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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
11/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	2029 On 06-November-25			Bond Future	141.1588	140.9902	141.1588	140.9902	4,646
11/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1368.7800	1200.2200	1.3688	1.2002	0
11/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2029 On 05-February-26			Bond Future	143.7851	143.6133	143.7851	143.6133	0
11/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3675.0500	3503.2600	3.6751	3.5033	0
11/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2029 On 07-May-26			Bond Future	144.9846	144.8097	144.9846	144.8097	0
11/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3164.6200	2989.7000	3.1646	2.9897	0
11/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2029 On 06-August-26			Bond Future	147.6734	147.4949	147.6734	147.4949	0
11/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3573.3500	3394.8500	3.5734	3.3949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2029 On 05-November-26			Bond Future	148.7933	148.6118	148.7933	148.6118	0
11/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1233.2500	1051.8300	1.2333	1.0518	0
11/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2030 On 06-November-25			Bond Future	7.9422	8.0417	102.4238	102.0728	139,289
11/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2724.8000	2391.4900	2.7248	2.3915	300
11/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	21.6700	39.4000	0.0217	0.0394	0
11/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4394.1400	4043.8200	4.3941	4.0438	300
11/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.4900	1.2100	0.0005	0.0012	0
11/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5456.7500	5105.7600	5.4568	5.1058	0
11/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
11/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7218.0000	6866.9600	7.2180	6.8670	0
11/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
11/09/2025	2030 On 05-February-26			Bond Future	7.9763	8.0832	100.2964	99.9389	53,679
11/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4931.0900	4580.9000	4.9311	4.5809	0
11/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	13.5600	20.9000	0.0136	0.0209	0
11/09/2025	2030 On 07-May-26			Bond Future	8.0248	8.1402	102.1341	101.7699	0
11/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4294.9400	3959.6800	4.2949	3.9597	0
11/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	88.3100	117.2800	0.0883	0.1173	0
11/09/2025	2030 On 06-August-26			Bond Future	8.0881	8.2135	99.9942	99.6230	0
11/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3556.6500	3248.4200	3.5567	3.2484	0
11/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	266.1700	329.0900	0.2662	0.3291	0
11/09/2025	2030 On 05-November-26			Bond Future	8.1652	8.3015	101.7376	101.3597	0
11/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1841.8600	1634.6700	1.8419	1.6347	0
11/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1219.6400	1390.3900	1.2196	1.3904	0
11/09/2025	2031 On 06-November-25			Bond Future	110.9658	110.9634	110.9658	110.9634	2,266
11/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1276.5900	1274.2800	1.2766	1.2743	0
11/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.8100	0.8900	0.0008	0.0009	0
11/09/2025	2031 On 05-February-26			Bond Future	110.6304	110.6283	110.6304	110.6283	0
11/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	31.3700	31.6100	0.0314	0.0316	0
11/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1160.9300	1163.3400	1.1609	1.1633	0
11/09/2025	2031 On 07-May-26			Bond Future	112.6839	112.6815	112.6839	112.6815	0
11/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	27.2200	27.2800	0.0272	0.0273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1183.3000	1185.7800	1.1833	1.1858	0
11/09/2025	2031 On 06-August-26			Bond Future	112.3312	112.3293	112.3312	112.3293	0
11/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1478.7600	1480.7000	1.4788	1.4807	0
11/09/2025	2031 On 05-November-26			Bond Future	114.3169	114.3145	114.3169	114.3145	0
11/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2826.8500	2824.5300	2.8269	2.8245	0
11/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2032 On 06-November-25			Bond Future	8.6601	8.7640	98.9571	98.4630	155,739
11/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3512.8100	3060.0000	3.5128	3.0600	300
11/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	62.4100	103.7300	0.0624	0.1037	0
11/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5699.6500	5209.2900	5.6997	5.2093	300
11/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	3.4600	7.2300	0.0035	0.0072	0
11/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7961.3200	7467.3100	7.9613	7.4673	0
11/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0800	0.2000	0.0001	0.0002	0
11/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9948.6200	9454.4900	9.9486	9.4545	0
11/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
11/09/2025	2032 On 05-February-26			Bond Future	8.7256	8.8351	100.7741	100.2709	0
11/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6395.7500	5914.5200	6.3958	5.9145	0
11/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	52.0800	74.0600	0.0521	0.0741	0
11/09/2025	2032 On 07-May-26			Bond Future	8.7967	8.9122	98.4610	97.9485	0
11/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5960.4100	5502.5500	5.9604	5.5026	0
11/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	202.9100	257.5900	0.2029	0.2576	0
11/09/2025	2032 On 06-August-26			Bond Future	8.8786	9.0008	100.2629	99.7407	0
11/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5570.1800	5135.5500	5.5702	5.1356	0
11/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	424.7200	512.2800	0.4247	0.5123	0
11/09/2025	2032 On 05-November-26			Bond Future	8.9787	9.1081	97.8542	97.3225	0
11/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2793.8500	2507.5400	2.7939	2.5075	0
11/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2050.2300	2295.6000	2.0502	2.2956	0
11/09/2025	2033 On 06-November-25			Bond Future	133.7000	133.4249	133.7000	133.4249	18,714
11/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	560.0100	284.8900	0.5600	0.2849	0
11/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2033 On 05-February-26			Bond Future	136.1875	135.9073	136.1875	135.9073	0
11/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3307.4800	3027.2700	3.3075	3.0273	0

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11/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2033 On 07-May-26			Bond Future	137.1437	136.8583	137.1437	136.8583	0
11/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1983.7200	1698.3000	1.9837	1.6983	0
11/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2033 On 06-August-26			Bond Future	139.6871	139.3961	139.6871	139.3961	0
11/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	5437.1300	5146.1100	5.4371	5.1461	0
11/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2033 On 05-November-26			Bond Future	140.5613	140.2654	140.5613	140.2654	0
11/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3301.3000	3005.3600	3.3013	3.0054	0
11/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2037 On 06-November-25			Bond Future	9.9646	10.0781	92.5923	91.8901	183,404
11/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	3494.8800	2923.7100	3.4949	2.9237	300
11/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	249.1300	380.1600	0.2491	0.3802	0
11/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	6159.8600	5480.3200	6.1599	5.4803	300
11/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	26.6300	49.2900	0.0266	0.0493	0
11/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	9586.3100	8885.1400	9.5863	8.8851	0
11/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.7500	1.7800	0.0008	0.0018	0
11/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	12338.4800	11636.3200	12.3385	11.6363	0
11/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	300
11/09/2025	2037 On 05-February-26			Bond Future	10.0552	10.1732	90.0338	89.3186	5
11/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	4288.1400	3765.1200	4.2881	3.7651	1,930
11/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	761.7600	953.8700	0.7618	0.9539	0
11/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	5405.1500	4821.2800	5.4052	4.8213	1,970
11/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	453.2100	584.4700	0.4532	0.5845	0
11/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	6848.2200	6210.0800	6.8482	6.2101	0
11/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	228.1300	305.1200	0.2281	0.3051	0
11/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	7647.2700	6988.6500	7.6473	6.9887	0
11/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	156.0000	212.5100	0.1560	0.2125	1,930
11/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	7848.8000	7185.8600	7.8488	7.1859	1,030
11/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	141.7100	193.9000	0.1417	0.1939	0
11/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	10177.5300	9481.7600	10.1775	9.4818	0
11/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	44.1000	63.4600	0.0441	0.0635	1,930
11/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	12226.5800	11518.5500	12.2266	11.5186	0
11/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	14.0500	21.1500	0.0141	0.0212	1,970

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11/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	14458.6100	13745.2600	14.4586	13.7453	0
11/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	2.9500	4.7300	0.0030	0.0047	1,030
11/09/2025	2037 On 07-May-26			Bond Future	10.1550	10.2777	91.6833	90.9550	0
11/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	5543.3300	5002.0100	5.5433	5.0020	142
11/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	963.9100	1150.9800	0.9639	1.1510	0
11/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	7150.0400	6543.7100	7.1500	6.5437	0
11/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	548.5800	670.6400	0.5486	0.6706	0
11/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	12231.6800	11531.4500	12.2317	11.5315	0
11/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	95.9800	124.1400	0.0960	0.1241	142
11/09/2025	2037 On 06-August-26			Bond Future	10.2659	10.3937	89.1012	88.3593	0
11/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2715.2800	2398.6000	2.7153	2.3986	2,541
11/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4166.8100	4592.0300	4.1668	4.5920	0
11/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	4583.3900	4126.6800	4.5834	4.1267	0
11/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2097.3300	2382.5200	2.0973	2.3825	2,541
11/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6851.3000	6286.5600	6.8513	6.2866	0
11/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1082.5400	1259.7000	1.0825	1.2597	2,541
11/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	8601.7500	7982.9800	8.6018	7.9830	0
11/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	687.4800	810.6100	0.6875	0.8106	0
11/09/2025	2037 On 05-November-26			Bond Future	10.3801	10.5131	90.6538	89.8986	0
11/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	4396.0000	3975.5000	4.3960	3.9755	0
11/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3039.8500	3374.5400	3.0399	3.3745	0
11/09/2025	2038 On 06-November-25			Bond Future	143.0673	143.0622	143.0673	143.0622	2,621
11/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	812.6800	817.7900	0.8127	0.8178	0
11/09/2025	2038 On 05-February-26			Bond Future	143.5503	143.5453	143.5503	143.5453	0
11/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	350.3000	345.2800	0.3503	0.3453	0
11/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2038 On 07-May-26			Bond Future	146.2150	146.2098	146.2150	146.2098	0
11/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1684.9800	1679.7600	1.6850	1.6798	0
11/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2038 On 06-August-26			Bond Future	146.7094	146.7043	146.7094	146.7043	0
11/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1989.3700	1984.3000	1.9894	1.9843	0
11/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2038 On 05-November-26			Bond Future	149.3041	149.2984	149.3041	149.2984	0

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11/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2994.0500	2988.4300	2.9941	2.9884	0
11/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2040 On 06-November-25			Bond Future	10.4186	10.5322	92.0870	91.3230	36,196
11/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	8917.2600	8157.6500	8.9173	8.1577	0
11/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	3.8100	8.1600	0.0038	0.0082	0
11/09/2025	2040 On 05-February-26			Bond Future	10.5161	10.6338	89.2687	88.4907	36,614
11/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1912.2900	1596.8900	1.9123	1.5969	680
11/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3027.4300	3490.0000	3.0274	3.4900	0
11/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	3171.5100	2719.5200	3.1715	2.7195	0
11/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1635.3200	1961.3000	1.6353	1.9613	680
11/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	4854.2500	4274.5400	4.8543	4.2745	0
11/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	779.3700	977.6300	0.7794	0.9776	680
11/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	6528.9700	5867.0500	6.5290	5.8671	0
11/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	380.6500	496.7000	0.3807	0.4967	0
11/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	8266.5100	7551.4900	8.2665	7.5515	475
11/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	176.7100	239.6600	0.1767	0.2397	0
11/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	15665.4100	14889.4500	15.6654	14.8895	0
11/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	3.4000	5.4100	0.0034	0.0054	475
11/09/2025	2040 On 07-May-26			Bond Future	10.6218	10.7439	90.9042	90.1118	0
11/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	3331.0200	2923.2400	3.3310	2.9232	1,460
11/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	2822.3900	3206.9600	2.8224	3.2070	0
11/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4804.2100	4285.9200	4.8042	4.2859	820
11/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1635.0900	1909.1500	1.6351	1.9092	0
11/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	7210.6600	6572.1400	7.2107	6.5721	0
11/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	732.6100	886.4400	0.7326	0.8864	0
11/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	7448.4200	6801.1600	7.4484	6.8012	0
11/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	678.9900	824.0800	0.6790	0.8241	1,460
11/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	8959.4500	8265.8500	8.9595	8.2659	0
11/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	417.3300	516.0800	0.4173	0.5161	820
11/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	9913.0800	9198.3600	9.9131	9.1984	0
11/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	312.6200	390.2500	0.3126	0.3903	1,460
11/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	11475.5700	10734.6900	11.4756	10.7347	0
11/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	192.7900	244.2600	0.1928	0.2443	820
11/09/2025	2040 On 06-August-26			Bond Future	10.7381	10.8650	88.0571	87.2500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	9384.1200	8710.9100	9.3841	8.7109	0
11/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	760.8800	894.7800	0.7609	0.8948	0
11/09/2025	2040 On 05-November-26			Bond Future	10.8564	10.9881	89.5910	88.7695	0
11/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4741.5000	4289.4500	4.7415	4.2895	0
11/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	3476.0600	3845.5400	3.4761	3.8455	0
11/09/2025	2044 On 06-November-25			Bond Future	10.6988	10.8173	86.9332	86.1129	129,875
11/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3980.0800	3308.5000	3.9801	3.3085	11,000
11/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	269.1600	417.8400	0.2692	0.4178	0
11/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	6888.3200	6094.6900	6.8883	6.0947	0
11/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	30.0900	56.7200	0.0301	0.0567	11,000
11/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	7659.9300	6854.9700	7.6599	6.8550	0
11/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	15.4800	30.7800	0.0155	0.0308	0
11/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	8366.9500	7555.5000	8.3670	7.5555	0
11/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	8.0700	16.8800	0.0081	0.0169	5,800
11/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	9528.7800	8711.9800	9.5288	8.7120	0
11/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	2.7600	6.2200	0.0028	0.0062	5,600
11/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	9815.3700	8997.8200	9.8154	8.9978	0
11/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	2.0900	4.8000	0.0021	0.0048	5,800
11/09/2025	2044 On 05-February-26			Bond Future	10.7964	10.9191	84.1456	83.3102	16
11/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	865.2600	692.3300	0.8653	0.6923	9,000
11/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	6089.8900	6752.3400	6.0899	6.7523	0
11/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2788.7500	2351.3500	2.7888	2.3514	9,000
11/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2082.3400	2480.3200	2.0823	2.4803	0
11/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	4160.3100	3596.0700	4.1603	3.5961	0
11/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1136.1300	1407.2700	1.1361	1.4073	4,500
11/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	5075.0100	4446.7200	5.0750	4.4467	0
11/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	771.8800	978.9700	0.7719	0.9790	9,000
11/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	5314.7700	4671.8300	5.3148	4.6718	0
11/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	696.9200	889.3600	0.6969	0.8894	4,500
11/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	5610.5400	4951.1500	5.6105	4.9512	0
11/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	617.6200	793.6100	0.6176	0.7936	0
11/09/2025	2044 On 07-May-26			Bond Future	10.9012	11.0283	85.6872	84.8364	0
11/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	6684.2900	6029.3700	6.6843	6.0294	0
11/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	948.8400	1144.7600	0.9488	1.1448	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	2044 On 06-August-26			Bond Future	11.0158	11.1477	82.8699	82.0032	0
11/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	9380.5300	8665.0100	9.3805	8.6650	0
11/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	840.2500	991.3400	0.8403	0.9913	0
11/09/2025	2044 On 05-November-26			Bond Future	11.1315	11.2681	84.3132	83.4312	0
11/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4909.1900	4421.1000	4.9092	4.4211	0
11/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	3568.9800	3962.9400	3.5690	3.9629	0
11/09/2025	2046 On 06-November-25			Bond Future	122.3580	121.6376	122.3580	121.6376	19,630
11/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	3051.9800	3772.4400	3.0520	3.7724	0
11/09/2025	2046 On 05-February-26			Bond Future	124.6345	123.9006	124.6345	123.9006	0
11/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	2984.5200	2250.6000	2.9845	2.2506	0
11/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2046 On 07-May-26			Bond Future	124.6386	123.8913	124.6386	123.8913	0
11/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	311.3800	1058.7100	0.3114	1.0587	0
11/09/2025	2046 On 06-August-26			Bond Future	126.9497	126.1881	126.9497	126.1881	0
11/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	4569.6900	3808.0900	4.5697	3.8081	0
11/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2046 On 05-November-26			Bond Future	126.8483	126.0740	126.8483	126.0740	0
11/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	1368.2900	594.0000	1.3683	0.5940	0
11/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2050 On 06-November-25			Bond Future	122.6536	122.6491	122.6536	122.6491	16,919
11/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	1766.3700	1770.8600	1.7664	1.7709	0
11/09/2025	2050 On 05-February-26			Bond Future	122.5078	122.5035	122.5078	122.5035	0
11/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	312.1800	316.4900	0.3122	0.3165	0
11/09/2025	2050 On 07-May-26			Bond Future	124.7820	124.7773	124.7820	124.7773	0
11/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	711.9900	707.2500	0.7120	0.7073	0
11/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	2050 On 06-August-26			Bond Future	124.6256	124.6213	124.6256	124.6213	0
11/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	1355.5900	1351.3400	1.3556	1.3513	0
11/09/2025	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
11/09/2025	2050 On 05-November-26			Bond Future	126.8295	126.8249	126.8295	126.8249	0
11/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2989.4500	2984.8700	2.9895	2.9849	0
11/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	AL37 On 06-November-25			Index Future	1205.9760	1200.9800	1205.9760	1,200.9800	0
11/09/2025	AL37 On 05-February-26			Index Future	1228.1200	1223.0310	1228.1200	1,223.0310	0
11/09/2025	AL37 On 07-May-26			Index Future	1250.6330	1245.4500	1250.6330	1,245.4500	0
11/09/2025	AL37 On 06-August-26			Index Future	1273.3020	1268.0210	1273.3020	1,268.0210	0
11/09/2025	AL37 On 05-November-26			Index Future	1295.8240	1290.4460	1295.8240	1,290.4460	0
11/09/2025	AL7T On 06-November-25			Index Future	1478.0070	1467.4350	1478.0070	1,467.4350	0
11/09/2025	AL7T On 05-February-26			Index Future	1505.1450	1494.3790	1505.1450	1,494.3790	0
11/09/2025	AL7T On 07-May-26			Index Future	1532.7370	1521.7710	1532.7370	1,521.7710	0
11/09/2025	AL7T On 06-August-26			Index Future	1560.5180	1549.3500	1560.5180	1,549.3500	0
11/09/2025	AL7T On 05-November-26			Index Future	1588.1210	1576.7510	1588.1210	1,576.7510	0
11/09/2025	ALBI On 06-November-25			Index Future	1249.3240	1241.4190	1249.3240	1,241.4190	76
11/09/2025	ALBI On 05-February-26			Index Future	1272.2630	1264.2120	1272.2630	1,264.2120	0
11/09/2025	ALBI On 07-May-26			Index Future	1295.5860	1287.3860	1295.5860	1,287.3860	0
11/09/2025	ALBI On 06-August-26			Index Future	1319.0690	1310.7170	1319.0690	1,310.7170	0
11/09/2025	ALBI On 05-November-26			Index Future	1342.4010	1333.8970	1342.4010	1,333.8970	0
11/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/09/2025	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
11/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	ES33 On 06-November-25			Bond Future	10.0186	10.1278	87.7006	87.1703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	9050.3600	8520.0900	9.0504	8.5201	0
11/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES33 On 05-February-26			Bond Future	10.1342	10.2485	89.3323	88.7921	0
11/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	6136.8300	5596.6500	6.1368	5.5967	0
11/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES33 On 07-May-26			Bond Future	10.2533	10.3731	87.1959	86.6455	0
11/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	6315.3700	5765.0000	6.3154	5.7650	0
11/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES33 On 06-August-26			Bond Future	10.3848	10.5105	88.8117	88.2510	0
11/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6943.0900	6382.3200	6.9431	6.3823	0
11/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES33 On 05-November-26			Bond Future	10.5370	10.6691	86.5885	86.0175	0
11/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	1260.0600	689.0800	1.2601	0.6891	0
11/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES42 On 06-November-25			Bond Future	10.6905	10.8040	83.5907	82.8382	0
11/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	10256.8300	9504.2800	10.2568	9.5043	0
11/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES42 On 05-February-26			Bond Future	10.7888	10.9063	85.1459	84.3793	0
11/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	6546.1700	5779.5300	6.5462	5.7795	0
11/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES42 On 07-May-26			Bond Future	10.8931	11.0149	82.4615	81.6806	0
11/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	7820.0900	7039.1500	7.8201	7.0392	0
11/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES42 On 06-August-26			Bond Future	11.0028	11.1291	83.9885	83.1928	0
11/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	9514.1300	8718.4600	9.5141	8.7185	0
11/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	ES42 On 05-November-26			Bond Future	11.1231	11.2541	81.2080	80.3979	0
11/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	3243.1700	2433.1300	3.2432	2.4331	0
11/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	GOVI On 06-November-25			GOVI	1228.3870	1220.8380	1228.3870	1,220.8380	606
11/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1163870.0000	1088380.0000	116.3870	108.8380	0
11/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	GOVI On 05-February-26			GOVI	1250.9410	1243.2540	1250.9410	1,243.2540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1009410.0000	932540.0000	100.9410	93.2540	0
11/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	GOVI On 07-May-26			GOVI	1273.8730	1266.0430	1273.8730	1,266.0430	42
11/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	968730.0000	890430.0000	96.8730	89.0430	0
11/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	GOVI On 06-August-26			GOVI	1296.9630	1288.9880	1296.9630	1,288.9880	0
11/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1079630.0000	999880.0000	107.9630	99.9880	0
11/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	GOVI On 05-November-26			GOVI	1319.9040	1311.7830	1319.9040	1,311.7830	0
11/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	429040.0000	347830.0000	42.9040	34.7830	0
11/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/09/2025	IGOV On 06-November-25			Index Future	394.1360	393.3700	394.1360	393.3700	762
11/09/2025	IGOV On 05-February-26			Index Future	401.4690	400.6890	401.4690	400.6890	0
11/09/2025	IGOV On 07-May-26			Index Future	408.9230	408.1270	408.9230	408.1270	0
11/09/2025	IGOV On 06-August-26			Index Future	416.4270	415.6160	416.4270	415.6160	0
11/09/2025	IGOV On 05-November-26			Index Future	423.8840	423.0570	423.8840	423.0570	0
11/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/09/2025	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
11/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/09/2025	R033 On 06-November-25			Bond Future	8.8477	8.9515	107.2865	106.7124	28,645
11/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7831.4700	7257.9900	7.8315	7.2580	0
11/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.4000	1.0200	0.0004	0.0010	0
11/09/2025	R033 On 05-February-26			Bond Future	8.9177	9.0266	109.2564	108.6717	0
11/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8076.9900	7507.1000	8.0770	7.5071	0
11/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	30.3800	45.1400	0.0304	0.0451	0
11/09/2025	R033 On 07-May-26			Bond Future	8.9930	9.1076	106.2153	105.6198	0
11/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7089.8100	6544.1000	7.0898	6.5441	0
11/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	162.7800	212.5800	0.1628	0.2126	0
11/09/2025	R033 On 06-August-26			Bond Future	9.0782	9.1989	108.1588	107.5521	0
11/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6181.0200	5676.7800	6.1810	5.6768	0
11/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	476.5200	578.9800	0.4765	0.5790	0
11/09/2025	R033 On 05-November-26			Bond Future	9.1798	9.3071	105.0053	104.3876	0
11/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2725.2500	2394.7000	2.7253	2.3947	0
11/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1996.8400	2284.0000	1.9968	2.2840	0
11/09/2025	R035 On 06-November-25			Bond Future	9.4161	9.5299	98.4361	97.7593	121,107
11/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	2534.2800	2055.7800	2.5343	2.0558	250
11/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	449.7300	648.0000	0.4497	0.6480	0
11/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	3163.3000	2625.9700	3.1633	2.6260	2,000
11/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	270.5100	409.9500	0.2705	0.4100	0
11/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3996.8000	3403.5700	3.9968	3.4036	300
11/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	134.8400	218.3800	0.1348	0.2184	0
11/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	4356.0200	3745.1100	4.3560	3.7451	0
11/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	98.8500	164.7100	0.0989	0.1647	250
11/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	5144.9500	4505.6700	5.1450	4.5057	0
11/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	48.4100	85.9000	0.0484	0.0859	50
11/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	5733.3300	5080.3700	5.7333	5.0804	2,000
11/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	27.6900	51.5000	0.0277	0.0515	0
11/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	5894.4600	5238.5800	5.8945	5.2386	2,000
11/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	23.6300	44.5200	0.0236	0.0445	0
11/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	6217.0400	5556.2000	6.2170	5.5562	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	17.0500	32.9800	0.0171	0.0330	250
11/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	6647.2500	5981.3800	6.6473	5.9814	300
11/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	10.8400	21.7400	0.0108	0.0217	0
11/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	7183.9800	6513.7800	7.1840	6.5138	0
11/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	5.9800	12.5500	0.0060	0.0126	8,500
11/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	8567.1000	7891.9600	8.5671	7.8920	2,000
11/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	1.2000	2.8300	0.0012	0.0028	0
11/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	8619.8300	7944.6000	8.6198	7.9446	250
11/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	1.1300	2.6700	0.0011	0.0027	0
11/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	8882.9000	8207.2800	8.8829	8.2073	0
11/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.8200	1.9700	0.0008	0.0020	0
11/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	9925.3300	9248.9100	9.9253	9.2489	0
11/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.2100	0.5600	0.0002	0.0006	0
11/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	11104.2000	10427.5100	11.1042	10.4275	0
11/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0400	0.1200	0.0000	0.0001	2,000
11/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	11205.7000	10528.9900	11.2057	10.5290	0
11/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	250
11/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	12311.5900	11634.8300	12.3116	11.6348	0
11/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	300
11/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	13691.3700	13014.6000	13.6914	13.0146	0
11/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
11/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	13885.9900	13209.2200	13.8860	13.2092	0
11/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
11/09/2025	R035 On 05-February-26			Bond Future	9.5008	9.6195	100.2435	99.5543	0
11/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	4392.3300	3866.1100	4.3923	3.8661	250
11/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	590.4200	753.4500	0.5904	0.7535	0
11/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	5601.0500	5015.2700	5.6011	5.0153	2,000
11/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	321.3600	424.8300	0.3214	0.4248	0
11/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	6695.7400	6072.6400	6.6957	6.0726	0
11/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	181.8300	247.9800	0.1818	0.2480	250
11/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	7282.1700	6644.3200	7.2822	6.6443	0
11/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	133.1500	184.5500	0.1332	0.1846	0
11/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	8024.7100	7372.6100	8.0247	7.3726	2,000
11/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	90.1900	127.3400	0.0902	0.1273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	8322.9700	7666.1800	8.3230	7.6662	0
11/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	76.8300	109.2900	0.0768	0.1093	0
11/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	9169.2500	8501.7900	9.1693	8.5018	0
11/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	48.1400	69.9300	0.0481	0.0699	250
11/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	15303.2400	14614.4400	15.3032	14.6144	0
11/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.6100	1.0600	0.0006	0.0011	2,000
11/09/2025	R035 On 07-May-26			Bond Future	9.5850	9.7088	97.5776	96.8756	0
11/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2783.7700	2430.4200	2.7838	2.4304	250
11/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	2471.0500	2819.7300	2.4711	2.8197	0
11/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2836.4700	2478.3000	2.8365	2.4783	200
11/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2410.3600	2754.2200	2.4104	2.7542	0
11/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2971.9400	2601.6500	2.9719	2.6017	350
11/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2263.1300	2594.8700	2.2631	2.5949	0
11/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	4343.9100	3870.4300	4.3439	3.8704	0
11/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1248.7300	1477.2800	1.2487	1.4773	250
11/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	4416.0200	3937.9800	4.4160	3.9380	0
11/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1211.7700	1435.7600	1.2118	1.4358	200
11/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	4598.9800	4109.6700	4.5990	4.1097	0
11/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1122.8000	1335.5200	1.1228	1.3355	350
11/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	6335.2100	5762.0500	6.3352	5.7621	0
11/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	563.3200	692.1900	0.5633	0.6922	250
11/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	6421.4400	5845.0000	6.4214	5.8450	0
11/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	544.6200	670.2100	0.5446	0.6702	200
11/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	6638.8900	6054.5300	6.6389	6.0545	0
11/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	500.4400	618.1100	0.5004	0.6181	350
11/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	7302.6100	6696.5500	7.3026	6.6966	0
11/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	385.3000	481.2700	0.3853	0.4813	0
11/09/2025	R035 On 06-August-26			Bond Future	9.6792	9.8085	99.3636	98.6485	0
11/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	7871.9800	7273.3100	7.8720	7.2733	0
11/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	589.1700	705.6000	0.5892	0.7056	0
11/09/2025	R035 On 05-November-26			Bond Future	9.7897	9.9249	96.5970	95.8691	0
11/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4012.9400	3608.2700	4.0129	3.6083	0
11/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	2724.4000	3047.6500	2.7244	3.0477	0
11/09/2025	R038 On 06-November-25			Bond Future	10.0227	10.1364	107.2021	106.3761	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
11/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	6711.5600	5917.2100	6.7116	5.9172	1,770
11/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	36.7700	68.5000	0.0368	0.0685	0
11/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	8391.3100	7574.6400	8.3913	7.5746	0
11/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	8.6100	18.0200	0.0086	0.0180	0
11/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	15095.1400	14269.0700	15.0951	14.2691	0
11/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,770
11/09/2025	R038 On 05-February-26			Bond Future	10.1180	10.2362	109.1704	108.3292	0
11/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	9039.3100	8257.6200	9.0393	8.2576	0
11/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	154.1500	213.6800	0.1542	0.2137	0
11/09/2025	R038 On 07-May-26			Bond Future	10.2181	10.3410	105.6864	104.8295	0
11/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	8371.2000	7644.3500	8.3712	7.6444	0
11/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	533.9900	664.0500	0.5340	0.6641	0
11/09/2025	R038 On 06-August-26			Bond Future	10.3265	10.4545	107.6200	106.7472	0
11/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	10007.5700	9274.6400	10.0076	9.2746	0
11/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	744.4700	884.3700	0.7445	0.8844	0
11/09/2025	R038 On 05-November-26			Bond Future	10.4466	10.5800	104.0156	103.1271	0
11/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4867.1500	4361.5100	4.8672	4.3615	0
11/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3057.5100	3440.3000	3.0575	3.4403	0
11/09/2025	R053 On 06-November-25			Bond Future	10.5797	10.6931	110.6079	109.5270	28,906
11/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	10411.3400	9348.1600	10.4113	9.3482	0
11/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	17.7500	35.4500	0.0178	0.0355	0
11/09/2025	R053 On 05-February-26			Bond Future	10.6696	10.7869	112.6387	111.5381	0
11/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	8031.9100	7139.9200	8.0319	7.1399	0
11/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	726.9400	935.6200	0.7269	0.9356	0
11/09/2025	R053 On 07-May-26			Bond Future	10.7627	10.8841	108.8412	107.7201	10,000
11/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	9181.2400	8298.1200	9.1812	8.2981	0
11/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1115.2100	1353.1900	1.1152	1.3532	0
11/09/2025	R053 On 06-August-26			Bond Future	10.8618	10.9876	110.8324	109.6904	0
11/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	12890.3400	11947.8900	12.8903	11.9479	0
11/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1169.2100	1368.7500	1.1692	1.3688	0
11/09/2025	R053 On 05-November-26			Bond Future	10.9690	11.0994	106.9057	105.7435	0
11/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	6573.3800	5916.5200	6.5734	5.9165	0
11/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	4443.4000	4948.7700	4.4434	4.9488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	R186 On 06-November-25			Bond Future	7.4351	7.5332	107.2927	107.1875	89,778
11/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	741.8200	636.9200	0.7418	0.6369	0
11/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0600	0.3200	0.0001	0.0003	0
11/09/2025	R186 On 05-February-26			Bond Future	7.4367	7.5648	103.9586	103.8515	0
11/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	829.1000	724.9900	0.8291	0.7250	0
11/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	2.8500	5.8500	0.0029	0.0059	0
11/09/2025	R186 On 07-May-26			Bond Future	7.4538	7.6369	105.8636	105.7543	0
11/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	740.3800	637.0200	0.7404	0.6370	0
11/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	6.7700	12.6600	0.0068	0.0127	0
11/09/2025	R186 On 06-August-26			Bond Future	7.4869	7.7985	102.4959	102.3844	0
11/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	409.6600	317.3300	0.4097	0.3173	0
11/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	23.1000	42.2800	0.0231	0.0423	0
11/09/2025	R186 On 05-November-26			Bond Future	8.2584	9.2399	104.2826	104.1688	0
11/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	85.9100	42.8100	0.0859	0.0428	0
11/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	101.9800	172.6600	0.1020	0.1727	0
11/09/2025	R202 On 06-November-25			Bond Future	278.7822	277.6182	278.7822	277.6182	1,033
11/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	3142.1900	1978.2300	3.1422	1.9782	0
11/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R202 On 05-February-26			Bond Future	278.5992	277.4138	278.5992	277.4138	0
11/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	779.2200	0.0000	0.7792	0.0000	0
11/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	406.2500	0.0000	0.4063	0
11/09/2025	R202 On 07-May-26			Bond Future	283.7711	282.5633	283.7711	282.5633	0
11/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	6221.0800	5013.2700	6.2211	5.0133	0
11/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R202 On 06-August-26			Bond Future	283.5727	282.3433	283.5727	282.3433	0
11/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	4712.7300	3483.2600	4.7127	3.4833	0
11/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R202 On 05-November-26			Bond Future	288.5884	287.3361	288.5884	287.3361	0
11/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	8128.3600	6876.0900	8.1284	6.8761	0
11/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R209 On 06-November-25			Bond Future	9.6689	9.7771	78.6121	78.0202	19,984
11/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	8183.6800	7592.8600	8.1837	7.5929	0
11/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.8300	1.8900	0.0008	0.0019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	R209 On 05-February-26			Bond Future	9.7491	9.8614	80.0555	79.4528	0
11/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	6214.1000	5668.8100	6.2141	5.6688	0
11/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	170.4200	227.8900	0.1704	0.2279	0
11/09/2025	R209 On 07-May-26			Bond Future	9.8335	9.9501	78.3712	77.7573	0
11/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	6610.1600	6086.9900	6.6102	6.0870	0
11/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	408.8000	499.5900	0.4088	0.4996	0
11/09/2025	R209 On 06-August-26			Bond Future	9.9256	10.0468	79.8055	79.1801	0
11/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	7669.4900	7139.9800	7.6695	7.1400	0
11/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	530.4700	626.3400	0.5305	0.6263	0
11/09/2025	R209 On 05-November-26			Bond Future	10.0289	10.1548	78.0480	77.4115	0
11/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3920.7400	3556.6100	3.9207	3.5566	0
11/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2459.7700	2732.1900	2.4598	2.7322	0
11/09/2025	R210 On 06-November-25			Bond Future	253.2420	252.9929	253.2420	252.9929	1,206
11/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1101.9800	852.9200	1.1020	0.8529	0
11/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R210 On 05-February-26			Bond Future	257.9535	257.6998	257.9535	257.6998	0
11/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4853.5400	4599.7700	4.8535	4.5998	0
11/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R210 On 07-May-26			Bond Future	259.2412	258.9830	259.2412	258.9830	0
11/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3841.2400	3583.0100	3.8412	3.5830	0
11/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R210 On 06-August-26			Bond Future	264.0484	263.7847	264.0484	263.7847	0
11/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4208.4000	3944.7200	4.2084	3.9447	0
11/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R210 On 05-November-26			Bond Future	265.1628	264.8953	265.1628	264.8953	0
11/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11832.7700	11565.3200	11.8328	11.5653	0
11/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2025	R213 On 06-November-25			Bond Future	8.2738	8.3728	95.9970	95.5936	84,626
11/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6927.4500	6524.0600	6.9275	6.5241	0
11/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0400	0.1000	0.0000	0.0001	0
11/09/2025	R213 On 05-February-26			Bond Future	8.3283	8.4333	97.7597	97.3488	23
11/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5913.9600	5514.2200	5.9140	5.5142	0
11/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	24.5000	35.6500	0.0245	0.0357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	R213 On 07-May-26			Bond Future	8.3819	8.4935	95.9997	95.5811	0
11/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5279.7800	4896.9800	5.2798	4.8970	0
11/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	124.8800	160.6700	0.1249	0.1607	0
11/09/2025	R213 On 06-August-26			Bond Future	8.4468	8.5658	97.7571	97.3307	0
11/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4647.8700	4287.9100	4.6479	4.2879	0
11/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	306.9000	373.4000	0.3069	0.3734	0
11/09/2025	R213 On 05-November-26			Bond Future	8.5373	8.6645	95.9141	95.4799	0
11/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2297.6600	2060.2100	2.2977	2.0602	0
11/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1572.9000	1769.6600	1.5729	1.7697	0
11/09/2025	R214 On 06-November-25			Bond Future	10.3544	10.4676	71.9914	71.3249	36,892
11/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	7065.3100	6405.4800	7.0653	6.4055	0
11/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	6.2300	12.8700	0.0062	0.0129	0
11/09/2025	R214 On 05-February-26			Bond Future	10.4444	10.5615	73.3133	72.6346	0
11/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4985.7600	4435.4500	4.9858	4.4355	0
11/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	447.5900	576.0200	0.4476	0.5760	0
11/09/2025	R214 On 07-May-26			Bond Future	10.5332	10.6541	71.3589	70.6675	0
11/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	6083.0600	5530.8000	6.0831	5.5308	0
11/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	667.6600	806.7200	0.6677	0.8067	0
11/09/2025	R214 On 06-August-26			Bond Future	10.6294	10.7546	72.6649	71.9608	0
11/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	7741.5700	7161.5900	7.7416	7.1616	0
11/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	702.4500	826.6100	0.7025	0.8266	0
11/09/2025	R214 On 05-November-26			Bond Future	10.7364	10.8658	70.6368	69.9201	0
11/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	4187.8300	3785.7200	4.1878	3.7857	0
11/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2902.1300	3216.6800	2.9021	3.2167	0
11/09/2025	R248 On 06-November-25			Bond Future	10.6881	10.8015	85.3583	84.5388	218,736
11/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	7145.9600	6352.0600	7.1460	6.3521	0
11/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	29.9100	55.5100	0.0299	0.0555	0
11/09/2025	R248 On 05-February-26			Bond Future	10.7845	10.9019	86.9256	86.0910	0
11/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	5372.5200	4736.4900	5.3725	4.7365	0
11/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	754.4800	953.0300	0.7545	0.9530	0
11/09/2025	R248 On 07-May-26			Bond Future	10.8794	11.0008	84.0789	83.2289	260
11/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	6651.4000	6007.1500	6.6514	6.0072	0
11/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1052.8000	1258.5500	1.0528	1.2586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2025	R248 On 06-August-26			Bond Future	10.9820	11.1077	85.6176	84.7518	0
11/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	9635.6200	8921.1000	9.6356	8.9211	0
11/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	867.2700	1018.4800	0.8673	1.0185	0
11/09/2025	R248 On 05-November-26			Bond Future	11.0945	11.2248	82.6740	81.7929	0
11/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	5112.5300	4621.3700	5.1125	4.6214	0
11/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	3663.2800	4053.2800	3.6633	4.0533	0
11/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0