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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	2029 On 06-November-25			Bond Future	140.7662	140.7160	140.7662	140.7160	4,646
08/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	976.1700	925.9600	0.9762	0.9260	0
08/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2029 On 05-February-26			Bond Future	143.3849	143.3337	143.3849	143.3337	0
08/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3274.9100	3223.7100	3.2749	3.2237	0
08/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2029 On 07-May-26			Bond Future	144.5763	144.5239	144.5763	144.5239	0
08/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2756.3300	2703.9400	2.7563	2.7039	0
08/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2029 On 06-August-26			Bond Future	147.2557	147.2020	147.2557	147.2020	0
08/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3155.7400	3102.0200	3.1557	3.1020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2029 On 05-November-26			Bond Future	148.3667	148.3118	148.3667	148.3118	0
08/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	806.7200	751.7500	0.8067	0.7518	0
08/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2030 On 06-November-25			Bond Future	8.0752	8.1071	101.9553	101.8431	139,289
08/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2285.1500	2187.7800	2.2852	2.1878	300
08/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	50.5400	65.3500	0.0505	0.0654	0
08/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3926.9900	3815.8900	3.9270	3.8159	300
08/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	1.8600	2.9400	0.0019	0.0029	0
08/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4988.3400	4876.2700	4.9883	4.8763	0
08/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.1400	0.2500	0.0001	0.0003	0
08/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6749.4800	6637.3000	6.7495	6.6373	0
08/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
08/09/2025	2030 On 05-February-26			Bond Future	8.1191	8.1535	99.8191	99.7049	53,679
08/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4465.1300	4355.8300	4.4651	4.3558	0
08/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	24.8600	29.7900	0.0249	0.0298	0
08/09/2025	2030 On 07-May-26			Bond Future	8.1792	8.2162	101.6473	101.5308	0
08/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3850.1700	3748.2900	3.8502	3.7483	0
08/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	130.3500	144.9600	0.1304	0.1450	0
08/09/2025	2030 On 06-August-26			Bond Future	8.2561	8.2964	99.4973	99.3784	0
08/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3148.7300	3057.4000	3.1487	3.0574	0
08/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	355.1700	382.7100	0.3552	0.3827	0
08/09/2025	2030 On 05-November-26			Bond Future	8.3483	8.3923	101.2304	101.1092	0
08/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1570.2200	1513.3300	1.5702	1.5133	0
08/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1455.1900	1519.5700	1.4552	1.5196	0
08/09/2025	2031 On 06-November-25			Bond Future	110.9539	110.7939	110.9539	110.7939	1,416
08/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1264.9500	1107.1700	1.2650	1.1072	0
08/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	1.0900	3.2600	0.0011	0.0033	0
08/09/2025	2031 On 05-February-26			Bond Future	110.6186	110.4556	110.6186	110.4556	0
08/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	31.6500	21.1400	0.0317	0.0211	0
08/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1173.0700	1325.5200	1.1731	1.3255	0
08/09/2025	2031 On 07-May-26			Bond Future	112.6709	112.5048	112.6709	112.5048	0
08/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	26.9600	17.2200	0.0270	0.0172	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1196.0700	1352.4600	1.1961	1.3525	0
08/09/2025	2031 On 06-August-26			Bond Future	112.3178	112.1486	112.3178	112.1486	0
08/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1492.2300	1661.4200	1.4922	1.6614	0
08/09/2025	2031 On 05-November-26			Bond Future	114.3014	114.1289	114.3014	114.1289	0
08/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2811.4200	2638.8800	2.8114	2.6389	0
08/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2032 On 06-November-25			Bond Future	8.8034	8.8301	98.2765	98.1504	155,785
08/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2900.1000	2801.2000	2.9001	2.8012	300
08/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	130.3500	157.5200	0.1304	0.1575	0
08/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5025.9700	4903.9300	5.0260	4.9039	300
08/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	10.4300	14.4600	0.0104	0.0145	0
08/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7280.9400	7155.1100	7.2809	7.1551	0
08/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.3500	0.5900	0.0004	0.0006	0
08/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9267.9800	9141.9200	9.2680	9.1419	0
08/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	300
08/09/2025	2032 On 05-February-26			Bond Future	8.8766	8.9048	100.0809	99.9524	0
08/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5736.8500	5620.0000	5.7369	5.6200	0
08/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	86.4100	98.0100	0.0864	0.0980	0
08/09/2025	2032 On 07-May-26			Bond Future	8.9562	8.9859	97.7543	97.6233	0
08/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5335.1500	5226.7000	5.3352	5.2267	0
08/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	284.3700	306.8900	0.2844	0.3069	0
08/09/2025	2032 On 06-August-26			Bond Future	9.0475	9.0790	99.5420	99.4084	0
08/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4977.1500	4875.5500	4.9772	4.8756	0
08/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	552.6100	584.5900	0.5526	0.5846	0
08/09/2025	2032 On 05-November-26			Bond Future	9.1579	9.1913	97.1191	96.9829	0
08/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2407.5200	2346.7500	2.4075	2.3468	0
08/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2398.9900	2474.4600	2.3990	2.4745	0
08/09/2025	2033 On 06-November-25			Bond Future	133.1821	132.9526	133.1821	132.9526	18,706
08/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	42.1400	0.0000	0.0421	0.0000	0
08/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	187.4400	0.0000	0.1874	0
08/09/2025	2033 On 05-February-26			Bond Future	135.6598	135.4259	135.6598	135.4259	0
08/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2779.8200	2545.9000	2.7798	2.5459	0

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08/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2033 On 07-May-26			Bond Future	136.6056	136.3670	136.6056	136.3670	0
08/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1445.5600	1207.0200	1.4456	1.2070	0
08/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2033 On 06-August-26			Bond Future	139.1373	138.8941	139.1373	138.8941	0
08/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4887.2900	4644.0900	4.8873	4.6441	0
08/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2033 On 05-November-26			Bond Future	140.0004	139.7527	140.0004	139.7527	0
08/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2740.4300	2492.6700	2.7404	2.4927	0
08/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2037 On 06-November-25			Bond Future	10.1336	10.1551	91.5501	91.4183	183,350
08/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2676.4800	2603.6600	2.6765	2.6037	300
08/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	472.9000	531.9000	0.4729	0.5319	0
08/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5160.5300	5044.9800	5.1605	5.0450	300
08/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	69.4700	85.7400	0.0695	0.0857	0
08/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8546.4000	8415.9300	8.5464	8.4159	0
08/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	3.0100	4.3600	0.0030	0.0044	0
08/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11296.4200	11164.6900	11.2964	11.1647	0
08/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.1300	0.2200	0.0001	0.0002	300
08/09/2025	2037 On 05-February-26			Bond Future	10.2308	10.2532	88.9724	88.8382	5
08/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3533.2300	3459.4300	3.5332	3.4594	1,930
08/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1068.2100	1128.6700	1.0682	1.1287	0
08/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4556.2400	4467.0900	4.5562	4.4671	1,970
08/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	665.6600	710.7700	0.6657	0.7108	0
08/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5913.8200	5809.0300	5.9138	5.8090	0
08/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	355.0900	384.5600	0.3551	0.3846	0
08/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6680.0300	6568.6600	6.6800	6.5687	0
08/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	250.1200	273.0100	0.2501	0.2730	1,930
08/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6874.5800	6761.7600	6.8746	6.7618	1,030
08/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	228.8500	250.2900	0.2289	0.2503	0
08/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9149.4500	9024.5100	9.1495	9.0245	0
08/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	77.3800	86.7000	0.0774	0.0867	1,930
08/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11177.7500	11047.4200	11.1778	11.0474	0
08/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	26.5800	30.5100	0.0266	0.0305	1,970

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08/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13400.5000	13267.4000	13.4005	13.2674	0
08/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	6.2000	7.3600	0.0062	0.0074	1,030
08/09/2025	2037 On 07-May-26			Bond Future	10.3377	10.3610	90.6018	90.4649	0
08/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4756.1700	4673.3800	4.7562	4.6734	142
08/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1258.3000	1312.4100	1.2583	1.3124	0
08/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6262.9400	6164.2800	6.2629	6.1643	0
08/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	743.0300	781.2700	0.7430	0.7813	0
08/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11196.5800	11070.6900	11.1966	11.0707	0
08/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	142.4300	153.4400	0.1424	0.1534	142
08/09/2025	2037 On 06-August-26			Bond Future	10.4563	10.4807	87.9988	87.8592	0
08/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2261.2600	2220.3500	2.2613	2.2204	2,541
08/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4815.2000	4913.9200	4.8152	4.9139	0
08/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3921.4100	3854.1100	3.9214	3.8541	0
08/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2537.7600	2610.0900	2.5378	2.6101	2,541
08/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6025.9700	5935.4900	6.0260	5.9355	0
08/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1359.6200	1408.7700	1.3596	1.4088	2,541
08/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7693.5400	7590.2300	7.6935	7.5902	0
08/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	881.6800	918.0000	0.8817	0.9180	0
08/09/2025	2037 On 05-November-26			Bond Future	10.5784	10.6038	89.5306	89.3883	0
08/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3786.0300	3723.9000	3.7860	3.7239	0
08/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3553.0200	3633.2500	3.5530	3.6333	0
08/09/2025	2038 On 06-November-25			Bond Future	142.9685	142.7433	142.9685	142.7433	2,621
08/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	911.5500	1136.6900	0.9116	1.1367	0
08/09/2025	2038 On 05-February-26			Bond Future	143.4498	143.2204	143.4498	143.2204	0
08/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	249.7900	20.4400	0.2498	0.0204	0
08/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2038 On 07-May-26			Bond Future	146.1115	145.8775	146.1115	145.8775	0
08/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1581.4700	1347.5100	1.5815	1.3475	0
08/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2038 On 06-August-26			Bond Future	146.6032	146.3649	146.6032	146.3649	0
08/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1883.1700	1644.9000	1.8832	1.6449	0
08/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2038 On 05-November-26			Bond Future	149.1938	148.9508	149.1938	148.9508	0

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08/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2883.7700	2640.7600	2.8838	2.6408	0
08/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2040 On 06-November-25			Bond Future	10.6031	10.6299	90.8501	90.6729	35,838
08/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7690.4900	7518.5200	7.6905	7.5185	0
08/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	13.9000	19.1700	0.0139	0.0192	0
08/09/2025	2040 On 05-February-26			Bond Future	10.7075	10.7352	88.0090	87.8285	36,614
08/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1431.0800	1389.0300	1.4311	1.3890	680
08/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3805.9000	3944.3700	3.8059	3.9444	0
08/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2470.8500	2399.0600	2.4709	2.3991	0
08/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2194.3400	2303.0700	2.1943	2.3031	680
08/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3942.4700	3836.9800	3.9425	3.8370	0
08/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1127.2700	1202.3000	1.1273	1.2023	680
08/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5477.3900	5346.1300	5.4774	5.3461	0
08/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	588.7500	638.0100	0.5888	0.6380	0
08/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7122.2500	6971.6600	7.1223	6.9717	475
08/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	292.1300	322.0600	0.2921	0.3221	0
08/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14409.8000	14230.8100	14.4098	14.2308	0
08/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	7.4700	9.0000	0.0075	0.0090	475
08/09/2025	2040 On 07-May-26			Bond Future	10.8204	10.8492	89.6207	89.4368	0
08/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2695.5500	2627.5600	2.6956	2.6276	1,460
08/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3470.3500	3586.3200	3.4704	3.5863	0
08/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3988.6800	3893.9200	3.9887	3.8939	820
08/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2102.9900	2192.1900	2.1030	2.1922	0
08/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6194.9400	6066.8600	6.1949	6.0669	0
08/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1000.3200	1056.2000	1.0003	1.0562	0
08/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6417.9300	6287.2100	6.4179	6.2872	0
08/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	931.9300	985.1700	0.9319	0.9852	1,460
08/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7850.0800	7704.7000	7.8501	7.7047	0
08/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	591.3900	629.9700	0.5914	0.6300	820
08/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8767.3500	8614.8600	8.7674	8.6149	0
08/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	450.3200	481.7900	0.4503	0.4818	1,460
08/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10284.3700	10122.5300	10.2844	10.1225	0
08/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	285.0200	307.1400	0.2850	0.3071	820
08/09/2025	2040 On 06-August-26			Bond Future	10.9446	10.9746	86.7490	86.5615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8307.4700	8166.9600	8.3075	8.1670	0
08/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	992.2800	1039.3100	0.9923	1.0393	0
08/09/2025	2040 On 05-November-26			Bond Future	11.0709	11.1021	88.2586	88.0675	0
08/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4028.1500	3943.7500	4.0282	3.9438	0
08/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4095.0800	4201.7900	4.0951	4.2018	0
08/09/2025	2044 On 06-November-25			Bond Future	10.8831	10.9098	85.6627	85.4811	129,695
08/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2976.9900	2870.6700	2.9770	2.8707	11,000
08/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	536.5400	611.8600	0.5365	0.6119	0
08/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5671.0900	5510.7000	5.6711	5.5107	0
08/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	83.3300	104.5800	0.0833	0.1046	11,000
08/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6421.0200	6253.1800	6.4210	6.2532	0
08/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	47.0400	60.8400	0.0470	0.0608	0
08/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7115.2000	6942.4700	7.1152	6.9425	0
08/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	26.7900	35.7000	0.0268	0.0357	5,800
08/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8266.0300	8088.5800	8.2660	8.0886	0
08/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	10.4800	14.6700	0.0105	0.0147	5,600
08/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8551.0200	8372.8100	8.5510	8.3728	0
08/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	8.2100	11.6400	0.0082	0.0116	5,800
08/09/2025	2044 On 05-February-26			Bond Future	10.9873	11.0149	82.8517	82.6667	16
08/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	617.8600	601.9900	0.6179	0.6020	9,000
08/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7136.3900	7305.5400	7.1364	7.3055	0
08/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2142.4100	2079.3500	2.1424	2.0794	9,000
08/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2729.9000	2851.8600	2.7299	2.8519	0
08/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3315.6900	3222.9400	3.3157	3.2229	0
08/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1585.4100	1677.6800	1.5854	1.6777	4,500
08/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4128.2500	4018.4000	4.1283	4.0184	0
08/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1119.0200	1194.1900	1.1190	1.1942	9,000
08/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4344.4200	4230.4100	4.3444	4.2304	0
08/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1020.4700	1091.4800	1.0205	1.0915	4,500
08/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4613.6000	4494.8200	4.6136	4.4948	0
08/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	914.5800	980.8200	0.9146	0.9808	0
08/09/2025	2044 On 07-May-26			Bond Future	11.0990	11.1277	84.3689	84.1804	0
08/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5689.7400	5567.0000	5.6897	5.5670	0
08/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1272.5700	1338.3900	1.2726	1.3384	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	2044 On 06-August-26			Bond Future	11.2212	11.2510	81.5264	81.3342	0
08/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8286.0700	8144.1400	8.2861	8.1441	0
08/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1089.2200	1139.4700	1.0892	1.1395	0
08/09/2025	2044 On 05-November-26			Bond Future	11.3444	11.3754	82.9450	82.7491	0
08/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4171.7000	4084.5400	4.1717	4.0845	0
08/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4199.7400	4308.4400	4.1997	4.3084	0
08/09/2025	2046 On 06-November-25			Bond Future	120.9970	120.9924	120.9970	120.9924	19,630
08/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4413.0500	4417.6000	4.4131	4.4176	0
08/09/2025	2046 On 05-February-26			Bond Future	123.2480	123.2433	123.2480	123.2433	0
08/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1598.0300	1593.2700	1.5980	1.5933	0
08/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2046 On 07-May-26			Bond Future	123.2261	123.2211	123.2261	123.2211	0
08/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1723.8700	1728.9200	1.7239	1.7289	0
08/09/2025	2046 On 06-August-26			Bond Future	125.5093	125.5038	125.5093	125.5038	0
08/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3129.3100	3123.7900	3.1293	3.1238	0
08/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2046 On 05-November-26			Bond Future	125.3816	125.3760	125.3816	125.3760	0
08/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	98.4200	104.0000	0.0984	0.1040	0
08/09/2025	2050 On 06-November-25			Bond Future	122.1309	122.2264	122.1309	122.2264	17,419
08/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2289.1400	2193.5900	2.2891	2.1936	0
08/09/2025	2050 On 05-February-26			Bond Future	121.9754	122.0728	121.9754	122.0728	0
08/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	844.5900	747.2100	0.8446	0.7472	0
08/09/2025	2050 On 07-May-26			Bond Future	124.2386	124.3375	124.2386	124.3375	0
08/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	168.5800	267.5000	0.1686	0.2675	0
08/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	2050 On 06-August-26			Bond Future	124.0719	124.1726	124.0719	124.1726	0
08/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	801.9300	902.5800	0.8019	0.9026	0
08/09/2025	2050 On 06-August-26	123.27	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
08/09/2025	2050 On 05-November-26			Bond Future	126.2640	126.3661	126.2640	126.3661	0
08/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2423.9900	2526.1400	2.4240	2.5261	0
08/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	AL37 On 06-November-25			Index Future	1199.1000	1197.5770	1199.1000	1,197.5770	0
08/09/2025	AL37 On 05-February-26			Index Future	1221.1160	1219.5640	1221.1160	1,219.5640	0
08/09/2025	AL37 On 07-May-26			Index Future	1243.4950	1241.9100	1243.4950	1,241.9100	0
08/09/2025	AL37 On 06-August-26			Index Future	1266.0260	1264.4030	1266.0260	1,264.4030	0
08/09/2025	AL37 On 05-November-26			Index Future	1288.4080	1286.7450	1288.4080	1,286.7450	0
08/09/2025	AL7T On 06-November-25			Index Future	1462.2960	1459.8980	1462.2960	1,459.8980	0
08/09/2025	AL7T On 05-February-26			Index Future	1489.1450	1486.7020	1489.1450	1,486.7020	0
08/09/2025	AL7T On 07-May-26			Index Future	1516.4370	1513.9420	1516.4370	1,513.9420	0
08/09/2025	AL7T On 06-August-26			Index Future	1543.9130	1541.3630	1543.9130	1,541.3630	0
08/09/2025	AL7T On 05-November-26			Index Future	1571.2080	1568.5990	1571.2080	1,568.5990	0
08/09/2025	ALBI On 06-November-25			Index Future	1237.4320	1235.4420	1237.4320	1,235.4420	76
08/09/2025	ALBI On 05-February-26			Index Future	1260.1520	1258.1250	1260.1520	1,258.1250	0
08/09/2025	ALBI On 07-May-26			Index Future	1283.2470	1281.1770	1283.2470	1,281.1770	0
08/09/2025	ALBI On 06-August-26			Index Future	1306.4980	1304.3810	1306.4980	1,304.3810	0
08/09/2025	ALBI On 05-November-26			Index Future	1329.5960	1327.4300	1329.5960	1,327.4300	0
08/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/09/2025	C040 On 31-January-40			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
08/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	ES33 On 06-November-25			Bond Future	10.1842	10.2061	86.8981	86.7929	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8247.8800	8142.6500	8.2479	8.1427	0
08/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES33 On 05-February-26			Bond Future	10.3076	10.3305	88.5147	88.4075	0
08/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5319.2400	5212.0200	5.3192	5.2120	0
08/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES33 On 07-May-26			Bond Future	10.4351	10.4591	86.3624	86.2531	0
08/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5481.9000	5372.5500	5.4819	5.3726	0
08/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES33 On 06-August-26			Bond Future	10.5758	10.6011	87.9617	87.8501	0
08/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6093.0900	5981.5000	6.0931	5.9815	0
08/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES33 On 05-November-26			Bond Future	10.7379	10.7645	85.7220	85.6082	0
08/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	393.6200	279.7800	0.3936	0.2798	0
08/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES42 On 06-November-25			Bond Future	11.1517	11.1735	80.5970	80.4598	0
08/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7263.1300	7125.8600	7.2631	7.1259	0
08/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES42 On 05-February-26			Bond Future	11.2665	11.2891	82.0964	81.9565	0
08/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3496.6300	3356.7600	3.4966	3.3568	0
08/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES42 On 07-May-26			Bond Future	11.3885	11.4120	79.3547	79.2121	0
08/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4713.2700	4570.6800	4.7133	4.5707	0
08/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES42 On 06-August-26			Bond Future	11.5167	11.5411	80.8229	80.6775	0
08/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6348.5900	6203.1500	6.3486	6.2032	0
08/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	ES42 On 05-November-26			Bond Future	11.6565	11.6819	77.9851	77.8368	0
08/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	20.2600	0.0000	0.0203	0.0000	0
08/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	128.0600	0.0000	0.1281	0
08/09/2025	GOVI On 06-November-25			GOVI	1217.2060	1215.2920	1217.2060	1,215.2920	606
08/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1052060.0000	1032920.0000	105.2060	103.2920	0
08/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	GOVI On 05-February-26			GOVI	1239.5540	1237.6050	1239.5540	1,237.6050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	895540.0000	876050.0000	89.5540	87.6050	0
08/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	GOVI On 07-May-26			GOVI	1262.2720	1260.2810	1262.2720	1,260.2810	42
08/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	852720.0000	832810.0000	85.2720	83.2810	0
08/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	GOVI On 06-August-26			GOVI	1285.1430	1283.1070	1285.1430	1,283.1070	0
08/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	961430.0000	941070.0000	96.1430	94.1070	0
08/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	GOVI On 05-November-26			GOVI	1307.8630	1305.7800	1307.8630	1,305.7800	0
08/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	308630.0000	287800.0000	30.8630	28.7800	0
08/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/09/2025	IGOV On 06-November-25			Index Future	392.5220	392.1930	392.5220	392.1930	754
08/09/2025	IGOV On 05-February-26			Index Future	399.8250	399.4890	399.8250	399.4890	0
08/09/2025	IGOV On 07-May-26			Index Future	407.2460	406.9020	407.2460	406.9020	0
08/09/2025	IGOV On 06-August-26			Index Future	414.7170	414.3640	414.7170	414.3640	0
08/09/2025	IGOV On 05-November-26			Index Future	422.1400	421.7760	422.1400	421.7760	0
08/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
08/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/09/2025	R033 On 06-November-25			Bond Future	8.9910	9.0229	106.4948	106.3200	28,645
08/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7041.0400	6867.1700	7.0410	6.8672	0
08/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	1.6500	2.6600	0.0017	0.0027	0
08/09/2025	R033 On 05-February-26			Bond Future	9.0681	9.1016	108.4501	108.2720	0
08/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7294.1600	7125.4600	7.2942	7.1255	0
08/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	53.8200	63.2700	0.0538	0.0633	0
08/09/2025	R033 On 07-May-26			Bond Future	9.1513	9.1865	105.3933	105.2117	0
08/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6342.6200	6185.2500	6.3426	6.1853	0
08/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	237.5200	261.7400	0.2375	0.2617	0
08/09/2025	R033 On 06-August-26			Bond Future	9.2452	9.2824	107.3204	107.1353	0
08/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5492.4700	5350.5800	5.4925	5.3506	0
08/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	626.3200	669.6000	0.6263	0.6696	0
08/09/2025	R033 On 05-November-26			Bond Future	9.3562	9.3954	104.1506	103.9618	0
08/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2279.2000	2193.7900	2.2792	2.1938	0
08/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2405.5200	2508.8900	2.4055	2.5089	0
08/09/2025	R035 On 06-November-25			Bond Future	9.5955	9.6222	97.3720	97.2148	119,969
08/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1820.4500	1752.3000	1.8205	1.7523	250
08/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	800.0200	889.0500	0.8000	0.8891	0
08/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2351.8600	2265.2100	2.3519	2.2652	2,000
08/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	523.1900	593.7200	0.5232	0.5937	0
08/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3089.3800	2981.5000	3.0894	2.9815	300
08/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	291.5400	340.8400	0.2915	0.3408	0
08/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3417.3400	3301.6800	3.4173	3.3017	0
08/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	224.2900	265.8100	0.2243	0.2658	250
08/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4154.7800	4024.9400	4.1548	4.0249	0
08/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	122.3600	149.7000	0.1224	0.1497	50
08/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4717.4400	4579.6000	4.7174	4.5796	2,000
08/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	75.9200	95.2600	0.0759	0.0953	0
08/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4872.9800	4733.2900	4.8730	4.7333	2,000
08/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	66.2700	83.7600	0.0663	0.0838	0
08/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5185.9500	5042.9300	5.1860	5.0429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	50.0800	64.2400	0.0501	0.0642	250
08/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5606.2100	5459.5500	5.6062	5.4596	300
08/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	33.9200	44.4400	0.0339	0.0444	0
08/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	6134.1700	5984.0200	6.1342	5.9840	0
08/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	20.2900	27.3200	0.0203	0.0273	8,500
08/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7506.7900	7351.8800	7.5068	7.3519	2,000
08/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	5.0100	7.2800	0.0050	0.0073	0
08/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7559.3200	7404.3000	7.5593	7.4043	250
08/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	4.7400	6.9000	0.0047	0.0069	0
08/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7821.5300	7666.0600	7.8215	7.6661	0
08/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	3.5700	5.2800	0.0036	0.0053	0
08/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8862.0900	8705.5400	8.8621	8.7055	0
08/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	1.0900	1.7200	0.0011	0.0017	0
08/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	10040.2900	9883.2900	10.0403	9.8833	0
08/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.2500	0.4300	0.0003	0.0004	2,000
08/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	10141.7600	9984.7400	10.1418	9.9847	0
08/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.2200	0.3800	0.0002	0.0004	250
08/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11247.5100	11090.3700	11.2475	11.0904	0
08/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	300
08/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12627.2600	12470.0800	12.6273	12.4701	0
08/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	250
08/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12821.8700	12664.7000	12.8219	12.6647	0
08/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,000
08/09/2025	R035 On 05-February-26			Bond Future	9.6880	9.7159	99.1597	98.9997	0
08/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3586.8600	3489.0300	3.5869	3.4890	250
08/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	868.7600	931.0000	0.8688	0.9310	0
08/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4697.1200	4580.4900	4.6971	4.5805	2,000
08/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	501.2400	544.6800	0.5012	0.5447	0
08/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5728.8400	5598.9600	5.7288	5.5990	0
08/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	298.7400	328.9300	0.2987	0.3289	250
08/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6289.9900	6154.4200	6.2900	6.1544	0
08/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	224.7800	249.2800	0.2248	0.2493	0
08/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	7007.8500	6866.4600	7.0079	6.8665	2,000
08/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	157.1400	175.8200	0.1571	0.1758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7297.9100	7154.5100	7.2979	7.1545	0
08/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	135.5800	152.2500	0.1356	0.1523	0
08/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	8125.3700	7977.2000	8.1254	7.9772	0
08/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	88.0700	99.9700	0.0881	0.1000	250
08/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14220.3400	14060.6600	14.2203	14.0607	0
08/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.5200	1.9100	0.0015	0.0019	2,000
08/09/2025	R035 On 07-May-26			Bond Future	9.7803	9.8094	96.4732	96.3100	0
08/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2249.0600	2189.9800	2.2491	2.1900	250
08/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3040.7600	3144.8700	3.0408	3.1449	0
08/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2294.2000	2234.0200	2.2942	2.2340	200
08/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2972.5100	3075.5200	2.9725	3.0755	0
08/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2410.6500	2347.6900	2.4107	2.3477	350
08/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2806.2600	2906.4900	2.8063	2.9065	0
08/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3619.0000	3530.6700	3.6190	3.5307	0
08/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1628.2400	1703.1000	1.6282	1.7031	250
08/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3683.8000	3594.2700	3.6838	3.5943	0
08/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1583.9700	1657.6300	1.5840	1.6576	200
08/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3848.6700	3756.1400	3.8487	3.7561	0
08/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1476.9100	1547.5700	1.4769	1.5476	350
08/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5448.8000	5332.4800	5.4488	5.3325	0
08/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	781.3300	828.2000	0.7813	0.8282	250
08/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5529.6500	5412.3400	5.5297	5.4123	0
08/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	757.2500	803.1300	0.7573	0.8031	200
08/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5734.0900	5614.3500	5.7341	5.6144	0
08/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	700.0600	743.5100	0.7001	0.7435	350
08/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6361.9500	6235.3700	6.3620	6.2354	0
08/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	549.0600	585.6700	0.5491	0.5857	0
08/09/2025	R035 On 06-August-26			Bond Future	9.8834	9.9139	98.2378	98.0714	0
08/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6941.7500	6815.9700	6.9418	6.8160	0
08/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	784.7400	825.3600	0.7847	0.8254	0
08/09/2025	R035 On 05-November-26			Bond Future	10.0034	10.0353	95.4500	95.2804	0
08/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3392.2500	3315.7700	3.3923	3.3158	0
08/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3250.7500	3343.8800	3.2508	3.3439	0
08/09/2025	R038 On 06-November-25			Bond Future	10.2025	10.2344	105.9005	105.6716	6,697

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5474.2100	5273.3500	5.4742	5.2734	1,770
08/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	101.0100	129.0900	0.1010	0.1291	0
08/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	7110.1400	6891.9900	7.1101	6.8920	0
08/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	29.0300	39.8200	0.0290	0.0398	0
08/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13793.5800	13564.6800	13.7936	13.5647	0
08/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	1,770
08/09/2025	R038 On 05-February-26			Bond Future	10.3048	10.3381	107.8449	107.6117	0
08/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7820.3100	7619.5700	7.8203	7.6196	0
08/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	260.6900	293.1000	0.2607	0.2931	0
08/09/2025	R038 On 07-May-26			Bond Future	10.4126	10.4472	104.3357	104.0981	0
08/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7242.2300	7060.6000	7.2422	7.0606	0
08/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	755.7800	811.7600	0.7558	0.8118	0
08/09/2025	R038 On 06-August-26			Bond Future	10.5292	10.5652	106.2432	106.0010	0
08/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8866.0800	8680.3500	8.8661	8.6804	0
08/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	979.8200	1036.2600	0.9798	1.0363	0
08/09/2025	R038 On 05-November-26			Bond Future	10.6579	10.6955	102.6129	102.3662	0
08/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4089.9200	3972.7200	4.0899	3.9727	0
08/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3682.9100	3812.4600	3.6829	3.8125	0
08/09/2025	R053 On 06-November-25			Bond Future	10.7587	10.7854	108.9098	108.6606	28,910
08/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8750.6400	8518.4100	8.7506	8.5184	0
08/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	55.1600	72.0700	0.0552	0.0721	0
08/09/2025	R053 On 05-February-26			Bond Future	10.8548	10.8825	110.9094	110.6557	0
08/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6661.4200	6490.8900	6.6614	6.4909	0
08/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1085.8300	1169.0000	1.0858	1.1690	0
08/09/2025	R053 On 07-May-26			Bond Future	10.9545	10.9832	107.0792	106.8206	10,000
08/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7819.5600	7644.8600	7.8196	7.6449	0
08/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1515.5400	1599.3900	1.5155	1.5994	0
08/09/2025	R053 On 06-August-26			Bond Future	11.0608	11.0905	109.0367	108.7732	0
08/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11428.1600	11233.5100	11.4282	11.2335	0
08/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1502.7300	1571.5800	1.5027	1.5716	0
08/09/2025	R053 On 05-November-26			Bond Future	11.1754	11.2062	105.0769	104.8084	0
08/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5566.4800	5443.1100	5.5665	5.4431	0
08/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5265.3500	5410.4600	5.2654	5.4105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R186 On 06-November-25			Bond Future	7.5236	7.5474	107.1977	107.1722	89,658
08/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	647.1200	621.8800	0.6471	0.6219	0
08/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.3300	0.5600	0.0003	0.0006	0
08/09/2025	R186 On 05-February-26			Bond Future	7.5525	7.5835	103.8618	103.8358	0
08/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	735.1100	710.5000	0.7351	0.7105	0
08/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	5.6900	7.0400	0.0057	0.0070	0
08/09/2025	R186 On 07-May-26			Bond Future	7.6204	7.6651	105.7641	105.7375	0
08/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	646.3900	622.0200	0.6464	0.6220	0
08/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	12.2300	14.4700	0.0122	0.0145	0
08/09/2025	R186 On 06-August-26			Bond Future	7.7734	7.8499	102.3933	102.3660	0
08/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	324.7200	303.8100	0.3247	0.3038	0
08/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	40.7000	47.1400	0.0407	0.0471	0
08/09/2025	R186 On 05-November-26			Bond Future	9.1726	9.4157	104.1766	104.1485	0
08/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	45.3200	37.6400	0.0453	0.0376	0
08/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	167.3800	187.8500	0.1674	0.1879	0
08/09/2025	R202 On 06-November-25			Bond Future	277.5803	277.0905	277.5803	277.0905	1,033
08/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1940.3300	1450.4700	1.9403	1.4505	0
08/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R202 On 05-February-26			Bond Future	277.3751	276.8759	277.3751	276.8759	0
08/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	444.9300	944.0600	0.4449	0.9441	0
08/09/2025	R202 On 07-May-26			Bond Future	282.5218	282.0130	282.5218	282.0130	0
08/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4971.8400	4463.0400	4.9718	4.4630	0
08/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R202 On 06-August-26			Bond Future	282.2992	281.7806	282.2992	281.7806	0
08/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	3439.2400	2920.5700	3.4392	2.9206	0
08/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R202 On 05-November-26			Bond Future	287.2878	286.7592	287.2878	286.7592	0
08/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6827.8100	6299.1700	6.8278	6.2992	0
08/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R209 On 06-November-25			Bond Future	9.8321	9.8536	77.7218	77.6058	19,855
08/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7295.7700	7181.1400	7.2958	7.1811	0
08/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	3.1700	4.5500	0.0032	0.0046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R209 On 05-February-26			Bond Future	9.9185	9.9408	79.1488	79.0306	0
08/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5403.9100	5309.0100	5.4039	5.3090	0
08/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	266.9100	290.2300	0.2669	0.2902	0
08/09/2025	R209 On 07-May-26			Bond Future	10.0094	10.0326	77.4473	77.3268	0
08/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5833.3400	5743.0600	5.8333	5.7431	0
08/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	555.9400	586.1100	0.5559	0.5861	0
08/09/2025	R209 On 06-August-26			Bond Future	10.1086	10.1327	78.8637	78.7408	0
08/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6881.2700	6788.0500	6.8813	6.7881	0
08/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	684.0900	713.7500	0.6841	0.7138	0
08/09/2025	R209 On 05-November-26			Bond Future	10.2193	10.2444	77.0885	76.9632	0
08/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3385.0800	3328.1700	3.3851	3.3282	0
08/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2883.6700	2952.0000	2.8837	2.9520	0
08/09/2025	R210 On 06-November-25			Bond Future	252.7313	252.6040	252.7313	252.6040	1,206
08/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	591.3100	464.0100	0.5913	0.4640	0
08/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R210 On 05-February-26			Bond Future	257.4329	257.3032	257.4329	257.3032	0
08/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4332.9400	4203.2200	4.3329	4.2032	0
08/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R210 On 07-May-26			Bond Future	258.7099	258.5773	258.7099	258.5773	0
08/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3309.9400	3177.3200	3.3099	3.1773	0
08/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R210 On 06-August-26			Bond Future	263.5041	263.3684	263.5041	263.3684	0
08/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3664.0900	3528.3800	3.6641	3.5284	0
08/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R210 On 05-November-26			Bond Future	264.6065	264.4680	264.6065	264.4680	0
08/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11276.4900	11138.0100	11.2765	11.1380	0
08/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/09/2025	R213 On 06-November-25			Bond Future	8.4171	8.4490	95.4138	95.2846	84,626
08/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6344.3200	6215.3100	6.3443	6.2153	0
08/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.1800	0.3300	0.0002	0.0003	0
08/09/2025	R213 On 05-February-26			Bond Future	8.4803	8.5142	97.1656	97.0340	23
08/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5338.5200	5214.4300	5.3385	5.2144	0
08/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	43.1200	50.5900	0.0431	0.0506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R213 On 07-May-26			Bond Future	8.5436	8.5796	95.3939	95.2598	0
08/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4730.5300	4614.6900	4.7305	4.6147	0
08/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	181.3500	199.6400	0.1814	0.1996	0
08/09/2025	R213 On 06-August-26			Bond Future	8.6195	8.6579	97.1392	97.0023	0
08/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4132.3600	4025.4200	4.1324	4.0254	0
08/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	409.3400	439.2200	0.4093	0.4392	0
08/09/2025	R213 On 05-November-26			Bond Future	8.7221	8.7633	95.2839	95.1444	0
08/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1961.6500	1896.9800	1.9617	1.8970	0
08/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1867.0800	1941.9000	1.8671	1.9419	0
08/09/2025	R214 On 06-November-25			Bond Future	10.5382	10.5597	70.9143	70.7899	36,853
08/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	6003.1900	5885.2100	6.0032	5.8852	0
08/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	21.1800	27.6600	0.0212	0.0277	0
08/09/2025	R214 On 05-February-26			Bond Future	10.6344	10.6567	72.2163	72.0896	0
08/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4116.6000	4034.3300	4.1166	4.0343	0
08/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	675.3800	719.8900	0.6754	0.7199	0
08/09/2025	R214 On 07-May-26			Bond Future	10.7296	10.7526	70.2412	70.1121	0
08/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5206.7300	5120.1800	5.2067	5.1202	0
08/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	908.9400	951.5800	0.9089	0.9516	0
08/09/2025	R214 On 06-August-26			Bond Future	10.8328	10.8566	71.5260	71.3943	0
08/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6816.5600	6721.3900	6.8166	6.7214	0
08/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	916.3500	952.9200	0.9164	0.9529	0
08/09/2025	R214 On 05-November-26			Bond Future	10.9469	10.9716	69.4769	69.3426	0
08/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3554.2500	3495.7000	3.5543	3.4957	0
08/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3428.4300	3504.1700	3.4284	3.5042	0
08/09/2025	R248 On 06-November-25			Bond Future	10.8621	10.8888	84.1060	83.9166	218,736
08/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5943.9200	5775.4500	5.9439	5.7755	0
08/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	80.1900	101.1000	0.0802	0.1011	0
08/09/2025	R248 On 05-February-26			Bond Future	10.9647	10.9923	85.6502	85.4573	0
08/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4425.5000	4307.7200	4.4255	4.3077	0
08/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1082.8300	1157.9100	1.0828	1.1579	0
08/09/2025	R248 On 07-May-26			Bond Future	11.0658	11.0945	82.7795	82.5829	260
08/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5686.4300	5560.7000	5.6864	5.5607	0
08/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1387.2700	1458.0800	1.3873	1.4581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2025	R248 On 06-August-26			Bond Future	11.1752	11.2049	84.2934	84.0931	0
08/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8556.9800	8408.6500	8.5570	8.4087	0
08/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1112.8300	1164.7900	1.1128	1.1648	0
08/09/2025	R248 On 05-November-26			Bond Future	11.2948	11.3256	81.3254	81.1213	0
08/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4379.7200	4287.5300	4.3797	4.2875	0
08/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4279.1200	4391.0200	4.2791	4.3910	0
08/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0