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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
10/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	2029 On 06-November-25			Bond Future	140.9902	140.8639	140.9902	140.8639	4,646
10/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1200.2200	1073.8700	1.2002	1.0739	0
10/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2029 On 05-February-26			Bond Future	143.6133	143.4845	143.6133	143.4845	0
10/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3503.2600	3374.4600	3.5033	3.3745	0
10/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2029 On 07-May-26			Bond Future	144.8097	144.6780	144.8097	144.6780	0
10/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2989.7000	2857.9500	2.9897	2.8580	0
10/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2029 On 06-August-26			Bond Future	147.4949	147.3596	147.4949	147.3596	0
10/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3394.8500	3259.5800	3.3949	3.2596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2029 On 05-November-26			Bond Future	148.6118	148.4732	148.6118	148.4732	0
10/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1051.8300	913.2400	1.0518	0.9132	0
10/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2030 On 06-November-25			Bond Future	8.0417	8.0433	102.0728	102.0675	139,289
10/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2391.4900	2388.1000	2.3915	2.3881	300
10/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	39.4000	41.3300	0.0394	0.0413	0
10/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4043.8200	4038.6300	4.0438	4.0386	300
10/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	1.2100	1.3400	0.0012	0.0013	0
10/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5105.7600	5100.4500	5.1058	5.1005	0
10/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	0
10/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6866.9600	6861.6400	6.8670	6.8616	0
10/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
10/09/2025	2030 On 05-February-26			Bond Future	8.0832	8.0849	99.9389	99.9334	53,679
10/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4580.9000	4576.0100	4.5809	4.5760	0
10/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	20.9000	21.4800	0.0209	0.0215	0
10/09/2025	2030 On 07-May-26			Bond Future	8.1402	8.1421	101.7699	101.7639	0
10/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3959.6800	3955.1200	3.9597	3.9551	0
10/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	117.2800	118.7700	0.1173	0.1188	0
10/09/2025	2030 On 06-August-26			Bond Future	8.2135	8.2158	99.6230	99.6162	0
10/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3248.4200	3244.1100	3.2484	3.2441	0
10/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	329.0900	331.6600	0.3291	0.3317	0
10/09/2025	2030 On 05-November-26			Bond Future	8.3015	8.3044	101.3597	101.3517	0
10/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1634.6700	1632.2100	1.6347	1.6322	0
10/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1390.3900	1395.9000	1.3904	1.3959	0
10/09/2025	2031 On 06-November-25			Bond Future	110.9634	110.9562	110.9634	110.9562	1,416
10/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1274.2800	1267.2400	1.2743	1.2672	0
10/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.8900	1.0000	0.0009	0.0010	0
10/09/2025	2031 On 05-February-26			Bond Future	110.6283	110.6210	110.6283	110.6210	0
10/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	31.6100	31.4300	0.0316	0.0314	0
10/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1163.3400	1170.4000	1.1633	1.1704	0
10/09/2025	2031 On 07-May-26			Bond Future	112.6815	112.6736	112.6815	112.6736	0
10/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	27.2800	26.9200	0.0273	0.0269	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1185.7800	1193.2900	1.1858	1.1933	0
10/09/2025	2031 On 06-August-26			Bond Future	112.3293	112.3210	112.3293	112.3210	0
10/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1480.7000	1489.0400	1.4807	1.4890	0
10/09/2025	2031 On 05-November-26			Bond Future	114.3145	114.3050	114.3145	114.3050	0
10/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2824.5300	2815.0200	2.8245	2.8150	0
10/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2032 On 06-November-25			Bond Future	8.7640	8.7613	98.4630	98.4761	155,739
10/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3060.0000	3075.3000	3.0600	3.0753	300
10/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	103.7300	105.9000	0.1037	0.1059	0
10/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5209.2900	5222.8000	5.2093	5.2228	300
10/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	7.2300	7.6100	0.0072	0.0076	0
10/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7467.3100	7480.4700	7.4673	7.4805	0
10/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.2000	0.2300	0.0002	0.0002	0
10/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9454.4900	9467.6200	9.4545	9.4676	0
10/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
10/09/2025	2032 On 05-February-26			Bond Future	8.8351	8.8322	100.2709	100.2842	0
10/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5914.5200	5928.4100	5.9145	5.9284	0
10/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	74.0600	74.6600	0.0741	0.0747	0
10/09/2025	2032 On 07-May-26			Bond Future	8.9122	8.9093	97.9485	97.9615	0
10/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5502.5500	5515.9000	5.5026	5.5159	0
10/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	257.5900	257.9400	0.2576	0.2579	0
10/09/2025	2032 On 06-August-26			Bond Future	9.0008	8.9979	99.7407	99.7532	0
10/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5135.5500	5147.9200	5.1356	5.1479	0
10/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	512.2800	512.1300	0.5123	0.5121	0
10/09/2025	2032 On 05-November-26			Bond Future	9.1081	9.1053	97.3225	97.3343	0
10/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2507.5400	2516.6100	2.5075	2.5166	0
10/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2295.6000	2292.8400	2.2956	2.2928	0
10/09/2025	2033 On 06-November-25			Bond Future	133.4249	133.1865	133.4249	133.1865	18,706
10/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	284.8900	46.5300	0.2849	0.0465	0
10/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2033 On 05-February-26			Bond Future	135.9073	135.6643	135.9073	135.6643	0
10/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3027.2700	2784.3000	3.0273	2.7843	0

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10/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2033 On 07-May-26			Bond Future	136.8583	136.6104	136.8583	136.6104	0
10/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1698.3000	1450.3900	1.6983	1.4504	0
10/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2033 On 06-August-26			Bond Future	139.3961	139.1426	139.3961	139.1426	0
10/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	5146.1100	4892.5700	5.1461	4.8926	0
10/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2033 On 05-November-26			Bond Future	140.2654	140.0064	140.2654	140.0064	0
10/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3005.3600	2746.4000	3.0054	2.7464	0
10/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2037 On 06-November-25			Bond Future	10.0781	10.0864	91.8901	91.8394	183,404
10/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2923.7100	2891.7600	2.9237	2.8918	300
10/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	380.1600	398.8600	0.3802	0.3989	0
10/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5480.3200	5434.0400	5.4803	5.4340	300
10/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	49.2900	53.6600	0.0493	0.0537	0
10/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8885.1400	8834.7700	8.8851	8.8348	0
10/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	1.7800	2.0600	0.0018	0.0021	0
10/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11636.3200	11585.6900	11.6363	11.5857	0
10/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0600	0.0800	0.0001	0.0001	300
10/09/2025	2037 On 05-February-26			Bond Future	10.1732	10.1818	89.3186	89.2670	5
10/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3765.1200	3734.2300	3.7651	3.7342	1,930
10/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	953.8700	974.6100	0.9539	0.9746	0
10/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4821.2800	4784.7400	4.8213	4.7847	1,970
10/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	584.4700	599.5600	0.5845	0.5996	0
10/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	6210.0800	6168.0000	6.2101	6.1680	0
10/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	305.1200	314.6700	0.3051	0.3147	0
10/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6988.6500	6944.3200	6.9887	6.9443	0
10/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	212.5100	219.8100	0.2125	0.2198	1,930
10/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	7185.8600	7141.0300	7.1859	7.1410	1,030
10/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	193.9000	200.7000	0.1939	0.2007	0
10/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9481.7600	9432.9500	9.4818	9.4330	0
10/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	63.4600	66.2800	0.0635	0.0663	1,930
10/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11518.5500	11468.0500	11.5186	11.4681	0
10/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	21.1500	22.2800	0.0212	0.0223	1,970

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10/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13745.2600	13693.9500	13.7453	13.6940	0
10/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	4.7300	5.0500	0.0047	0.0051	1,030
10/09/2025	2037 On 07-May-26			Bond Future	10.2777	10.2867	90.9550	90.9020	0
10/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	5002.0100	4967.9700	5.0020	4.9680	142
10/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1150.9800	1169.9400	1.1510	1.1699	0
10/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6543.7100	6503.8200	6.5437	6.5038	0
10/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	670.6400	683.7500	0.6706	0.6838	0
10/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11531.4500	11482.0100	11.5315	11.4820	0
10/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	124.1400	127.7000	0.1241	0.1277	142
10/09/2025	2037 On 06-August-26			Bond Future	10.3937	10.4032	88.3593	88.3047	0
10/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2398.6000	2380.8600	2.3986	2.3809	2,541
10/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4592.0300	4628.9300	4.5920	4.6289	0
10/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	4126.6800	4098.4400	4.1267	4.0984	0
10/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2382.5200	2408.9200	2.3825	2.4089	2,541
10/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6286.5600	6249.4400	6.2866	6.2494	0
10/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1259.7000	1277.2200	1.2597	1.2772	2,541
10/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7982.9800	7941.0900	7.9830	7.9411	0
10/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	810.6100	823.3600	0.8106	0.8234	0
10/09/2025	2037 On 05-November-26			Bond Future	10.5131	10.5231	89.8986	89.8421	0
10/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3975.5000	3949.0600	3.9755	3.9491	0
10/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3374.5400	3404.5500	3.3745	3.4046	0
10/09/2025	2038 On 06-November-25			Bond Future	143.0622	143.0470	143.0622	143.0470	2,621
10/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	817.7900	832.9700	0.8178	0.8330	0
10/09/2025	2038 On 05-February-26			Bond Future	143.5453	143.5299	143.5453	143.5299	0
10/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	345.2800	329.8900	0.3453	0.3299	0
10/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2038 On 07-May-26			Bond Future	146.2098	146.1932	146.2098	146.1932	0
10/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1679.7600	1663.2100	1.6798	1.6632	0
10/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2038 On 06-August-26			Bond Future	146.7043	146.6870	146.7043	146.6870	0
10/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1984.3000	1966.9900	1.9843	1.9670	0
10/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2038 On 05-November-26			Bond Future	149.2984	149.2795	149.2984	149.2795	0

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10/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2988.4300	2969.4500	2.9884	2.9695	0
10/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2040 On 06-November-25			Bond Future	10.5322	10.5304	91.3230	91.3350	35,841
10/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	8157.6500	8170.1500	8.1577	8.1702	0
10/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	8.1600	8.6800	0.0082	0.0087	0
10/09/2025	2040 On 05-February-26			Bond Future	10.6338	10.6320	88.4907	88.5029	36,614
10/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1596.8900	1609.4500	1.5969	1.6095	680
10/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3490.0000	3490.4100	3.4900	3.4904	0
10/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2719.5200	2734.1500	2.7195	2.7342	0
10/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1961.3000	1963.7800	1.9613	1.9638	680
10/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	4274.5400	4289.8300	4.2745	4.2898	0
10/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	977.6300	980.7700	0.9776	0.9808	680
10/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5867.0500	5881.9700	5.8671	5.8820	0
10/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	496.7000	499.4700	0.4967	0.4995	0
10/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7551.4900	7565.6800	7.5515	7.5657	475
10/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	239.6600	241.7000	0.2397	0.2417	0
10/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14889.4500	14901.7400	14.8895	14.9017	0
10/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	5.4100	5.5500	0.0054	0.0056	475
10/09/2025	2040 On 07-May-26			Bond Future	10.7439	10.7421	90.1118	90.1237	0
10/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2923.2400	2935.6300	2.9232	2.9356	1,460
10/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3206.9600	3207.4200	3.2070	3.2074	0
10/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4285.9200	4299.4200	4.2859	4.2994	820
10/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1909.1500	1910.7200	1.9092	1.9107	0
10/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6572.1400	6586.0500	6.5721	6.5861	0
10/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	886.4400	888.4200	0.8864	0.8884	0
10/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6801.1600	6815.0600	6.8012	6.8151	0
10/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	824.0800	826.0500	0.8241	0.8261	1,460
10/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	8265.8500	8279.5600	8.2659	8.2796	0
10/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	516.0800	517.8600	0.5161	0.5179	820
10/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	9198.3600	9211.9200	9.1984	9.2119	0
10/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	390.2500	391.8800	0.3903	0.3919	1,460
10/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10734.6900	10747.9500	10.7347	10.7480	0
10/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	244.2600	245.5900	0.2443	0.2456	820
10/09/2025	2040 On 06-August-26			Bond Future	10.8650	10.8632	87.2500	87.2615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8710.9100	8723.9800	8.7109	8.7240	0
10/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	894.7800	896.3500	0.8948	0.8964	0
10/09/2025	2040 On 05-November-26			Bond Future	10.9881	10.9863	88.7695	88.7804	0
10/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4289.4500	4300.1500	4.2895	4.3002	0
10/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	3845.5400	3845.3400	3.8455	3.8453	0
10/09/2025	2044 On 06-November-25			Bond Future	10.8173	10.8206	86.1129	86.0901	129,695
10/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3308.5000	3299.2500	3.3085	3.2993	11,000
10/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	417.8400	431.4600	0.4178	0.4315	0
10/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	6094.6900	6075.4100	6.0947	6.0754	0
10/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	56.7200	60.3100	0.0567	0.0603	11,000
10/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6854.9700	6834.3600	6.8550	6.8344	0
10/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	30.7800	33.0400	0.0308	0.0330	0
10/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7555.5000	7534.0400	7.5555	7.5340	0
10/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	16.8800	18.2900	0.0169	0.0183	5,800
10/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8711.9800	8689.7400	8.7120	8.6897	0
10/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	6.2200	6.8500	0.0062	0.0069	5,600
10/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8997.8200	8975.4600	8.9978	8.9755	0
10/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	4.8000	5.3100	0.0048	0.0053	5,800
10/09/2025	2044 On 05-February-26			Bond Future	10.9191	10.9225	83.3102	83.2869	16
10/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	692.3300	693.8800	0.6923	0.6939	9,000
10/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	6752.3400	6777.1900	6.7523	6.7772	0
10/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2351.3500	2347.7100	2.3514	2.3477	9,000
10/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2480.3200	2499.9800	2.4803	2.5000	0
10/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3596.0700	3588.1200	3.5961	3.5881	0
10/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1407.2700	1422.6200	1.4073	1.4226	4,500
10/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4446.7200	4436.1000	4.4467	4.4361	0
10/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	978.9700	991.6500	0.9790	0.9917	9,000
10/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4671.8300	4660.5300	4.6718	4.6605	0
10/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	889.3600	901.3600	0.8894	0.9014	4,500
10/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4951.1500	4939.0900	4.9512	4.9391	0
10/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	793.6100	804.8500	0.7936	0.8049	0
10/09/2025	2044 On 07-May-26			Bond Future	11.0283	11.0319	84.8364	84.8122	0
10/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	6029.3700	6016.0700	6.0294	6.0161	0
10/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1144.7600	1155.6300	1.1448	1.1556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	2044 On 06-August-26			Bond Future	11.1477	11.1516	82.0032	81.9780	0
10/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8665.0100	8648.1900	8.6650	8.6482	0
10/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	991.3400	999.7400	0.9913	0.9997	0
10/09/2025	2044 On 05-November-26			Bond Future	11.2681	11.2723	83.4312	83.4047	0
10/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4421.1000	4411.7300	4.4211	4.4117	0
10/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	3962.9400	3980.0000	3.9629	3.9800	0
10/09/2025	2046 On 06-November-25			Bond Future	121.6376	121.3569	121.6376	121.3569	19,630
10/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	3772.4400	4053.1300	3.7724	4.0531	0
10/09/2025	2046 On 05-February-26			Bond Future	123.9006	123.6145	123.9006	123.6145	0
10/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	2250.6000	1964.4900	2.2506	1.9645	0
10/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2046 On 07-May-26			Bond Future	123.8913	123.5997	123.8913	123.5997	0
10/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1058.7100	1350.3400	1.0587	1.3503	0
10/09/2025	2046 On 06-August-26			Bond Future	126.1881	125.8900	126.1881	125.8900	0
10/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3808.0900	3510.0100	3.8081	3.5100	0
10/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2046 On 05-November-26			Bond Future	126.0740	125.7702	126.0740	125.7702	0
10/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	594.0000	290.2100	0.5940	0.2902	0
10/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2050 On 06-November-25			Bond Future	122.6491	122.1354	122.6491	122.1354	16,919
10/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	1770.8600	2284.6500	1.7709	2.2847	0
10/09/2025	2050 On 05-February-26			Bond Future	122.5035	121.9800	122.5035	121.9800	0
10/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	316.4900	840.0300	0.3165	0.8400	0
10/09/2025	2050 On 07-May-26			Bond Future	124.7773	124.2435	124.7773	124.2435	0
10/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	707.2500	173.4600	0.7073	0.1735	0
10/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	2050 On 06-August-26			Bond Future	124.6213	124.0773	124.6213	124.0773	0
10/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	1351.3400	807.2900	1.3513	0.8073	0
10/09/2025	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
10/09/2025	2050 On 05-November-26			Bond Future	126.8249	126.2699	126.8249	126.2699	0
10/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2984.8700	2429.9300	2.9849	2.4299	0
10/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	AL37 On 06-November-25			Index Future	1200.9800	1201.0050	1200.9800	1,201.0050	0
10/09/2025	AL37 On 05-February-26			Index Future	1223.0310	1223.0560	1223.0310	1,223.0560	0
10/09/2025	AL37 On 07-May-26			Index Future	1245.4500	1245.4730	1245.4500	1,245.4730	0
10/09/2025	AL37 On 06-August-26			Index Future	1268.0210	1268.0430	1268.0210	1,268.0430	0
10/09/2025	AL37 On 05-November-26			Index Future	1290.4460	1290.4640	1290.4460	1,290.4640	0
10/09/2025	AL7T On 06-November-25			Index Future	1467.4350	1466.8190	1467.4350	1,466.8190	0
10/09/2025	AL7T On 05-February-26			Index Future	1494.3790	1493.7510	1494.3790	1,493.7510	0
10/09/2025	AL7T On 07-May-26			Index Future	1521.7710	1521.1290	1521.7710	1,521.1290	0
10/09/2025	AL7T On 06-August-26			Index Future	1549.3500	1548.6930	1549.3500	1,548.6930	0
10/09/2025	AL7T On 05-November-26			Index Future	1576.7510	1576.0780	1576.7510	1,576.0780	0
10/09/2025	ALBI On 06-November-25			Index Future	1241.4190	1241.2240	1241.4190	1,241.2240	76
10/09/2025	ALBI On 05-February-26			Index Future	1264.2120	1264.0140	1264.2120	1,264.0140	0
10/09/2025	ALBI On 07-May-26			Index Future	1287.3860	1287.1820	1287.3860	1,287.1820	0
10/09/2025	ALBI On 06-August-26			Index Future	1310.7170	1310.5070	1310.7170	1,310.5070	0
10/09/2025	ALBI On 05-November-26			Index Future	1333.8970	1333.6790	1333.8970	1,333.6790	0
10/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/09/2025	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
10/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	ES33 On 06-November-25			Bond Future	10.1278	10.1366	87.1703	87.1277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8520.0900	8477.4900	8.5201	8.4775	0
10/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES33 On 05-February-26			Bond Future	10.2485	10.2578	88.7921	88.7486	0
10/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5596.6500	5553.1400	5.5967	5.5531	0
10/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES33 On 07-May-26			Bond Future	10.3731	10.3829	86.6455	86.6008	0
10/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5765.0000	5720.2700	5.7650	5.7203	0
10/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES33 On 06-August-26			Bond Future	10.5105	10.5209	88.2510	88.2047	0
10/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6382.3200	6336.1000	6.3823	6.3361	0
10/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES33 On 05-November-26			Bond Future	10.6691	10.6802	86.0175	85.9696	0
10/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	689.0800	641.2400	0.6891	0.6412	0
10/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES42 On 06-November-25			Bond Future	10.8040	11.0787	82.8382	81.0596	0
10/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	9504.2800	7725.6800	9.5043	7.7257	0
10/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES42 On 05-February-26			Bond Future	10.9063	11.1909	84.3793	82.5675	0
10/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	5779.5300	3967.8100	5.7795	3.9678	0
10/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES42 On 07-May-26			Bond Future	11.0149	11.3100	81.6806	79.8347	0
10/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	7039.1500	5193.2900	7.0392	5.1933	0
10/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES42 On 06-August-26			Bond Future	11.1291	11.4353	83.1928	81.3121	0
10/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	8718.4600	6837.7200	8.7185	6.8377	0
10/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	ES42 On 05-November-26			Bond Future	11.2541	11.5719	80.3979	78.4831	0
10/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	2433.1300	518.3100	2.4331	0.5183	0
10/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	GOVI On 06-November-25			GOVI	1220.8380	1220.7850	1220.8380	1,220.7850	606
10/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1088380.0000	1087850.0000	108.8380	108.7850	0
10/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	GOVI On 05-February-26			GOVI	1243.2540	1243.1990	1243.2540	1,243.1990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	932540.0000	931990.0000	93.2540	93.1990	0
10/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	GOVI On 07-May-26			GOVI	1266.0430	1265.9860	1266.0430	1,265.9860	42
10/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	890430.0000	889860.0000	89.0430	88.9860	0
10/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	GOVI On 06-August-26			GOVI	1288.9880	1288.9260	1288.9880	1,288.9260	0
10/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	999880.0000	999260.0000	99.9880	99.9260	0
10/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	GOVI On 05-November-26			GOVI	1311.7830	1311.7170	1311.7830	1,311.7170	0
10/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	347830.0000	347170.0000	34.7830	34.7170	0
10/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/09/2025	IGOV On 06-November-25			Index Future	393.3700	392.7920	393.3700	392.7920	754
10/09/2025	IGOV On 05-February-26			Index Future	400.6890	400.0990	400.6890	400.0990	0
10/09/2025	IGOV On 07-May-26			Index Future	408.1270	407.5270	408.1270	407.5270	0
10/09/2025	IGOV On 06-August-26			Index Future	415.6160	415.0040	415.6160	415.0040	0
10/09/2025	IGOV On 05-November-26			Index Future	423.0570	422.4320	423.0570	422.4320	0
10/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/09/2025	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
10/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/09/2025	R033 On 06-November-25			Bond Future	8.9515	8.9489	106.7124	106.7268	28,645
10/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7257.9900	7272.4600	7.2580	7.2725	0
10/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	1.0200	1.1000	0.0010	0.0011	0
10/09/2025	R033 On 05-February-26			Bond Future	9.0266	9.0239	108.6717	108.6863	0
10/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7507.1000	7522.1900	7.5071	7.5222	0
10/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	45.1400	45.6300	0.0451	0.0456	0
10/09/2025	R033 On 07-May-26			Bond Future	9.1076	9.1048	105.6198	105.6341	0
10/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6544.1000	6558.8500	6.5441	6.5589	0
10/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	212.5800	212.9800	0.2126	0.2130	0
10/09/2025	R033 On 06-August-26			Bond Future	9.1989	9.1962	107.5521	107.5658	0
10/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5676.7800	5690.4000	5.6768	5.6904	0
10/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	578.9800	578.8300	0.5790	0.5788	0
10/09/2025	R033 On 05-November-26			Bond Future	9.3071	9.3044	104.3876	104.4006	0
10/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2394.7000	2404.2300	2.3947	2.4042	0
10/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2284.0000	2280.5200	2.2840	2.2805	0
10/09/2025	R035 On 06-November-25			Bond Future	9.5299	9.5431	97.7593	97.6811	121,225
10/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	2055.7800	2012.5000	2.0558	2.0125	250
10/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	648.0000	682.9500	0.6480	0.6830	0
10/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2625.9700	2574.0800	2.6260	2.5741	2,000
10/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	409.9500	436.2900	0.4100	0.4363	0
10/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3403.5700	3342.5400	3.4036	3.3425	300
10/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	218.3800	235.5800	0.2184	0.2356	0
10/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3745.1100	3680.9500	3.7451	3.6810	0
10/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	164.7100	178.7800	0.1647	0.1788	250
10/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4505.6700	4436.1100	4.5057	4.4361	0
10/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	85.9000	94.5700	0.0859	0.0946	50
10/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	5080.3700	5007.9700	5.0804	5.0080	2,000
10/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	51.5000	57.3300	0.0515	0.0573	0
10/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	5238.5800	5165.5500	5.2386	5.1656	2,000
10/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	44.5200	49.7200	0.0445	0.0497	0
10/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5556.2000	5482.0600	5.5562	5.4821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	32.9800	37.0700	0.0330	0.0371	250
10/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5981.3800	5906.0700	5.9814	5.9061	300
10/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	21.7400	24.6600	0.0217	0.0247	0
10/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	6513.7800	6437.4000	6.5138	6.4374	0
10/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	12.5500	14.4000	0.0126	0.0144	8,500
10/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7891.9600	7814.2500	7.8920	7.8143	2,000
10/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	2.8300	3.3500	0.0028	0.0034	0
10/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7944.6000	7866.8600	7.9446	7.8669	250
10/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	2.6700	3.1600	0.0027	0.0032	0
10/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	8207.2800	8129.4400	8.2073	8.1294	0
10/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	1.9700	2.3600	0.0020	0.0024	0
10/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	9248.9100	9170.8100	9.2489	9.1708	0
10/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.5600	0.6900	0.0006	0.0007	0
10/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	10427.5100	10349.3100	10.4275	10.3493	0
10/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.1200	0.1500	0.0001	0.0002	2,000
10/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	10528.9900	10450.7900	10.5290	10.4508	0
10/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.1000	0.1300	0.0001	0.0001	250
10/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11634.8300	11556.6100	11.6348	11.5566	0
10/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	300
10/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	13014.6000	12936.3700	13.0146	12.9364	0
10/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
10/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	13209.2200	13130.9900	13.2092	13.1310	0
10/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
10/09/2025	R035 On 05-February-26			Bond Future	9.6195	9.6333	99.5543	99.4746	0
10/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3866.1100	3811.9600	3.8661	3.8120	250
10/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	753.4500	779.0000	0.7535	0.7790	0
10/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	5015.2700	4952.7000	5.0153	4.9527	2,000
10/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	424.8300	441.9600	0.4248	0.4420	0
10/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	6072.6400	6004.4300	6.0726	6.0044	0
10/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	247.9800	259.4700	0.2480	0.2595	250
10/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6644.3200	6573.7600	6.6443	6.5738	0
10/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	184.5500	193.6900	0.1846	0.1937	0
10/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	7372.6100	7299.7300	7.3726	7.2997	2,000
10/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	127.3400	134.1600	0.1273	0.1342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7666.1800	7592.5100	7.6662	7.5925	0
10/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	109.2900	115.3200	0.1093	0.1153	0
10/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	8501.7900	8426.2800	8.5018	8.4263	0
10/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	69.9300	74.1200	0.0699	0.0741	250
10/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14614.4400	14534.8500	14.6144	14.5349	0
10/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.0600	1.1700	0.0011	0.0012	2,000
10/09/2025	R035 On 07-May-26			Bond Future	9.7088	9.7233	96.8756	96.7939	0
10/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2430.4200	2396.0600	2.4304	2.3961	250
10/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	2819.7300	2867.0500	2.8197	2.8671	0
10/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2478.3000	2443.3800	2.4783	2.4434	200
10/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2754.2200	2800.9800	2.7542	2.8010	0
10/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2601.6500	2565.3100	2.6017	2.5653	350
10/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2594.8700	2640.2100	2.5949	2.6402	0
10/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3870.4300	3821.4900	3.8704	3.8215	0
10/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1477.2800	1510.0200	1.4773	1.5100	250
10/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3937.9800	3888.4600	3.9380	3.8885	0
10/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1435.7600	1467.9200	1.4358	1.4679	200
10/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	4109.6700	4058.7000	4.1097	4.0587	0
10/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1335.5200	1366.2300	1.3355	1.3662	350
10/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5762.0500	5699.9700	5.7621	5.7000	0
10/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	692.1900	711.7900	0.6922	0.7118	250
10/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5845.0000	5782.4700	5.8450	5.7825	0
10/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	670.2100	689.3600	0.6702	0.6894	200
10/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	6054.5300	5990.9100	6.0545	5.9909	0
10/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	618.1100	636.1700	0.6181	0.6362	350
10/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6696.5500	6629.8800	6.6966	6.6299	0
10/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	481.2700	496.2800	0.4813	0.4963	0
10/09/2025	R035 On 06-August-26			Bond Future	9.8085	9.8238	98.6485	98.5646	0
10/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	7273.3100	7206.7800	7.2733	7.2068	0
10/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	705.6000	722.9600	0.7056	0.7230	0
10/09/2025	R035 On 05-November-26			Bond Future	9.9249	9.9410	95.8691	95.7829	0
10/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3608.2700	3565.4500	3.6083	3.5655	0
10/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3047.6500	3091.0700	3.0477	3.0911	0
10/09/2025	R038 On 06-November-25			Bond Future	10.1364	10.1501	106.3761	106.2777	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
10/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5917.2100	5826.7000	5.9172	5.8267	1,770
10/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	68.5000	76.3100	0.0685	0.0763	0
10/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	7574.6400	7478.9700	7.5746	7.4790	0
10/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	18.0200	20.6700	0.0180	0.0207	0
10/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	14269.0700	14170.7500	14.2691	14.1708	0
10/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	1,770
10/09/2025	R038 On 05-February-26			Bond Future	10.2362	10.2503	108.3292	108.2290	0
10/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	8257.6200	8168.3000	8.2576	8.1683	0
10/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	213.6800	224.5700	0.2137	0.2246	0
10/09/2025	R038 On 07-May-26			Bond Future	10.3410	10.3559	104.8295	104.7270	0
10/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7644.3500	7562.4200	7.6444	7.5624	0
10/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	664.0500	684.6400	0.6641	0.6846	0
10/09/2025	R038 On 06-August-26			Bond Future	10.4545	10.4701	106.7472	106.6420	0
10/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	9274.6400	9190.8500	9.2746	9.1909	0
10/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	884.3700	905.8000	0.8844	0.9058	0
10/09/2025	R038 On 05-November-26			Bond Future	10.5800	10.5963	103.1271	103.0191	0
10/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4361.5100	4306.2100	4.3615	4.3062	0
10/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3440.3000	3493.0400	3.4403	3.4930	0
10/09/2025	R053 On 06-November-25			Bond Future	10.6931	10.6963	109.5270	109.4969	28,906
10/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	9348.1600	9320.7900	9.3482	9.3208	0
10/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	35.4500	38.1300	0.0355	0.0381	0
10/09/2025	R053 On 05-February-26			Bond Future	10.7869	10.7902	111.5381	111.5073	0
10/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	7139.9200	7123.0000	7.1399	7.1230	0
10/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	935.6200	949.4800	0.9356	0.9495	0
10/09/2025	R053 On 07-May-26			Bond Future	10.8841	10.8876	107.7201	107.6883	10,000
10/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	8298.1200	8279.7000	8.2981	8.2797	0
10/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1353.1900	1366.6000	1.3532	1.3666	0
10/09/2025	R053 On 06-August-26			Bond Future	10.9876	10.9913	109.6904	109.6573	0
10/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11947.8900	11926.0100	11.9479	11.9260	0
10/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1368.7500	1380.0300	1.3688	1.3800	0
10/09/2025	R053 On 05-November-26			Bond Future	11.0994	11.1034	105.7435	105.7086	0
10/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5916.5200	5903.6400	5.9165	5.9036	0
10/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	4948.7700	4970.7300	4.9488	4.9707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R186 On 06-November-25			Bond Future	7.5332	7.5231	107.1875	107.1982	89,778
10/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	636.9200	647.6400	0.6369	0.6476	0
10/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.3200	0.3000	0.0003	0.0003	0
10/09/2025	R186 On 05-February-26			Bond Future	7.5648	7.5518	103.8515	103.8624	0
10/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	724.9900	735.5700	0.7250	0.7356	0
10/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	5.8500	5.5700	0.0059	0.0056	0
10/09/2025	R186 On 07-May-26			Bond Future	7.6369	7.6192	105.7543	105.7649	0
10/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	637.0200	646.9800	0.6370	0.6470	0
10/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	12.6600	12.0700	0.0127	0.0121	0
10/09/2025	R186 On 06-August-26			Bond Future	7.7985	7.7705	102.3844	102.3944	0
10/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	317.3300	325.3800	0.3173	0.3254	0
10/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	42.2800	40.3400	0.0423	0.0403	0
10/09/2025	R186 On 05-November-26			Bond Future	9.2399	9.1607	104.1688	104.1780	0
10/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	42.8100	45.6400	0.0428	0.0456	0
10/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	172.6600	166.3300	0.1727	0.1663	0
10/09/2025	R202 On 06-November-25			Bond Future	277.6182	277.5898	277.6182	277.5898	1,033
10/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1978.2300	1949.8400	1.9782	1.9498	0
10/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R202 On 05-February-26			Bond Future	277.4138	277.3848	277.4138	277.3848	0
10/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	406.2500	435.1600	0.4063	0.4352	0
10/09/2025	R202 On 07-May-26			Bond Future	282.5633	282.5323	282.5633	282.5323	0
10/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	5013.2700	4982.2500	5.0133	4.9823	0
10/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R202 On 06-August-26			Bond Future	282.3433	282.3106	282.3433	282.3106	0
10/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	3483.2600	3450.5700	3.4833	3.4506	0
10/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R202 On 05-November-26			Bond Future	287.3361	287.3003	287.3361	287.3003	0
10/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6876.0900	6840.3100	6.8761	6.8403	0
10/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R209 On 06-November-25			Bond Future	9.7771	9.7851	78.0202	77.9770	19,984
10/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7592.8600	7549.9200	7.5929	7.5499	0
10/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	1.8900	2.1700	0.0019	0.0022	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R209 On 05-February-26			Bond Future	9.8614	9.8697	79.4528	79.4087	0
10/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5668.8100	5632.0700	5.6688	5.6321	0
10/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	227.8900	235.2400	0.2279	0.2352	0
10/09/2025	R209 On 07-May-26			Bond Future	9.9501	9.9587	77.7573	77.7120	0
10/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	6086.9900	6051.8000	6.0870	6.0518	0
10/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	499.5900	509.6400	0.4996	0.5096	0
10/09/2025	R209 On 06-August-26			Bond Future	10.0468	10.0559	79.1801	79.1334	0
10/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	7139.9800	7103.4300	7.1400	7.1034	0
10/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	626.3400	636.4900	0.6263	0.6365	0
10/09/2025	R209 On 05-November-26			Bond Future	10.1548	10.1644	77.4115	77.3633	0
10/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3556.6100	3533.2500	3.5566	3.5333	0
10/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2732.1900	2757.0700	2.7322	2.7571	0
10/09/2025	R210 On 06-November-25			Bond Future	252.9929	252.7969	252.9929	252.7969	1,206
10/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	852.9200	656.8900	0.8529	0.6569	0
10/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R210 On 05-February-26			Bond Future	257.6998	257.4998	257.6998	257.4998	0
10/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4599.7700	4399.8300	4.5998	4.3998	0
10/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R210 On 07-May-26			Bond Future	258.9830	258.7785	258.9830	258.7785	0
10/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3583.0100	3378.4600	3.5830	3.3785	0
10/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R210 On 06-August-26			Bond Future	263.7847	263.5745	263.7847	263.5745	0
10/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3944.7200	3734.5200	3.9447	3.7345	0
10/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R210 On 05-November-26			Bond Future	264.8953	264.6799	264.8953	264.6799	0
10/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11565.3200	11349.8900	11.5653	11.3499	0
10/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2025	R213 On 06-November-25			Bond Future	8.3728	8.3749	95.5936	95.5852	84,626
10/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6524.0600	6515.6700	6.5241	6.5157	0
10/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	0
10/09/2025	R213 On 05-February-26			Bond Future	8.4333	8.4355	97.3488	97.3402	23
10/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5514.2200	5506.5600	5.5142	5.5066	0
10/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	35.6500	36.6100	0.0357	0.0366	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R213 On 07-May-26			Bond Future	8.4935	8.4960	95.5811	95.5718	0
10/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4896.9800	4889.8800	4.8970	4.8899	0
10/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	160.6700	162.8000	0.1607	0.1628	0
10/09/2025	R213 On 06-August-26			Bond Future	8.5658	8.5687	97.3307	97.3205	0
10/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4287.9100	4281.0500	4.2879	4.2811	0
10/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	373.4000	376.6500	0.3734	0.3767	0
10/09/2025	R213 On 05-November-26			Bond Future	8.6645	8.6678	95.4799	95.4688	0
10/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2060.2100	2056.5100	2.0602	2.0565	0
10/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1769.6600	1777.1200	1.7697	1.7771	0
10/09/2025	R214 On 06-November-25			Bond Future	10.4676	10.4656	71.3249	71.3368	36,892
10/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	6405.4800	6418.0500	6.4055	6.4181	0
10/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	12.8700	13.5700	0.0129	0.0136	0
10/09/2025	R214 On 05-February-26			Bond Future	10.5615	10.5594	72.6346	72.6466	0
10/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4435.4500	4449.7400	4.4355	4.4497	0
10/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	576.0200	578.2800	0.5760	0.5783	0
10/09/2025	R214 On 07-May-26			Bond Future	10.6541	10.6520	70.6675	70.6795	0
10/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5530.8000	5544.1100	5.5308	5.5441	0
10/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	806.7200	808.1100	0.8067	0.8081	0
10/09/2025	R214 On 06-August-26			Bond Future	10.7546	10.7525	71.9608	71.9724	0
10/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	7161.5900	7174.2200	7.1616	7.1742	0
10/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	826.6100	827.6200	0.8266	0.8276	0
10/09/2025	R214 On 05-November-26			Bond Future	10.8658	10.8638	69.9201	69.9314	0
10/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3785.7200	3796.0300	3.7857	3.7960	0
10/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3216.6800	3215.7800	3.2167	3.2158	0
10/09/2025	R248 On 06-November-25			Bond Future	10.8015	10.7996	84.5388	84.5519	218,736
10/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	6352.0600	6367.3300	6.3521	6.3673	0
10/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	55.5100	57.6600	0.0555	0.0577	0
10/09/2025	R248 On 05-February-26			Bond Future	10.9019	10.9000	86.0910	86.1043	0
10/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4736.4900	4753.0300	4.7365	4.7530	0
10/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	953.0300	956.2400	0.9530	0.9562	0
10/09/2025	R248 On 07-May-26			Bond Future	11.0008	10.9989	83.2289	83.2420	260
10/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	6007.1500	6022.2500	6.0072	6.0223	0
10/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1258.5500	1260.5300	1.2586	1.2605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2025	R248 On 06-August-26			Bond Future	11.1077	11.1059	84.7518	84.7646	0
10/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8921.1000	8935.4400	8.9211	8.9354	0
10/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1018.4800	1020.0600	1.0185	1.0201	0
10/09/2025	R248 On 05-November-26			Bond Future	11.2248	11.2229	81.7929	81.8051	0
10/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4621.3700	4633.1800	4.6214	4.6332	0
10/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4053.2800	4052.8900	4.0533	4.0529	0
10/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0