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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	2029 On 06-November-25			Bond Future	141.6059	141.6243	141.6059	141.6243	4,654
06/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1815.8800	1834.2500	1.8159	1.8343	0
06/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2029 On 05-February-26			Bond Future	144.2186	144.2372	144.2186	144.2372	0
06/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4108.6300	4127.1600	4.1086	4.1272	0
06/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2029 On 07-May-26			Bond Future	145.4387	145.4575	145.4387	145.4575	0
06/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3618.6800	3637.4700	3.6187	3.6375	0
06/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2029 On 06-August-26			Bond Future	148.1366	148.1554	148.1366	148.1554	0
06/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4036.5600	4055.3500	4.0366	4.0554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2029 On 05-November-26			Bond Future	149.2942	149.3128	149.2942	149.3128	0
06/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1734.1800	1752.8300	1.7342	1.7528	0
06/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2030 On 06-November-25			Bond Future	7.9331	7.8874	102.4560	102.6179	122,134
06/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	2736.8900	2898.7200	2.7369	2.8987	300
06/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	1.6300	1.5600	0.0016	0.0016	0
06/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4425.7800	4587.6800	4.4258	4.5877	300
06/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	5488.8500	5650.7500	5.4889	5.6508	0
06/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7250.1300	7412.0300	7.2501	7.4120	0
06/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/10/2025	2030 On 05-February-26			Bond Future	7.9713	7.9222	100.3131	100.4778	74,598
06/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	4940.2400	5104.2100	4.9402	5.1042	0
06/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	5.9600	5.2300	0.0060	0.0052	0
06/10/2025	2030 On 07-May-26			Bond Future	8.0179	7.9650	102.1560	102.3237	0
06/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4291.3900	4452.4300	4.2914	4.4524	0
06/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	62.9000	56.2700	0.0629	0.0563	0
06/10/2025	2030 On 06-August-26			Bond Future	8.0805	8.0231	100.0169	100.1874	0
06/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3519.1400	3671.1300	3.5191	3.6711	0
06/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	205.9300	187.4400	0.2059	0.1874	0
06/10/2025	2030 On 05-November-26			Bond Future	8.1507	8.0884	101.7780	101.9512	0
06/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1713.4200	1821.2500	1.7134	1.8213	0
06/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	1050.8200	985.4300	1.0508	0.9854	0
06/10/2025	2031 On 06-November-25			Bond Future	112.4863	112.4639	112.4863	112.4639	2,378
06/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2796.3300	2773.9300	2.7963	2.7739	0
06/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2031 On 05-February-26			Bond Future	112.1708	112.1478	112.1708	112.1478	0
06/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	559.9200	547.2900	0.5599	0.5473	0
06/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	149.0800	159.4500	0.1491	0.1595	0
06/10/2025	2031 On 07-May-26			Bond Future	114.2583	114.2348	114.2583	114.2348	0
06/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	571.5100	557.1600	0.5715	0.5572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	153.2000	162.3500	0.1532	0.1624	0
06/10/2025	2031 On 06-August-26			Bond Future	113.9443	113.9201	113.9443	113.9201	0
06/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	233.7400	219.4000	0.2337	0.2194	0
06/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	99.4100	109.3300	0.0994	0.1093	0
06/10/2025	2031 On 05-November-26			Bond Future	115.9778	115.9528	115.9778	115.9528	0
06/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4487.7800	4462.7700	4.4878	4.4628	0
06/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2032 On 06-November-25			Bond Future	8.5672	8.5170	99.4011	99.6425	130,013
06/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	3899.3900	4140.5600	3.8994	4.1406	300
06/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	5.0300	4.8100	0.0050	0.0048	0
06/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6140.1800	6381.5800	6.1402	6.3816	300
06/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
06/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	8405.2000	8646.5900	8.4052	8.6466	0
06/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	10392.5800	10633.9700	10.3926	10.6340	0
06/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/10/2025	2032 On 05-February-26			Bond Future	8.6312	8.5783	101.2107	101.4563	30,170
06/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	6799.2600	7042.7400	6.7993	7.0427	0
06/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	18.9900	16.8300	0.0190	0.0168	0
06/10/2025	2032 On 07-May-26			Bond Future	8.6960	8.6402	98.9103	99.1604	0
06/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	6328.2200	6566.6200	6.3282	6.5666	0
06/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	121.4400	109.7700	0.1214	0.1098	0
06/10/2025	2032 On 06-August-26			Bond Future	8.7720	8.7131	100.7210	100.9754	0
06/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	5895.2700	6125.5700	5.8953	6.1256	0
06/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	291.7100	267.6100	0.2917	0.2676	0
06/10/2025	2032 On 05-November-26			Bond Future	8.8618	8.7995	98.3372	98.5959	0
06/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	2887.2100	3052.3800	2.8872	3.0524	0
06/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1660.5300	1567.0500	1.6605	1.5671	0
06/10/2025	2033 On 06-November-25			Bond Future	135.3444	135.4974	135.3444	135.4974	20,246
06/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2204.4000	2357.4400	2.2044	2.3574	0
06/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2033 On 05-February-26			Bond Future	137.8416	137.9973	137.8416	137.9973	0
06/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	4961.6100	5117.2900	4.9616	5.1173	0

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06/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2033 On 07-May-26			Bond Future	138.8412	138.9996	138.8412	138.9996	0
06/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3681.1700	3839.5600	3.6812	3.8396	0
06/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2033 On 06-August-26			Bond Future	141.4166	141.5777	141.4166	141.5777	0
06/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7166.6200	7327.6600	7.1666	7.3277	0
06/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2033 On 05-November-26			Bond Future	142.3503	142.5138	142.3503	142.5138	0
06/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5090.2700	5253.7700	5.0903	5.2538	0
06/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2037 On 06-November-25			Bond Future	9.7547	9.6998	93.9099	94.2586	171,123
06/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	4584.9000	4931.7800	4.5849	4.9318	300
06/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	21.5100	19.6900	0.0215	0.0197	0
06/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	7451.2400	7799.9700	7.4512	7.8000	300
06/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.3700	0.4000	0.0004	0.0004	0
06/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	10903.2000	11251.9000	10.9032	11.2519	0
06/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	13656.1000	14004.8000	13.6561	14.0048	0
06/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/10/2025	2037 On 05-February-26			Bond Future	9.8396	9.7826	91.3610	91.7159	24,450
06/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5200.9000	5520.8900	5.2009	5.5209	0
06/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	347.2900	312.3400	0.3473	0.3123	0
06/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	6461.3700	6797.1600	6.4614	6.7972	1,970
06/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	182.2000	163.0500	0.1822	0.1631	0
06/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8027.0100	8373.3700	8.0270	8.3734	0
06/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	79.6900	71.1100	0.0797	0.0711	0
06/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	8868.3100	9217.8600	8.8683	9.2179	0
06/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	49.8100	44.4200	0.0498	0.0444	0
06/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9078.4800	9428.6400	9.0785	9.4286	1,030
06/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	44.1600	39.3800	0.0442	0.0394	0
06/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	11470.4200	11824.3200	11.4704	11.8243	0
06/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	9.7600	8.7200	0.0098	0.0087	0
06/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	13541.6900	13896.4300	13.5417	13.8964	0
06/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.9300	1.7300	0.0019	0.0017	1,970

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06/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	15783.1400	16138.0600	15.7831	16.1381	0
06/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.2500	0.2300	0.0003	0.0002	1,030
06/10/2025	2037 On 07-May-26			Bond Future	9.9302	9.8710	93.0394	93.4007	0
06/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	6496.0800	6812.1900	6.4961	6.8122	142
06/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	560.6400	515.4300	0.5606	0.5154	0
06/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8253.2900	8589.3400	8.2533	8.5893	0
06/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	295.8100	270.5400	0.2958	0.2705	0
06/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	13521.1300	13879.5900	13.5211	13.8796	0
06/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	29.4100	26.5500	0.0294	0.0266	142
06/10/2025	2037 On 06-August-26			Bond Future	10.0318	9.9703	90.4825	90.8503	0
06/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3069.8500	3277.4500	3.0699	3.2775	2,541
06/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	3140.0500	2979.9000	3.1401	2.9799	0
06/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5327.6400	5604.6600	5.3276	5.6047	0
06/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	1460.2500	1369.5200	1.4603	1.3695	2,541
06/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	7836.8100	8156.7600	7.8368	8.1568	0
06/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	686.7200	638.9200	0.6867	0.6389	2,541
06/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	9693.8300	10032.3900	9.6938	10.0324	0
06/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	398.2300	369.0400	0.3982	0.3690	0
06/10/2025	2037 On 05-November-26			Bond Future	10.1340	10.0702	92.0750	92.4490	0
06/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2070.3200	2217.9200	2.0703	2.2179	4,490
06/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	6123.7000	5897.3000	6.1237	5.8973	0
06/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3810.4100	4030.3800	3.8104	4.0304	0
06/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	3252.5900	3098.5600	3.2526	3.0986	4,490
06/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5042.2900	5298.0700	5.0423	5.2981	0
06/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	2264.8800	2146.6600	2.2649	2.1467	0
06/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	5788.3200	6061.5300	5.7883	6.0615	0
06/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1846.6100	1745.8200	1.8466	1.7458	4,490
06/10/2025	2038 On 06-November-25			Bond Future	147.1024	146.7700	147.1024	146.7700	2,931
06/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3222.3500	2889.9600	3.2224	2.8900	0
06/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2038 On 05-February-26			Bond Future	147.6456	147.3071	147.6456	147.3071	0
06/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4445.6100	4107.0900	4.4456	4.1071	0
06/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2038 On 07-May-26			Bond Future	150.3935	150.0484	150.3935	150.0484	0

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06/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5863.4600	5518.3700	5.8635	5.5184	0
06/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2038 On 06-August-26			Bond Future	150.9741	150.6223	150.9741	150.6223	0
06/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6254.1300	5902.3300	6.2541	5.9023	0
06/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2038 On 05-November-26			Bond Future	153.6696	153.3110	153.6696	153.3110	0
06/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7359.6100	7001.0200	7.3596	7.0010	0
06/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2040 On 06-November-25			Bond Future	10.1717	10.1373	93.7820	94.0225	48,626
06/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	10608.4400	10848.9400	10.6084	10.8489	0
06/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
06/10/2025	2040 On 05-February-26			Bond Future	10.2624	10.2267	90.9802	91.2249	46,961
06/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2435.7700	2599.7500	2.4358	2.5998	680
06/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1839.3800	1758.6600	1.8394	1.7587	0
06/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4078.7600	4282.9000	4.0788	4.2829	0
06/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	831.0400	790.4800	0.8310	0.7905	8,180
06/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6111.0300	6339.4700	6.1110	6.3395	0
06/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	324.6200	308.3600	0.3246	0.3084	680
06/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	7993.3500	8231.6900	7.9934	8.2317	0
06/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	133.5000	127.1400	0.1335	0.1271	0
06/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	9853.9200	10096.3900	9.8539	10.0964	475
06/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	52.5900	50.3600	0.0526	0.0504	0
06/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	17373.8100	17618.5100	17.3738	17.6185	0
06/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.2700	0.2700	0.0003	0.0003	475
06/10/2025	2040 On 07-May-26			Bond Future	10.3581	10.3211	92.6516	92.9007	0
06/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4060.9800	4240.6300	4.0610	4.2406	1,460
06/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1804.9400	1735.5000	1.8049	1.7355	0
06/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	5876.8400	6085.5500	5.8768	6.0856	0
06/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	960.3100	919.9300	0.9603	0.9199	0
06/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	8613.1300	8845.1000	8.6131	8.8451	0
06/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	387.6700	370.5500	0.3877	0.3706	0
06/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	8872.3400	9105.7100	8.8723	9.1057	0
06/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	355.5000	339.7800	0.3555	0.3398	1,460
06/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	10493.6700	10733.7400	10.4937	10.7337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	204.1400	195.1200	0.2041	0.1951	0
06/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	11491.1400	11733.9500	11.4911	11.7340	0
06/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	143.2700	136.9900	0.1433	0.1370	1,460
06/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13104.0800	13349.9400	13.1041	13.3499	0
06/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	73.8900	70.6600	0.0739	0.0707	0
06/10/2025	2040 On 06-August-26			Bond Future	10.4642	10.4258	89.8370	90.0904	0
06/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	10833.7800	11070.3100	10.8338	11.0703	0
06/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	430.6500	413.7200	0.4307	0.4137	0
06/10/2025	2040 On 05-November-26			Bond Future	10.5699	10.5302	91.4178	91.6755	0
06/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2374.9500	2483.5000	2.3750	2.4835	2,300
06/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	6797.9800	6648.8400	6.7980	6.6488	0
06/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4275.1500	4432.4500	4.2752	4.4325	0
06/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	3630.8100	3530.4200	3.6308	3.5304	2,300
06/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5621.3500	5802.6800	5.6214	5.8027	0
06/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	2529.1400	2452.7800	2.5291	2.4528	0
06/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6438.1900	6631.0800	6.4382	6.6311	0
06/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	2068.4500	2003.6500	2.0685	2.0037	2,300
06/10/2025	2043 On 06-November-25			Bond Future	114.5811	114.3609	114.5811	114.3609	0
06/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4164.6160	3954.8614	4.1646	3.9549	0
06/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	13.5260	23.9714	0.0135	0.0240	0
06/10/2025	2043 On 05-February-26			Bond Future	113.8787	113.6542	113.8787	113.6542	0
06/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4521.4578	4342.3170	4.5215	4.3423	0
06/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	302.7578	348.1170	0.3028	0.3481	0
06/10/2025	2043 On 07-May-26			Bond Future	115.9980	115.7692	115.9980	115.7692	0
06/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4931.6074	4761.8760	4.9316	4.7619	0
06/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	633.5774	692.6360	0.6336	0.6926	0
06/10/2025	2043 On 06-August-26			Bond Future	115.2831	115.0497	115.2831	115.0497	0
06/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5264.4256	5095.5739	5.2644	5.0956	0
06/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	861.3556	925.8439	0.8614	0.9258	0
06/10/2025	2043 On 05-November-26			Bond Future	117.3400	117.1022	117.3400	117.1022	0
06/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5605.0678	5436.9953	5.6051	5.4370	0
06/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	1105.1078	1174.8253	1.1051	1.1748	0
06/10/2025	2044 On 06-November-25			Bond Future	10.3558	10.3163	89.3792	89.6683	127,954

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6166.0200	6455.7500	6.1660	6.4558	11,000
06/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	9.1500	9.7300	0.0092	0.0097	0
06/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	9304.3100	9593.5000	9.3043	9.5935	0
06/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.1300	0.1700	0.0001	0.0002	11,000
06/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10090.4400	10379.6000	10.0904	10.3796	0
06/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
06/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	10804.8400	11094.0000	10.8048	11.0940	0
06/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	5,800
06/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	11971.9700	12261.1200	11.9720	12.2611	0
06/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
06/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	12259.2300	12548.3800	12.2592	12.5484	0
06/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
06/10/2025	2044 On 05-February-26			Bond Future	10.4435	10.4026	86.6225	86.9168	5,208
06/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1233.3100	1360.5500	1.2333	1.3606	9,000
06/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3981.0200	3813.9600	3.9810	3.8140	0
06/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4113.8100	4353.4500	4.1138	4.3535	9,000
06/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	930.4800	875.8200	0.9305	0.8758	0
06/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	5916.6600	6185.0100	5.9167	6.1850	0
06/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	415.5600	389.6100	0.4156	0.3896	4,500
06/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7028.6400	7307.1800	7.0286	7.3072	0
06/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	248.5900	232.8300	0.2486	0.2328	9,000
06/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7311.9700	7592.4700	7.3120	7.5925	0
06/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	217.2000	203.4000	0.2172	0.2034	4,500
06/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	7655.8800	7938.4000	7.6559	7.9384	0
06/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	186.0400	174.2600	0.1860	0.1743	0
06/10/2025	2044 On 07-May-26			Bond Future	10.5355	10.4932	88.2137	88.5134	0
06/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	8699.9500	8976.0400	8.7000	8.9760	0
06/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	437.9600	414.3800	0.4380	0.4144	0
06/10/2025	2044 On 06-August-26			Bond Future	10.6367	10.5929	85.4432	85.7481	0
06/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	11530.8500	11815.9100	11.5309	11.8159	0
06/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	417.2300	397.3600	0.4172	0.3974	0
06/10/2025	2044 On 05-November-26			Bond Future	10.7369	10.6917	86.9466	87.2567	0
06/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6347.9700	6572.6400	6.3480	6.5726	0
06/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	2374.3700	2288.9700	2.3744	2.2890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	2046 On 06-November-25			Bond Future	124.9040	125.4288	124.9040	125.4288	19,630
06/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	18.8200	0.0000	0.0188	0
06/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	505.9700	0.0000	0.5060	0.0000	0
06/10/2025	2046 On 05-February-26			Bond Future	127.2087	127.7430	127.2087	127.7430	0
06/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	5558.6900	6093.0300	5.5587	6.0930	0
06/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2046 On 07-May-26			Bond Future	127.2757	127.8198	127.2757	127.8198	0
06/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2325.6800	2869.8400	2.3257	2.8698	0
06/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2046 On 06-August-26			Bond Future	129.6363	130.1902	129.6363	130.1902	0
06/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7256.2500	7810.1700	7.2563	7.8102	0
06/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2046 On 05-November-26			Bond Future	129.6120	130.1754	129.6120	130.1754	0
06/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4132.0100	4695.4300	4.1320	4.6954	0
06/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2050 On 06-November-25			Bond Future	127.2404	126.7943	127.2404	126.7943	16,798
06/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2820.4400	2374.2500	2.8204	2.3743	0
06/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2050 On 05-February-26			Bond Future	127.1687	126.7143	127.1687	126.7143	0
06/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4348.7100	3894.3300	4.3487	3.8943	0
06/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2050 On 07-May-26			Bond Future	129.5355	129.0725	129.5355	129.0725	0
06/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5465.5100	5002.5100	5.4655	5.0025	0
06/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2050 On 06-August-26			Bond Future	129.4774	129.0053	129.4774	129.0053	0
06/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6207.3500	5735.2800	6.2074	5.7353	0
06/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	2050 On 05-November-26			Bond Future	131.7887	131.3079	131.7887	131.3079	0
06/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7948.6800	7467.9100	7.9487	7.4679	0
06/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	8608 On 21-December-26			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
06/10/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	AL37 On 06-November-25			Index Future	1208.5570		1210.9770	1208.5570	1,210.9770	0
06/10/2025	AL37 On 05-February-26			Index Future	1230.5620		1233.0210	1230.5620	1,233.0210	0
06/10/2025	AL37 On 07-May-26			Index Future	1253.1760		1255.6780	1253.1760	1,255.6780	0
06/10/2025	AL37 On 06-August-26			Index Future	1275.8980		1278.4370	1275.8980	1,278.4370	0
06/10/2025	AL37 On 05-November-26			Index Future	1298.6770		1301.2510	1298.6770	1,301.2510	0
06/10/2025	AL7T On 06-November-25			Index Future	1496.0870		1500.9550	1496.0870	1,500.9550	0
06/10/2025	AL7T On 05-February-26			Index Future	1523.3260		1528.2770	1523.3260	1,528.2770	0
06/10/2025	AL7T On 07-May-26			Index Future	1551.3210		1556.3590	1551.3210	1,556.3590	0
06/10/2025	AL7T On 06-August-26			Index Future	1579.4480		1584.5680	1579.4480	1,584.5680	0
06/10/2025	AL7T On 05-November-26			Index Future	1607.6470		1612.8460	1607.6470	1,612.8460	0
06/10/2025	ALBI On 06-November-25			Index Future	1265.2550		1268.4350	1265.2550	1,268.4350	76
06/10/2025	ALBI On 05-February-26			Index Future	1288.2920		1291.5250	1288.2920	1,291.5250	0
06/10/2025	ALBI On 07-May-26			Index Future	1311.9670		1315.2560	1311.9670	1,315.2560	0
06/10/2025	ALBI On 06-August-26			Index Future	1335.7550		1339.0950	1335.7550	1,339.0950	0
06/10/2025	ALBI On 05-November-26			Index Future	1359.6030		1362.9920	1359.6030	1,362.9920	0
06/10/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C039 On 31-March-39			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
06/10/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
06/10/2025	C050 On 31-December-50			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
06/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	ES33 On 06-November-25			Bond Future	9.8177	9.7629	88.6873	88.9586	0
06/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10037.0500	10308.4100	10.0371	10.3084	0
06/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES33 On 05-February-26			Bond Future	9.9266	9.8693	90.3236	90.5999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7128.1600	7404.4300	7.1282	7.4044	0
06/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES33 On 07-May-26			Bond Future	10.0350	9.9751	88.2100	88.4913	0
06/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7329.4600	7610.7700	7.3295	7.6108	0
06/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES33 On 06-August-26			Bond Future	10.1557	10.0928	89.8452	90.1316	0
06/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	7976.5900	8262.9200	7.9766	8.2629	0
06/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES33 On 05-November-26			Bond Future	10.2931	10.2271	87.6554	87.9466	0
06/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2327.0000	2618.2200	2.3270	2.6182	0
06/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES42 On 06-November-25			Bond Future	10.4831	10.4487	84.9922	85.2283	0
06/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11658.3100	11894.4500	11.6583	11.8945	0
06/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES42 On 05-February-26			Bond Future	10.5762	10.5406	86.5603	86.8007	0
06/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	7960.6200	8200.9300	7.9606	8.2009	0
06/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES42 On 07-May-26			Bond Future	10.6722	10.6354	83.9065	84.1512	0
06/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9265.0700	9509.7900	9.2651	9.5098	0
06/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES42 On 06-August-26			Bond Future	10.7740	10.7358	85.4611	85.7101	0
06/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	10986.7200	11235.8000	10.9867	11.2358	0
06/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	ES42 On 05-November-26			Bond Future	10.8835	10.8440	82.7216	82.9749	0
06/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	4756.7400	5010.0400	4.7567	5.0100	0
06/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	GOVI On 06-November-25			GOVI	1243.2980	1246.3730	1243.2980	1,246.3730	619
06/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1312980.0000	1343730.0000	131.2980	134.3730	0
06/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	GOVI On 05-February-26			GOVI	1265.9350	1269.0620	1265.9350	1,269.0620	8
06/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1159350.0000	1190620.0000	115.9350	119.0620	0
06/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	GOVI On 07-May-26			GOVI	1289.2000	1292.3800	1289.2000	1,292.3800	42

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1122000.0000	1153800.0000	112.2000	115.3800	0
06/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	GOVI On 06-August-26			GOVI	1312.5750	1315.8040	1312.5750	1,315.8040	0
06/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1235750.0000	1268040.0000	123.5750	126.8040	0
06/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	GOVI On 05-November-26			GOVI	1336.0090	1339.2860	1336.0090	1,339.2860	0
06/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	590090.0000	622860.0000	59.0090	62.2860	0
06/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/10/2025	I258 On 06-November-25			Bond Future	114.8851	114.8607	114.8851	114.8607	0
06/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	2841.7089	2863.5593	2.8417	2.8636	0
06/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	346.5889	392.8893	0.3466	0.3929	0
06/10/2025	I258 On 05-February-26			Bond Future	114.1883	114.1633	114.1883	114.1633	0
06/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3892.4065	3902.6564	3.8924	3.9027	0
06/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	1354.0965	1389.4064	1.3541	1.3894	0
06/10/2025	I258 On 07-May-26			Bond Future	116.3134	116.2876	116.3134	116.2876	0
06/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4719.1547	4724.5090	4.7192	4.7245	0
06/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	2135.7347	2166.9590	2.1357	2.1670	0
06/10/2025	I258 On 06-August-26			Bond Future	115.6044	115.5778	115.6044	115.5778	0
06/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5387.3858	5389.4062	5.3874	5.3894	0
06/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	2732.9758	2761.6262	2.7330	2.7616	0
06/10/2025	I258 On 05-November-26			Bond Future	117.6670	117.6396	117.6670	117.6396	0
06/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6022.7612	6022.6541	6.0228	6.0227	0
06/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	3305.7212	3333.0441	3.3057	3.3330	0
06/10/2025	IGOV On 06-November-25			Index Future	401.4920	401.2290	401.4920	401.2290	762
06/10/2025	IGOV On 05-February-26			Index Future	408.9010	408.6310	408.9010	408.6310	0
06/10/2025	IGOV On 07-May-26			Index Future	416.5130	416.2370	416.5130	416.2370	0
06/10/2025	IGOV On 06-August-26			Index Future	424.1600	423.8760	424.1600	423.8760	0
06/10/2025	IGOV On 05-November-26			Index Future	431.8260	431.5340	431.8260	431.5340	0
06/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/10/2025	R033 On 06-November-25			Bond Future	8.7538	8.7037	107.8093	108.0899	27,969
06/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	8353.8800	8634.4100	8.3539	8.6344	0
06/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R033 On 05-February-26			Bond Future	8.8222	8.7696	109.7719	110.0575	0
06/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	8569.8100	8854.3800	8.5698	8.8544	0
06/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	7.6500	6.6800	0.0077	0.0067	0
06/10/2025	R033 On 07-May-26			Bond Future	8.8917	8.8364	106.7454	107.0361	0
06/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	7577.6300	7856.5400	7.5776	7.8565	0
06/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	120.4900	108.6900	0.1205	0.1087	0
06/10/2025	R033 On 06-August-26			Bond Future	8.9715	8.9133	108.6993	108.9950	0
06/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	6629.4000	6894.2900	6.6294	6.8943	0
06/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	384.4100	353.5300	0.3844	0.3535	0
06/10/2025	R033 On 05-November-26			Bond Future	9.0636	9.0024	105.5736	105.8743	0
06/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	3128.0200	3318.9100	3.1280	3.3189	0
06/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1831.2800	1721.4500	1.8313	1.7215	0
06/10/2025	R035 On 06-November-25			Bond Future	9.2378	9.1879	99.5094	99.8126	97,296
06/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	3229.5300	3525.9500	3.2295	3.5260	250
06/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	71.7200	64.9000	0.0717	0.0649	0
06/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	3994.6800	4295.8300	3.9947	4.2958	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	28.6300	26.5400	0.0286	0.0265	0
06/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	4943.2200	5246.2000	4.9432	5.2462	300
06/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	8.0000	7.7400	0.0080	0.0077	0
06/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	5334.9200	5638.1100	5.3349	5.6381	0
06/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	4.4900	4.4400	0.0045	0.0044	250
06/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	6171.0000	6474.2900	6.1710	6.4743	0
06/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	1.2000	1.2500	0.0012	0.0013	50
06/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	6779.3300	7082.6200	6.7793	7.0826	2,000
06/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.4300	0.4800	0.0004	0.0005	0
06/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	6944.4100	7247.6900	6.9444	7.2477	2,000
06/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.3200	0.3600	0.0003	0.0004	0
06/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	7273.4300	7576.7000	7.2734	7.5767	0
06/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.1800	0.2100	0.0002	0.0002	250
06/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	7709.7500	8013.0100	7.7098	8.0130	300
06/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
06/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	8251.2900	8554.5300	8.2513	8.5545	0
06/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	8,500
06/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	9639.1600	9942.4000	9.6392	9.9424	2,000
06/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	9691.9600	9995.2000	9.6920	9.9952	250
06/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	9955.3400	10258.5800	9.9553	10.2586	0
06/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	10998.3800	11301.6200	10.9984	11.3016	0
06/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	12177.4200	12480.6600	12.1774	12.4807	0
06/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
06/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	12278.9200	12582.1600	12.2789	12.5822	0
06/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
06/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	13384.8400	13688.0800	13.3848	13.6881	0
06/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
06/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	14764.6300	15067.8700	14.7646	15.0679	0
06/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
06/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	14959.2500	15262.4900	14.9593	15.2625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
06/10/2025	R035 On 05-February-26			Bond Future	9.3175	9.2655	101.3209	101.6296	39,700
06/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	801.7300	912.7000	0.8017	0.9127	16,000
06/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	3621.8400	3424.1500	3.6218	3.4242	0
06/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1607.2100	1779.6000	1.6072	1.7796	0
06/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	2007.9500	1871.6800	2.0080	1.8717	16,000
06/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5147.7500	5430.9500	5.1478	5.4310	250
06/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	268.4700	243.0100	0.2685	0.2430	0
06/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	6483.4500	6779.6300	6.4835	6.7796	2,000
06/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	126.3900	113.9100	0.1264	0.1139	0
06/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	7654.5500	7956.8600	7.6546	7.9569	0
06/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	63.2700	56.9200	0.0633	0.0569	250
06/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	8269.6000	8573.9100	8.2696	8.5739	0
06/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	43.2100	38.8600	0.0432	0.0389	0
06/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	9038.1700	9344.2000	9.0382	9.3442	2,000
06/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	26.2800	23.6500	0.0263	0.0237	0
06/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	9344.9200	9651.4400	9.3449	9.6514	0
06/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	21.4100	19.2700	0.0214	0.0193	0
06/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	10210.2300	10517.7300	10.2102	10.5177	0
06/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	11.7500	10.5900	0.0118	0.0106	250
06/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	16380.0300	16688.6900	16.3800	16.6887	0
06/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	2,000
06/10/2025	R035 On 07-May-26			Bond Future	9.3931	9.3389	98.6794	98.9936	0
06/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3092.5200	3302.2600	3.0925	3.3023	250
06/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1677.9900	1573.5100	1.6780	1.5735	0
06/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3157.5300	3369.5300	3.1575	3.3695	200
06/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	1629.6100	1527.3900	1.6296	1.5274	0
06/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3323.7200	3541.2900	3.3237	3.5413	350
06/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	1513.1000	1416.4500	1.5131	1.4165	0
06/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	4955.9700	5214.8400	4.9560	5.2148	0
06/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	758.9800	703.6300	0.7590	0.7036	250
06/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5038.8600	5299.3400	5.0389	5.2993	0
06/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	732.8000	679.0600	0.7328	0.6791	200
06/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5248.6300	5512.9900	5.2486	5.5130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	670.6400	620.7800	0.6706	0.6208	350
06/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	7179.2000	7468.6600	7.1792	7.4687	0
06/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	305.5000	280.7400	0.3055	0.2807	250
06/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	7272.5400	7562.8600	7.2725	7.5629	0
06/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	293.9100	270.0100	0.2939	0.2700	200
06/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	7506.7200	7799.0900	7.5067	7.7991	0
06/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	266.4600	244.6100	0.2665	0.2446	350
06/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	8216.3400	8514.0100	8.2163	8.5140	0
06/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	197.2200	180.6700	0.1972	0.1807	0
06/10/2025	R035 On 06-August-26			Bond Future	9.4786	9.4221	100.4860	100.8058	0
06/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2039.0400	2185.9800	2.0390	2.1860	200
06/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	4031.7400	3858.9200	4.0317	3.8589	0
06/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2222.0900	2377.7000	2.2221	2.3777	250
06/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	3695.2700	3531.1200	3.6953	3.5311	0
06/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3243.3100	3439.4700	3.2433	3.4395	0
06/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	2394.3800	2270.7800	2.3944	2.2708	200
06/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3506.1800	3711.0900	3.5062	3.7111	0
06/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	2157.1600	2042.3100	2.1572	2.0423	250
06/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	4880.6200	5122.2500	4.8806	5.1223	0
06/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	1296.1800	1218.0500	1.2962	1.2181	200
06/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5216.8400	5465.5700	5.2168	5.4656	0
06/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	1150.9300	1079.9000	1.1509	1.0799	250
06/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	8748.5000	9043.3100	8.7485	9.0433	0
06/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	343.2300	318.2800	0.3432	0.3183	0
06/10/2025	R035 On 05-November-26			Bond Future	9.5772	9.5181	97.7559	98.0810	0
06/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4483.2800	4704.4200	4.4833	4.7044	0
06/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	2035.8400	1931.9000	2.0358	1.9319	0
06/10/2025	R038 On 06-November-25			Bond Future	9.8112	9.7564	108.7631	109.1731	6,697
06/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	8236.2400	8646.1900	8.2362	8.6462	1,770
06/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.4600	0.4800	0.0005	0.0005	0
06/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	9943.7200	10353.6600	9.9437	10.3537	0
06/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
06/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	16656.1200	17066.0500	16.6561	17.0661	0
06/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	R038 On 05-February-26			Bond Future	9.9006	9.8436	110.7431	111.1604	0
06/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	10503.2500	10915.2900	10.5033	10.9153	0
06/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	45.4000	40.1800	0.0454	0.0402	0
06/10/2025	R038 On 07-May-26			Bond Future	9.9913	9.9322	107.2931	107.7179	0
06/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	9727.4800	10126.2400	9.7275	10.1262	0
06/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	283.6000	257.5600	0.2836	0.2576	0
06/10/2025	R038 On 06-August-26			Bond Future	10.0904	10.0290	109.2569	109.6892	0
06/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	11327.7400	11727.3200	11.3277	11.7273	0
06/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	427.7900	395.0600	0.4278	0.3951	0
06/10/2025	R038 On 05-November-26			Bond Future	10.1982	10.1343	105.6996	106.1394	0
06/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	5851.6300	6158.1800	5.8516	6.1582	0
06/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	2357.9300	2224.7400	2.3579	2.2247	0
06/10/2025	R053 On 06-November-25			Bond Future	10.2129	10.1784	114.2382	114.5911	28,343
06/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	14023.9000	14376.8100	14.0239	14.3768	0
06/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
06/10/2025	R053 On 05-February-26			Bond Future	10.2922	10.2565	116.3178	116.6771	20,000
06/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	11192.0800	11540.9500	11.1921	11.5410	0
06/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	208.0200	197.6700	0.2080	0.1977	0
06/10/2025	R053 On 07-May-26			Bond Future	10.3719	10.3350	112.5932	112.9588	10,000
06/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	12289.2100	12632.0700	12.2892	12.6321	0
06/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	471.2200	448.4200	0.4712	0.4484	0
06/10/2025	R053 On 06-August-26			Bond Future	10.4573	10.4192	114.6539	115.0259	0
06/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	16058.2500	16408.9700	16.0583	16.4090	0
06/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	515.6800	494.3300	0.5157	0.4943	0
06/10/2025	R053 On 05-November-26			Bond Future	10.5483	10.5089	110.8135	111.1919	0
06/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	8981.4100	9264.0900	8.9814	9.2641	0
06/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	2943.6200	2847.9200	2.9436	2.8479	0
06/10/2025	R186 On 06-November-25			Bond Future	7.4963	7.4585	107.2271	107.2675	73,074
06/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	676.1500	716.6100	0.6762	0.7166	0
06/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R186 On 05-February-26			Bond Future	7.5362	7.4871	103.8754	103.9165	0
06/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	744.7900	785.4800	0.7448	0.7855	0
06/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.7500	1.3600	0.0018	0.0014	0

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06/10/2025	R186 On 07-May-26			Bond Future	7.5874	7.5175	105.7838	105.8256	0
06/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	661.1600	701.4100	0.6612	0.7014	0
06/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	7.3100	5.8300	0.0073	0.0058	0
06/10/2025	R186 On 06-August-26			Bond Future	7.7118	7.5937	102.4154	102.4576	0
06/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	329.7700	366.5500	0.3298	0.3666	0
06/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	23.7300	18.2600	0.0237	0.0183	0
06/10/2025	R186 On 05-November-26			Bond Future	8.8109	8.4427	104.2185	104.2612	0
06/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	21.3900	35.5300	0.0214	0.0355	0
06/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	101.5400	72.9800	0.1015	0.0730	0
06/10/2025	R202 On 06-November-25			Bond Future	283.0648	283.0047	283.0648	283.0047	1,033
06/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7424.7600	7364.7000	7.4248	7.3647	0
06/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R202 On 05-February-26			Bond Future	282.9362	282.8746	282.9362	282.8746	0
06/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5116.1800	5054.5800	5.1162	5.0546	0
06/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R202 On 07-May-26			Bond Future	288.2020	288.1390	288.2020	288.1390	0
06/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10651.9800	10589.0300	10.6520	10.5890	0
06/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R202 On 06-August-26			Bond Future	288.1072	288.0424	288.1072	288.0424	0
06/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9247.2100	9182.4000	9.2472	9.1824	0
06/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R202 On 05-November-26			Bond Future	293.2512	293.1845	293.2512	293.1845	0
06/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12791.2300	12724.5000	12.7912	12.7245	0
06/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R209 On 06-November-25			Bond Future	9.4765	9.4216	79.6782	79.9860	34,314
06/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	9248.9500	9556.7700	9.2490	9.5568	0
06/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R209 On 05-February-26			Bond Future	9.5519	9.4949	81.1287	81.4420	0
06/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7177.1300	7483.7600	7.1771	7.4838	0
06/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	60.2900	53.5900	0.0603	0.0536	0
06/10/2025	R209 On 07-May-26			Bond Future	9.6281	9.5690	79.4678	79.7868	0
06/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	7513.6300	7813.4800	7.5136	7.8135	0
06/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	215.6700	196.5100	0.2157	0.1965	0

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06/10/2025	R209 On 06-August-26			Bond Future	9.7122	9.6509	80.9226	81.2473	0
06/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	8580.5600	8880.7300	8.5806	8.8807	0
06/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	324.4400	299.9300	0.3244	0.2999	0
06/10/2025	R209 On 05-November-26			Bond Future	9.8045	9.7409	79.1983	79.5285	0
06/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4472.9000	4702.0600	4.4729	4.7021	0
06/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1861.6700	1760.6000	1.8617	1.7606	0
06/10/2025	R210 On 06-November-25			Bond Future	253.9327	253.8225	253.9327	253.8225	1,203
06/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1792.7200	1682.4800	1.7927	1.6825	0
06/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R210 On 05-February-26			Bond Future	258.6180	258.5054	258.6180	258.5054	0
06/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5517.9700	5405.3800	5.5180	5.4054	0
06/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R210 On 07-May-26			Bond Future	259.9438	259.8288	259.9438	259.8288	0
06/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4543.8100	4428.8400	4.5438	4.4288	0
06/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R210 On 06-August-26			Bond Future	264.7654	264.6477	264.7654	264.6477	0
06/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4925.3700	4807.6600	4.9254	4.8077	0
06/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R210 On 05-November-26			Bond Future	265.9484	265.8277	265.9484	265.8277	0
06/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12618.4100	12497.7400	12.6184	12.4977	0
06/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R213 On 06-November-25			Bond Future	8.2446	8.1942	96.1163	96.3229	84,123
06/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7046.6400	7253.3100	7.0466	7.2533	0
06/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/10/2025	R213 On 05-February-26			Bond Future	8.3011	8.2476	97.8660	98.0764	18
06/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6005.3300	6214.4900	6.0053	6.2145	0
06/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	9.5000	8.3200	0.0095	0.0083	0
06/10/2025	R213 On 07-May-26			Bond Future	8.3519	8.2952	96.1125	96.3265	0
06/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5349.0500	5554.5100	5.3491	5.5545	0
06/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	81.3600	72.7300	0.0814	0.0727	0
06/10/2025	R213 On 06-August-26			Bond Future	8.4148	8.3543	97.8723	98.0902	0
06/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	4688.2100	4884.9800	4.6882	4.8850	0
06/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	232.0100	210.9700	0.2320	0.2110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	R213 On 05-November-26			Bond Future	8.4983	8.4338	96.0476	96.2690	0
06/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2235.7400	2374.0400	2.2357	2.3740	0
06/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	1377.4700	1294.4000	1.3775	1.2944	0
06/10/2025	R214 On 06-November-25			Bond Future	10.1500	10.1155	73.2182	73.4283	37,101
06/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	8285.9300	8495.9900	8.2859	8.4960	0
06/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
06/10/2025	R214 On 05-February-26			Bond Future	10.2351	10.1994	74.5511	74.7649	0
06/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	5963.8300	6168.0600	5.9638	6.1681	0
06/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	187.8100	178.2600	0.1878	0.1783	0
06/10/2025	R214 On 07-May-26			Bond Future	10.3164	10.2796	72.6228	72.8405	0
06/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7058.4700	7259.1400	7.0585	7.2591	0
06/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	379.0800	362.1100	0.3791	0.3621	0
06/10/2025	R214 On 06-August-26			Bond Future	10.4053	10.3673	73.9524	74.1739	0
06/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	8785.4900	8989.1100	8.7855	8.9891	0
06/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	458.8700	441.0000	0.4589	0.4410	0
06/10/2025	R214 On 05-November-26			Bond Future	10.5025	10.4633	71.9592	72.1844	0
06/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4828.1300	4986.2700	4.8281	4.9863	0
06/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	2220.0300	2153.0000	2.2200	2.1530	0
06/10/2025	R248 On 06-November-25			Bond Future	10.3303	10.2907	88.0349	88.3395	121,842
06/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	9792.8100	10097.3800	9.7928	10.0974	0
06/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	0
06/10/2025	R248 On 05-February-26			Bond Future	10.4163	10.3754	89.6376	89.9476	143,775
06/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	7560.6800	7855.7700	7.5607	7.8558	0
06/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	230.6200	215.6700	0.2306	0.2157	0
06/10/2025	R248 On 07-May-26			Bond Future	10.4984	10.4562	86.8448	87.1605	260
06/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	8843.0000	9132.5100	8.8430	9.1325	0
06/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	478.5000	452.3600	0.4785	0.4524	0
06/10/2025	R248 On 06-August-26			Bond Future	10.5877	10.5441	88.4346	88.7558	0
06/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12015.0800	12315.4700	12.0151	12.3155	0
06/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	429.7100	408.8700	0.4297	0.4089	0
06/10/2025	R248 On 05-November-26			Bond Future	10.6845	10.6394	85.5551	85.8818	0
06/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	6727.0700	6966.1000	6.7271	6.9661	0
06/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	2396.7000	2309.0600	2.3967	2.3091	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0