6507	0
11/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	194.4800	184.3400	0.1945	0.1843	8,500
11/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6720.6700	6952.8000	6.7207	6.9528	2,000
11/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	103.1000	98.5500	0.1031	0.0986	0
11/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6770.9500	7003.2300	6.7710	7.0032	250
11/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	100.5800	96.1800	0.1006	0.0962	0
11/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7022.5200	7255.4700	7.0225	7.2555	0
11/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	88.7700	85.0400	0.0888	0.0850	0
11/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8030.4100	8265.2600	8.0304	8.2653	0
11/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	53.6200	51.7900	0.0536	0.0518	0
11/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9185.6500	9421.6200	9.1857	9.4216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	29.8200	29.1100	0.0298	0.0291	2,000
11/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9285.6500	9521.6900	9.2857	9.5217	0
11/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	28.3200	27.6800	0.0283	0.0277	250
11/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10379.3400	10615.8300	10.3793	10.6158	0
11/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	16.0900	15.9000	0.0161	0.0159	300
11/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11749.3900	11986.0900	11.7494	11.9861	0
11/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	6.3500	6.3700	0.0064	0.0064	250
11/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	11943.1200	12179.8400	11.9431	12.1798	0
11/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	5.4600	5.5000	0.0055	0.0055	2,000
11/08/2025	R035 On 05-February-26			Bond Future	9.8418	9.7994	98.2813	98.5225	0
11/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3242.4100	3416.2100	3.2424	3.4162	250
11/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1402.7100	1335.3600	1.4027	1.3354	0
11/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4296.3000	4489.7600	4.2963	4.4898	2,000
11/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	978.8200	931.1300	0.9788	0.9311	0
11/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5266.0400	5472.4100	5.2660	5.4724	0
11/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	714.3400	679.5600	0.7143	0.6796	250
11/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5791.1800	6003.0500	5.7912	6.0031	0
11/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	604.3700	575.0900	0.6044	0.5751	0
11/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6461.2500	6678.9300	6.4613	6.6789	2,000
11/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	488.9400	465.4700	0.4889	0.4655	0
11/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6732.9600	6952.6500	6.7330	6.9527	0
11/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	449.0300	427.5700	0.4490	0.4276	0
11/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7511.2900	7735.9000	7.5113	7.7359	0
11/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	352.3900	335.8500	0.3524	0.3359	250
11/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13376.4200	13616.1400	13.3764	13.6161	0
11/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	36.0000	34.5700	0.0360	0.0346	2,000
11/08/2025	R035 On 07-May-26			Bond Future	9.9412	9.8970	95.5758	95.8211	0
11/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5963.0800	6164.4600	5.9631	6.1645	0
11/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	1047.5700	1003.6100	1.0476	1.0036	0
11/08/2025	R035 On 06-August-26			Bond Future	10.0508	10.0047	97.3281	97.5776	0
11/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6502.2000	6702.5900	6.5022	6.7026	0
11/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1254.9000	1205.7400	1.2549	1.2057	0
11/08/2025	R035 On 05-November-26			Bond Future	10.1811	10.1330	94.5097	94.7633	0
11/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2944.7800	3078.9100	2.9448	3.0789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3743.5300	3624.1100	3.7435	3.6241	0
11/08/2025	R038 On 07-August-25			Bond Future	11.2400	11.2400	101.5206	101.5206	0
11/08/2025	R038 On 06-November-25			Bond Future	10.3836	10.3485	104.6118	104.8601	6,668
11/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4611.3800	4835.9300	4.6114	4.8359	1,770
11/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	526.9100	503.1400	0.5269	0.5031	0
11/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6084.9500	6321.9100	6.0850	6.3219	0
11/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	292.5700	281.2100	0.2926	0.2812	0
11/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12523.4100	12771.8700	12.5234	12.7719	0
11/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	18.6000	18.7400	0.0186	0.0187	1,770
11/08/2025	R038 On 05-February-26			Bond Future	10.4898	10.4532	106.5564	106.8094	0
11/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7032.2500	7256.2600	7.0323	7.2563	0
11/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	761.1200	732.1600	0.7611	0.7322	0
11/08/2025	R038 On 07-May-26			Bond Future	10.6055	10.5675	103.0205	103.2778	0
11/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6606.8400	6814.2900	6.6068	6.8143	0
11/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1435.5800	1385.7200	1.4356	1.3857	0
11/08/2025	R038 On 06-August-26			Bond Future	10.7295	10.6899	104.9080	105.1698	0
11/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8127.4900	8340.1600	8.1275	8.3402	0
11/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1576.3900	1527.2400	1.5764	1.5272	0
11/08/2025	R038 On 05-November-26			Bond Future	10.8690	10.8279	101.2384	101.5043	0
11/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3648.7500	3792.1700	3.6488	3.7922	0
11/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4616.3200	4493.7800	4.6163	4.4938	0
11/08/2025	R053 On 07-August-25			Bond Future	13.1700	13.1700	92.8341	92.8341	0
11/08/2025	R053 On 06-November-25			Bond Future	10.8655	10.8304	107.9189	108.2429	25,967
11/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8044.5700	8355.3100	8.0446	8.3553	0
11/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	339.9700	326.7100	0.3400	0.3267	0
11/08/2025	R053 On 05-February-26			Bond Future	10.9627	10.9263	109.9250	110.2551	0
11/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6438.2900	6699.9800	6.4383	6.7000	0
11/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1847.0800	1778.6100	1.8471	1.7786	0
11/08/2025	R053 On 07-May-26			Bond Future	11.0666	11.0290	106.0735	106.4094	0
11/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7574.9100	7834.1700	7.5749	7.8342	0
11/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2276.5700	2199.9200	2.2766	2.1999	0
11/08/2025	R053 On 06-August-26			Bond Future	11.1764	11.1375	108.0169	108.3586	0
11/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11069.2100	11349.0300	11.0692	11.3490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2163.6100	2101.6900	2.1636	2.1017	0
11/08/2025	R053 On 05-November-26			Bond Future	11.2973	11.2569	104.0225	104.3698	0
11/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5305.2000	5501.5100	5.3052	5.5015	0
11/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	6058.4400	5907.4100	6.0584	5.9074	0
11/08/2025	R186 On 07-August-25			Bond Future	9.6800	9.6800	102.4871	102.4871	0
11/08/2025	R186 On 06-November-25			Bond Future	7.7001	7.7133	107.0089	106.9947	103,336
11/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	477.1900	465.8700	0.4772	0.4659	0
11/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	19.2300	22.0400	0.0192	0.0220	0
11/08/2025	R186 On 05-February-26			Bond Future	7.7542	7.7715	103.6934	103.6790	0
11/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	566.5500	553.0900	0.5666	0.5531	0
11/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	5.5700	6.4700	0.0056	0.0065	0
11/08/2025	R186 On 07-May-26			Bond Future	7.9136	7.9385	105.5896	105.5748	0
11/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	459.6500	444.8000	0.4597	0.4448	0
11/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R186 On 06-August-26			Bond Future	8.2593	8.3025	102.2199	102.2045	0
11/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	203.7800	194.9000	0.2038	0.1949	0
11/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	93.2000	99.6900	0.0932	0.0997	0
11/08/2025	R186 On 05-November-26			Bond Future	10.8357	10.9745	103.9843	103.9683	0
11/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.8100	47.7700	0.0508	0.0478	0
11/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	365.1500	378.1300	0.3652	0.3781	0
11/08/2025	R202 On 07-August-25			Bond Future	271.6000	271.6000	271.6000	271.6000	0
11/08/2025	R202 On 06-November-25			Bond Future	276.1599	276.1597	276.1599	276.1597	1,033
11/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	519.9400	519.6500	0.5199	0.5197	0
11/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R202 On 05-February-26			Bond Future	276.0228	276.0221	276.0228	276.0221	0
11/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1797.2000	1797.9500	1.7972	1.7980	0
11/08/2025	R202 On 07-May-26			Bond Future	281.1370	281.1356	281.1370	281.1356	0
11/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3586.9500	3585.6100	3.5870	3.5856	0
11/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R202 On 06-August-26			Bond Future	280.9279	280.9338	280.9279	280.9338	0
11/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2067.9200	2073.7600	2.0679	2.0738	0
11/08/2025	R202 On 06-August-26	278.86	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
11/08/2025	R202 On 05-November-26			Bond Future	285.8514	285.8564	285.8514	285.8564	0
11/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5391.3500	5396.3500	5.3914	5.3964	0
11/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R209 On 07-August-25			Bond Future	12.6800	12.6800	65.2783	65.2783	0
11/08/2025	R209 On 06-November-25			Bond Future	10.0338	9.9986	76.6406	76.8282	20,090
11/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6314.8400	6499.9700	6.3148	6.5000	0
11/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	103.4800	101.0400	0.1035	0.1010	0
11/08/2025	R209 On 05-February-26			Bond Future	10.1244	10.0878	78.0653	78.2563	0
11/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4746.4500	4910.7100	4.7465	4.9107	0
11/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	693.0400	666.2400	0.6930	0.6662	0
11/08/2025	R209 On 07-May-26			Bond Future	10.2236	10.1856	76.3416	76.5361	0
11/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5229.4100	5388.0100	5.2294	5.3880	0
11/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1057.6200	1021.7900	1.0576	1.0218	0
11/08/2025	R209 On 06-August-26			Bond Future	10.3305	10.2911	77.7410	77.9388	0
11/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6211.3000	6373.1100	6.2113	6.3731	0
11/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1136.7700	1100.8100	1.1368	1.1008	0
11/08/2025	R209 On 05-November-26			Bond Future	10.4524	10.4115	75.9346	76.1355	0
11/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2835.6200	2945.1000	2.8356	2.9451	0
11/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3488.1200	3396.6600	3.4881	3.3967	0
11/08/2025	R210 On 07-August-25			Bond Future	248.4400	248.4400	248.4400	248.4400	0
11/08/2025	R210 On 06-November-25			Bond Future	253.0561	253.0612	253.0561	253.0612	2,088
11/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	916.1400	921.1700	0.9161	0.9212	0
11/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R210 On 05-February-26			Bond Future	257.8209	257.8261	257.8209	257.8261	0
11/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4720.9000	4726.1200	4.7209	4.7261	0
11/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R210 On 07-May-26			Bond Future	259.1157	259.1246	259.1157	259.1246	0
11/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3715.7200	3724.5900	3.7157	3.7246	0
11/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R210 On 06-August-26			Bond Future	263.9285	263.9369	263.9285	263.9369	0
11/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4088.5200	4096.9400	4.0885	4.0969	0
11/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R210 On 05-November-26			Bond Future	265.0174	265.0291	265.0174	265.0291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11687.3900	11699.1200	11.6874	11.6991	0
11/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/08/2025	R213 On 07-August-25			Bond Future	11.6600	11.6600	84.4671	84.4671	0
11/08/2025	R213 On 06-November-25			Bond Future	8.5552	8.5136	94.8563	95.0237	94,032
11/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5807.1300	5973.7000	5.8071	5.9737	0
11/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	20.4800	19.6200	0.0205	0.0196	0
11/08/2025	R213 On 05-February-26			Bond Future	8.6212	8.5771	96.6195	96.7901	23
11/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4948.8400	5107.9800	4.9488	5.1080	0
11/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	199.5200	188.0900	0.1995	0.1881	0
11/08/2025	R213 On 07-May-26			Bond Future	8.6939	8.6471	94.8352	95.0086	0
11/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4460.8200	4610.1000	4.4608	4.6101	0
11/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	470.4300	446.2200	0.4704	0.4462	0
11/08/2025	R213 On 06-August-26			Bond Future	8.7786	8.7288	96.5743	96.7507	0
11/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3907.8400	4047.6900	3.9078	4.0477	0
11/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	749.7000	713.1100	0.7497	0.7131	0
11/08/2025	R213 On 05-November-26			Bond Future	8.8963	8.8432	94.6949	94.8740	0
11/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1674.2000	1765.8700	1.6742	1.7659	0
11/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2168.6500	2081.2000	2.1687	2.0812	0
11/08/2025	R214 On 07-August-25			Bond Future	12.9700	12.9700	60.0870	60.0870	0
11/08/2025	R214 On 06-November-25			Bond Future	10.6539	10.6188	70.2481	70.4490	36,791
11/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5513.7500	5708.3000	5.5138	5.7083	0
11/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	197.9700	191.5900	0.1980	0.1916	0
11/08/2025	R214 On 05-February-26			Bond Future	10.7513	10.7150	71.5539	71.7586	0
11/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3881.2100	4042.9300	3.8812	4.0429	0
11/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1102.4000	1059.4600	1.1024	1.0595	0
11/08/2025	R214 On 07-May-26			Bond Future	10.8507	10.8132	69.5646	69.7729	0
11/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4975.2500	5138.5600	4.9753	5.1386	0
11/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1354.0800	1309.1500	1.3541	1.3092	0
11/08/2025	R214 On 06-August-26			Bond Future	10.9576	10.9188	70.8400	71.0519	0
11/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6512.1600	6684.3300	6.5122	6.6843	0
11/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1298.0200	1258.2800	1.2980	1.2583	0
11/08/2025	R214 On 05-November-26			Bond Future	11.0780	11.0380	68.7682	68.9835	0
11/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3196.3300	3316.3100	3.1963	3.3163	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3779.2800	3683.9100	3.7793	3.6839	0
11/08/2025	R248 On 07-August-25			Bond Future	13.2100	13.2100	72.0340	72.0340	0
11/08/2025	R248 On 06-November-25			Bond Future	10.9542	10.9191	83.4561	83.7026	219,481
11/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5576.1800	5808.4500	5.5762	5.8085	0
11/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	362.3500	348.0600	0.3624	0.3481	0
11/08/2025	R248 On 05-February-26			Bond Future	11.0573	11.0210	85.0074	85.2585	0
11/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4298.6200	4488.9500	4.2986	4.4890	0
11/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1598.7100	1537.9600	1.5987	1.5380	0
11/08/2025	R248 On 07-May-26			Bond Future	11.1620	11.1244	82.1224	82.3779	260
11/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5486.6700	5680.1100	5.4867	5.6801	0
11/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1844.5400	1782.5000	1.8445	1.7825	0
11/08/2025	R248 On 06-August-26			Bond Future	11.2744	11.2355	83.6277	83.8877	0
11/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8327.7800	8541.3900	8.3278	8.5414	0
11/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1549.3200	1502.9500	1.5493	1.5030	0
11/08/2025	R248 On 05-November-26			Bond Future	11.3995	11.3593	80.6353	80.8995	0
11/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4034.8300	4183.9100	4.0348	4.1839	0
11/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4624.3100	4509.1800	4.6243	4.5092	0
11/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0