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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
07/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	2029 On 06-November-25			Bond Future	141.6343	141.6059	141.6343	141.6059	4,654
07/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1844.2700	1815.8800	1.8443	1.8159	0
07/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2029 On 05-February-26			Bond Future	144.2477	144.2186	144.2477	144.2186	0
07/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4137.7000	4108.6300	4.1377	4.1086	0
07/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2029 On 07-May-26			Bond Future	145.4684	145.4387	145.4684	145.4387	0
07/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3648.3600	3618.6800	3.6484	3.6187	0
07/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2029 On 06-August-26			Bond Future	148.1671	148.1366	148.1671	148.1366	0
07/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4067.1100	4036.5600	4.0671	4.0366	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2029 On 05-November-26			Bond Future	149.3269	149.2942	149.3269	149.2942	0
07/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1766.8600	1734.1800	1.7669	1.7342	0
07/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2030 On 06-November-25			Bond Future	7.8866	7.9331	102.6205	102.4560	122,223
07/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	2900.6900	2736.8900	2.9007	2.7369	300
07/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.8400	1.6300	0.0008	0.0016	0
07/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4590.3700	4425.7800	4.5904	4.4258	300
07/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	5653.4400	5488.8500	5.6534	5.4889	0
07/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7414.7200	7250.1300	7.4147	7.2501	0
07/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/10/2025	2030 On 05-February-26			Bond Future	7.9213	7.9713	100.4808	100.3131	74,598
07/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5106.5100	4940.2400	5.1065	4.9402	0
07/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	4.5400	5.9600	0.0045	0.0060	0
07/10/2025	2030 On 07-May-26			Bond Future	7.9640	8.0179	102.3269	102.1560	0
07/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4452.9600	4291.3900	4.4530	4.2914	0
07/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	53.5700	62.9000	0.0536	0.0629	0
07/10/2025	2030 On 06-August-26			Bond Future	8.0218	8.0805	100.1912	100.0169	0
07/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3670.4100	3519.1400	3.6704	3.5191	0
07/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	182.9400	205.9300	0.1829	0.2059	0
07/10/2025	2030 On 05-November-26			Bond Future	8.0869	8.1507	101.9556	101.7780	0
07/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1817.2300	1713.4200	1.8172	1.7134	0
07/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	977.0300	1050.8200	0.9770	1.0508	0
07/10/2025	2031 On 06-November-25			Bond Future	112.5088	112.4863	112.5088	112.4863	2,378
07/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2818.8000	2796.3300	2.8188	2.7963	0
07/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2031 On 05-February-26			Bond Future	112.1936	112.1708	112.1936	112.1708	0
07/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	574.8800	559.9200	0.5749	0.5599	0
07/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	141.3000	149.0800	0.1413	0.1491	0
07/10/2025	2031 On 07-May-26			Bond Future	114.2816	114.2583	114.2816	114.2583	0
07/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	587.3100	571.5100	0.5873	0.5715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	145.6800	153.2000	0.1457	0.1532	0
07/10/2025	2031 On 06-August-26			Bond Future	113.9697	113.9443	113.9697	113.9443	0
07/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	249.8700	233.7400	0.2499	0.2337	0
07/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	90.1900	99.4100	0.0902	0.0994	0
07/10/2025	2031 On 05-November-26			Bond Future	116.0039	115.9778	116.0039	115.9778	0
07/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4513.8800	4487.7800	4.5139	4.4878	0
07/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2032 On 06-November-25			Bond Future	8.5106	8.5672	99.6733	99.4011	130,013
07/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4169.2400	3899.3900	4.1692	3.8994	300
07/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	2.6500	5.0300	0.0027	0.0050	0
07/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6412.3900	6140.1800	6.4124	6.1402	300
07/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
07/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	8677.4300	8405.2000	8.6774	8.4052	0
07/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	10664.8100	10392.5800	10.6648	10.3926	0
07/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/10/2025	2032 On 05-February-26			Bond Future	8.5715	8.6312	101.4880	101.2107	30,170
07/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7072.1000	6799.2600	7.0721	6.7993	0
07/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	14.5600	18.9900	0.0146	0.0190	0
07/10/2025	2032 On 07-May-26			Bond Future	8.6330	8.6960	99.1927	98.9103	0
07/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	6592.5500	6328.2200	6.5926	6.3282	0
07/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	103.3200	121.4400	0.1033	0.1214	0
07/10/2025	2032 On 06-August-26			Bond Future	8.7054	8.7720	101.0088	100.7210	0
07/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6149.3700	5895.2700	6.1494	5.8953	0
07/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	257.9700	291.7100	0.2580	0.2917	0
07/10/2025	2032 On 05-November-26			Bond Future	8.7912	8.8618	98.6305	98.3372	0
07/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3062.8700	2887.2100	3.0629	2.8872	0
07/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1542.9700	1660.5300	1.5430	1.6605	0
07/10/2025	2033 On 06-November-25			Bond Future	135.5547	135.3444	135.5547	135.3444	20,246
07/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2414.7300	2204.4000	2.4147	2.2044	0
07/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2033 On 05-February-26			Bond Future	138.0559	137.8416	138.0559	137.8416	0
07/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5175.9400	4961.6100	5.1759	4.9616	0

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07/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2033 On 07-May-26			Bond Future	139.0594	138.8412	139.0594	138.8412	0
07/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3899.3600	3681.1700	3.8994	3.6812	0
07/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2033 On 06-August-26			Bond Future	141.6393	141.4166	141.6393	141.4166	0
07/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7389.2500	7166.6200	7.3893	7.1666	0
07/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2033 On 05-November-26			Bond Future	142.5784	142.3503	142.5784	142.3503	0
07/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5318.3800	5090.2700	5.3184	5.0903	0
07/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2037 On 06-November-25			Bond Future	9.6828	9.7547	94.3668	93.9099	170,747
07/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5031.6200	4584.9000	5.0316	4.5849	300
07/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	11.3600	21.5100	0.0114	0.0215	0
07/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	7907.8800	7451.2400	7.9079	7.4512	300
07/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.1400	0.3700	0.0001	0.0004	0
07/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11360.0700	10903.2000	11.3601	10.9032	0
07/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14112.9700	13656.1000	14.1130	13.6561	0
07/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/10/2025	2037 On 05-February-26			Bond Future	9.7650	9.8396	91.8263	91.3610	24,450
07/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5601.8800	5200.9000	5.6019	5.2009	0
07/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	282.9500	347.2900	0.2830	0.3473	0
07/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	6889.1700	6461.3700	6.8892	6.4614	1,970
07/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	144.6800	182.2000	0.1447	0.1822	0
07/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8474.0600	8027.0100	8.4741	8.0270	0
07/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	61.4200	79.6900	0.0614	0.0797	0
07/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9321.6000	8868.3100	9.3216	8.8683	0
07/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	37.7800	49.8100	0.0378	0.0498	0
07/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9533.0000	9078.4800	9.5330	9.0785	1,030
07/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	33.3600	44.1600	0.0334	0.0442	0
07/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	11933.0000	11470.4200	11.9330	11.4704	0
07/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	7.0200	9.7600	0.0070	0.0098	0
07/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14006.4000	13541.6900	14.0064	13.5417	0
07/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.3200	1.9300	0.0013	0.0019	1,970

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07/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16248.3700	15783.1400	16.2484	15.7831	0
07/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.1600	0.2500	0.0002	0.0003	1,030
07/10/2025	2037 On 07-May-26			Bond Future	9.8527	9.9302	93.5133	93.0394	0
07/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	6894.5600	6496.0800	6.8946	6.4961	142
07/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	485.1700	560.6400	0.4852	0.5606	0
07/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8682.9700	8253.2900	8.6830	8.2533	0
07/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	251.5400	295.8100	0.2515	0.2958	0
07/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	13989.2400	13521.1300	13.9892	13.5211	0
07/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	23.5700	29.4100	0.0236	0.0294	142
07/10/2025	2037 On 06-August-26			Bond Future	9.9511	10.0318	90.9654	90.4825	0
07/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3318.6700	3069.8500	3.3187	3.0699	2,541
07/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2905.9900	3140.0500	2.9060	3.1401	0
07/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5671.7500	5327.6400	5.6718	5.3276	0
07/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	1321.4800	1460.2500	1.3215	1.4603	2,541
07/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8242.9700	7836.8100	8.2430	7.8368	0
07/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	610.0000	686.7200	0.6100	0.6867	2,541
07/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10128.1400	9693.8300	10.1281	9.6938	0
07/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	349.6600	398.2300	0.3497	0.3982	0
07/10/2025	2037 On 05-November-26			Bond Future	10.0501	10.1340	92.5667	92.0750	0
07/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2243.7200	2070.3200	2.2437	2.0703	4,490
07/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	5805.4700	6123.7000	5.8055	6.1237	0
07/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4078.9300	3810.4100	4.0789	3.8104	0
07/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	3029.4800	3252.5900	3.0295	3.2526	4,490
07/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5359.3400	5042.2900	5.3593	5.0423	0
07/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	2090.3000	2264.8800	2.0903	2.2649	0
07/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6129.4200	5788.3200	6.1294	5.7883	0
07/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1696.0800	1846.6100	1.6961	1.8466	4,490
07/10/2025	2038 On 06-November-25			Bond Future	146.8328	147.1024	146.8328	147.1024	2,931
07/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2952.8000	3222.3500	2.9528	3.2224	0
07/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2038 On 05-February-26			Bond Future	147.3712	147.6456	147.3712	147.6456	0
07/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4171.1800	4445.6100	4.1712	4.4456	0
07/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2038 On 07-May-26			Bond Future	150.1140	150.3935	150.1140	150.3935	0

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07/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5584.0000	5863.4600	5.5840	5.8635	0
07/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2038 On 06-August-26			Bond Future	150.6911	150.9741	150.6911	150.9741	0
07/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5971.1200	6254.1300	5.9711	6.2541	0
07/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2038 On 05-November-26			Bond Future	153.3818	153.6696	153.3818	153.6696	0
07/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7071.7900	7359.6100	7.0718	7.3596	0
07/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2040 On 06-November-25			Bond Future	10.1100	10.1717	94.2129	93.7820	48,630
07/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	11039.3800	10608.4400	11.0394	10.6084	0
07/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
07/10/2025	2040 On 05-February-26			Bond Future	10.1984	10.2624	91.4191	90.9802	46,961
07/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2678.3400	2435.7700	2.6783	2.4358	680
07/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1643.1200	1839.3800	1.6431	1.8394	0
07/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4404.7100	4078.7600	4.4047	4.0788	0
07/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	718.1600	831.0400	0.7182	0.8310	8,180
07/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6495.9800	6111.0300	6.4960	6.1110	0
07/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	270.7400	324.6200	0.2707	0.3246	680
07/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8406.7600	7993.3500	8.4068	7.9934	0
07/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	108.0800	133.5000	0.1081	0.1335	0
07/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10281.5500	9853.9200	10.2816	9.8539	475
07/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	41.3900	52.5900	0.0414	0.0526	0
07/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	17812.5500	17373.8100	17.8126	17.3738	0
07/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.1800	0.2700	0.0002	0.0003	475
07/10/2025	2040 On 07-May-26			Bond Future	10.2918	10.3581	93.0986	92.6516	0
07/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4346.6100	4060.9800	4.3466	4.0610	1,460
07/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1643.5400	1804.9400	1.6435	1.8049	0
07/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6222.2500	5876.8400	6.2223	5.8768	0
07/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	858.6900	960.3100	0.8587	0.9603	0
07/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9011.3500	8613.1300	9.0114	8.6131	0
07/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	338.8600	387.6700	0.3389	0.3877	0
07/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9273.9900	8872.3400	9.2740	8.8723	0
07/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	310.1200	355.5000	0.3101	0.3555	1,460
07/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	10912.4600	10493.6700	10.9125	10.4937	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	175.9000	204.1400	0.1759	0.2041	0
07/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	11917.4200	11491.1400	11.9174	11.4911	0
07/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	122.5200	143.2700	0.1225	0.1433	1,460
07/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13539.4600	13104.0800	13.5395	13.1041	0
07/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	62.2400	73.8900	0.0622	0.0739	0
07/10/2025	2040 On 06-August-26			Bond Future	10.3953	10.4642	90.2924	89.8370	0
07/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11244.0000	10833.7800	11.2440	10.8338	0
07/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	385.4600	430.6500	0.3855	0.4307	0
07/10/2025	2040 On 05-November-26			Bond Future	10.4986	10.5699	91.8815	91.4178	0
07/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2540.3500	2374.9500	2.5404	2.3750	2,300
07/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	6499.6400	6797.9800	6.4996	6.7980	0
07/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4528.3500	4275.1500	4.5284	4.2752	0
07/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	3420.2700	3630.8100	3.4203	3.6308	2,300
07/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5919.8700	5621.3500	5.9199	5.6214	0
07/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	2363.9200	2529.1400	2.3639	2.5291	0
07/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6759.0900	6438.1900	6.7591	6.4382	0
07/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1925.6100	2068.4500	1.9256	2.0685	2,300
07/10/2025	2043 On 06-November-25			Bond Future	114.6055	114.5811	114.6055	114.5811	0
07/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4187.1667	4164.6160	4.1872	4.1646	0
07/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	11.6967	13.5260	0.0117	0.0135	0
07/10/2025	2043 On 05-February-26			Bond Future	113.9034	113.8787	113.9034	113.8787	0
07/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4538.8812	4521.4578	4.5389	4.5215	0
07/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	295.5112	302.7578	0.2955	0.3028	0
07/10/2025	2043 On 07-May-26			Bond Future	116.0232	115.9980	116.0232	115.9980	0
07/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4948.0495	4931.6074	4.9480	4.9316	0
07/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	624.8895	633.5774	0.6249	0.6336	0
07/10/2025	2043 On 06-August-26			Bond Future	115.3106	115.2831	115.3106	115.2831	0
07/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5282.5523	5264.4256	5.2826	5.2644	0
07/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	851.9223	861.3556	0.8519	0.8614	0
07/10/2025	2043 On 05-November-26			Bond Future	117.3684	117.3400	117.3684	117.3400	0
07/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5623.4939	5605.0678	5.6235	5.6051	0
07/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	1095.1239	1105.1078	1.0951	1.1051	0
07/10/2025	2044 On 06-November-25			Bond Future	10.2992	10.3558	89.7933	89.3792	128,103

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6576.0500	6166.0200	6.5761	6.1660	11,000
07/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	5.0600	9.1500	0.0051	0.0092	0
07/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	9718.3500	9304.3100	9.7184	9.3043	0
07/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0500	0.1300	0.0001	0.0001	11,000
07/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10504.5300	10090.4400	10.5045	10.0904	0
07/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
07/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	11218.9500	10804.8400	11.2190	10.8048	0
07/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	5,800
07/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12386.0900	11971.9700	12.3861	11.9720	0
07/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
07/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	12673.3500	12259.2300	12.6734	12.2592	0
07/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
07/10/2025	2044 On 05-February-26			Bond Future	10.3850	10.4435	87.0442	86.6225	5,208
07/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1370.3900	1233.3100	1.3704	1.2333	9,000
07/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3696.4000	3981.0200	3.6964	3.9810	0
07/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4420.7300	4113.8100	4.4207	4.1138	9,000
07/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	815.7000	930.4800	0.8157	0.9305	0
07/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6276.7600	5916.6600	6.2768	5.9167	0
07/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	353.9600	415.5600	0.3540	0.4156	4,500
07/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7409.8400	7028.6400	7.4098	7.0286	0
07/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	208.0900	248.5900	0.2081	0.2486	9,000
07/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7697.4800	7311.9700	7.6975	7.3120	0
07/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	181.0100	217.2000	0.1810	0.2172	4,500
07/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8045.8500	7655.8800	8.0459	7.6559	0
07/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	154.3100	186.0400	0.1543	0.1860	0
07/10/2025	2044 On 07-May-26			Bond Future	10.4749	10.5355	88.6434	88.2137	0
07/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9079.1400	8699.9500	9.0791	8.7000	0
07/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	387.5300	437.9600	0.3875	0.4380	0
07/10/2025	2044 On 06-August-26			Bond Future	10.5740	10.6367	85.8809	85.4432	0
07/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	11927.6300	11530.8500	11.9276	11.5309	0
07/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	376.3400	417.2300	0.3763	0.4172	0
07/10/2025	2044 On 05-November-26			Bond Future	10.6720	10.7369	87.3922	86.9466	0
07/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6646.9500	6347.9700	6.6470	6.3480	0
07/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	2227.7600	2374.3700	2.2278	2.3744	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	2046 On 06-November-25			Bond Future	125.4830	124.9040	125.4830	124.9040	19,630
07/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	73.0400	0.0000	0.0730	0.0000	0
07/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	505.9700	0.0000	0.5060	0
07/10/2025	2046 On 05-February-26			Bond Future	127.7987	127.2087	127.7987	127.2087	0
07/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6148.6600	5558.6900	6.1487	5.5587	0
07/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2046 On 07-May-26			Bond Future	127.8764	127.2757	127.8764	127.2757	0
07/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2926.3600	2325.6800	2.9264	2.3257	0
07/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2046 On 06-August-26			Bond Future	130.2484	129.6363	130.2484	129.6363	0
07/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7868.3700	7256.2500	7.8684	7.2563	0
07/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2046 On 05-November-26			Bond Future	130.2374	129.6120	130.2374	129.6120	0
07/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4757.4400	4132.0100	4.7574	4.1320	0
07/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2050 On 06-November-25			Bond Future	126.8489	127.2404	126.8489	127.2404	16,798
07/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2428.8500	2820.4400	2.4289	2.8204	0
07/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2050 On 05-February-26			Bond Future	126.7701	127.1687	126.7701	127.1687	0
07/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3950.1000	4348.7100	3.9501	4.3487	0
07/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2050 On 07-May-26			Bond Future	129.1295	129.5355	129.1295	129.5355	0
07/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5059.5200	5465.5100	5.0595	5.4655	0
07/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2050 On 06-August-26			Bond Future	129.0648	129.4774	129.0648	129.4774	0
07/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5794.7600	6207.3500	5.7948	6.2074	0
07/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	2050 On 05-November-26			Bond Future	131.3694	131.7887	131.3694	131.7887	0
07/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7529.3800	7948.6800	7.5294	7.9487	0
07/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	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
07/10/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	AL37 On 06-November-25			Index Future	1211.2010		1208.5570	1211.2010	1,208.5570	0
07/10/2025	AL37 On 05-February-26			Index Future	1233.2550		1230.5620	1233.2550	1,230.5620	0
07/10/2025	AL37 On 07-May-26			Index Future	1255.9200		1253.1760	1255.9200	1,253.1760	0
07/10/2025	AL37 On 06-August-26			Index Future	1278.6950		1275.8980	1278.6950	1,275.8980	0
07/10/2025	AL37 On 05-November-26			Index Future	1301.5270		1298.6770	1301.5270	1,298.6770	0
07/10/2025	AL7T On 06-November-25			Index Future	1502.6490		1496.0870	1502.6490	1,496.0870	0
07/10/2025	AL7T On 05-February-26			Index Future	1530.0100		1523.3260	1530.0100	1,523.3260	0
07/10/2025	AL7T On 07-May-26			Index Future	1558.1290		1551.3210	1558.1290	1,551.3210	0
07/10/2025	AL7T On 06-August-26			Index Future	1586.3830		1579.4480	1586.3830	1,579.4480	0
07/10/2025	AL7T On 05-November-26			Index Future	1614.7100		1607.6470	1614.7100	1,607.6470	0
07/10/2025	ALBI On 06-November-25			Index Future	1269.7510		1265.2550	1269.7510	1,265.2550	76
07/10/2025	ALBI On 05-February-26			Index Future	1292.8710		1288.2920	1292.8710	1,288.2920	0
07/10/2025	ALBI On 07-May-26			Index Future	1316.6320		1311.9670	1316.6320	1,311.9670	0
07/10/2025	ALBI On 06-August-26			Index Future	1340.5070		1335.7550	1340.5070	1,335.7550	0
07/10/2025	ALBI On 05-November-26			Index Future	1364.4440		1359.6030	1364.4440	1,359.6030	0
07/10/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C039 On 31-March-39			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
07/10/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
07/10/2025	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
07/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	ES33 On 06-November-25			Bond Future	9.7505	9.8177	89.0203	88.6873	0
07/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10370.0600	10037.0500	10.3701	10.0371	0
07/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES33 On 05-February-26			Bond Future	9.8563	9.9266	90.6629	90.3236	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7467.4600	7128.1600	7.4675	7.1282	0
07/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES33 On 07-May-26			Bond Future	9.9614	10.0350	88.5557	88.2100	0
07/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7675.1400	7329.4600	7.6751	7.3295	0
07/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES33 On 06-August-26			Bond Future	10.0784	10.1557	90.1976	89.8452	0
07/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8328.9100	7976.5900	8.3289	7.9766	0
07/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES33 On 05-November-26			Bond Future	10.2119	10.2931	88.0142	87.6554	0
07/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2685.8500	2327.0000	2.6859	2.3270	0
07/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES42 On 06-November-25			Bond Future	10.4214	10.4831	85.4166	84.9922	0
07/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12082.6600	11658.3100	12.0827	11.6583	0
07/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES42 On 05-February-26			Bond Future	10.5123	10.5762	86.9926	86.5603	0
07/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8392.8800	7960.6200	8.3929	7.9606	0
07/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES42 On 07-May-26			Bond Future	10.6061	10.6722	84.3469	83.9065	0
07/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9705.4500	9265.0700	9.7055	9.2651	0
07/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES42 On 06-August-26			Bond Future	10.7054	10.7740	85.9099	85.4611	0
07/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11435.5500	10986.7200	11.4356	10.9867	0
07/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	ES42 On 05-November-26			Bond Future	10.8124	10.8835	83.1786	82.7216	0
07/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5213.7800	4756.7400	5.2138	4.7567	0
07/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	GOVI On 06-November-25			GOVI	1247.5800	1243.2980	1247.5800	1,243.2980	619
07/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1355800.0000	1312980.0000	135.5800	131.2980	0
07/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	GOVI On 05-February-26			GOVI	1270.2960	1265.9350	1270.2960	1,265.9350	8
07/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1202960.0000	1159350.0000	120.2960	115.9350	0
07/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	GOVI On 07-May-26			GOVI	1293.6420	1289.2000	1293.6420	1,289.2000	42

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1166420.0000	1122000.0000	116.6420	112.2000	0
07/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	GOVI On 06-August-26			GOVI	1317.1000	1312.5750	1317.1000	1,312.5750	0
07/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1281000.0000	1235750.0000	128.1000	123.5750	0
07/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	GOVI On 05-November-26			GOVI	1340.6190	1336.0090	1340.6190	1,336.0090	0
07/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	636190.0000	590090.0000	63.6190	59.0090	0
07/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/10/2025	I258 On 06-November-25			Bond Future	115.2758	114.8851	115.2758	114.8851	0
07/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3148.3711	2841.7089	3.1484	2.8417	0
07/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	262.6111	346.5889	0.2626	0.3466	0
07/10/2025	I258 On 05-February-26			Bond Future	114.5860	114.1883	114.5860	114.1883	0
07/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4155.5811	3892.4065	4.1556	3.8924	0
07/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	1219.5511	1354.0965	1.2196	1.3541	0
07/10/2025	I258 On 07-May-26			Bond Future	116.7186	116.3134	116.7186	116.3134	0
07/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4973.8198	4719.1547	4.9738	4.7192	0
07/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1985.2698	2135.7347	1.9853	2.1357	0
07/10/2025	I258 On 06-August-26			Bond Future	116.0189	115.6044	116.0189	115.6044	0
07/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5642.7207	5387.3858	5.6427	5.3874	0
07/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	2573.7907	2732.9758	2.5738	2.7330	0
07/10/2025	I258 On 05-November-26			Bond Future	118.0893	117.6670	118.0893	117.6670	0
07/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6279.1302	6022.7612	6.2791	6.0228	0
07/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	3139.8302	3305.7212	3.1398	3.3057	0
07/10/2025	IGOV On 06-November-25			Index Future	401.5350	401.4920	401.5350	401.4920	762
07/10/2025	IGOV On 05-February-26			Index Future	408.9460	408.9010	408.9460	408.9010	0
07/10/2025	IGOV On 07-May-26			Index Future	416.5580	416.5130	416.5580	416.5130	0
07/10/2025	IGOV On 06-August-26			Index Future	424.2070	424.1600	424.2070	424.1600	0
07/10/2025	IGOV On 05-November-26			Index Future	431.8760	431.8260	431.8760	431.8260	0
07/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
07/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/10/2025	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
07/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/10/2025	R033 On 06-November-25			Bond Future	8.6921	8.7538	108.1548	107.8093	28,018
07/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	8699.3300	8353.8800	8.6993	8.3539	0
07/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R033 On 05-February-26			Bond Future	8.7574	8.8222	110.1238	109.7719	0
07/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	8919.5100	8569.8100	8.9195	8.5698	0
07/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	5.4500	7.6500	0.0055	0.0077	0
07/10/2025	R033 On 07-May-26			Bond Future	8.8236	8.8917	107.1038	106.7454	0
07/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	7916.1600	7577.6300	7.9162	7.5776	0
07/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	100.5800	120.4900	0.1006	0.1205	0
07/10/2025	R033 On 06-August-26			Bond Future	8.8997	8.9715	109.0645	108.6993	0
07/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	6948.0300	6629.4000	6.9480	6.6294	0
07/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	337.7700	384.4100	0.3378	0.3844	0
07/10/2025	R033 On 05-November-26			Bond Future	8.9879	9.0636	105.9457	105.5736	0
07/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	3351.0500	3128.0200	3.3511	3.1280	0
07/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1682.2600	1831.2800	1.6823	1.8313	0
07/10/2025	R035 On 06-November-25			Bond Future	9.1710	9.2378	99.9154	99.5094	97,300
07/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	3607.3000	3229.5300	3.6073	3.2295	250
07/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	43.4200	71.7200	0.0434	0.0717	0
07/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	4388.0900	3994.6800	4.3881	3.9947	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
07/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	15.9700	28.6300	0.0160	0.0286	0
07/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5345.2900	4943.2200	5.3453	4.9432	300
07/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	4.0000	8.0000	0.0040	0.0080	0
07/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	5738.6400	5334.9200	5.7386	5.3349	0
07/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	2.1400	4.4900	0.0021	0.0045	250
07/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	6576.3800	6171.0000	6.5764	6.1710	0
07/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.5100	1.2000	0.0005	0.0012	50
07/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7185.1400	6779.3300	7.1851	6.7793	2,000
07/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.1700	0.4300	0.0002	0.0004	0
07/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7350.2900	6944.4100	7.3503	6.9444	2,000
07/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.1300	0.3200	0.0001	0.0003	0
07/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	7679.3900	7273.4300	7.6794	7.2734	0
07/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0700	0.1800	0.0001	0.0002	250
07/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8115.7700	7709.7500	8.1158	7.7098	300
07/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
07/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	8657.3400	8251.2900	8.6573	8.2513	0
07/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	8,500
07/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10045.2300	9639.1600	10.0452	9.6392	2,000
07/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10098.0300	9691.9600	10.0980	9.6920	250
07/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10361.4100	9955.3400	10.3614	9.9553	0
07/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	11404.4500	10998.3800	11.4045	10.9984	0
07/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	12583.4900	12177.4200	12.5835	12.1774	0
07/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
07/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	12684.9900	12278.9200	12.6850	12.2789	0
07/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
07/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	13790.9100	13384.8400	13.7909	13.3848	0
07/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
07/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15170.7000	14764.6300	15.1707	14.7646	0
07/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
07/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	15365.3200	14959.2500	15.3653	14.9593	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
07/10/2025	R035 On 05-February-26			Bond Future	9.2479	9.3175	101.7345	101.3209	41,250
07/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	918.3000	801.7300	0.9183	0.8017	16,000
07/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	3324.8700	3621.8400	3.3249	3.6218	0
07/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1803.1700	1607.2100	1.8032	1.6072	0
07/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1790.3700	2007.9500	1.7904	2.0080	16,000
07/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5511.4000	5147.7500	5.5114	5.1478	250
07/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	218.5800	268.4700	0.2186	0.2685	0
07/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	6870.5600	6483.4500	6.8706	6.4835	2,000
07/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	99.9600	126.3900	0.1000	0.1264	0
07/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8053.6400	7654.5500	8.0536	7.6546	0
07/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	48.8200	63.2700	0.0488	0.0633	250
07/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	8672.8400	8269.6000	8.6728	8.2696	0
07/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	32.9100	43.2100	0.0329	0.0432	0
07/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	9445.1200	9038.1700	9.4451	9.0382	2,000
07/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	19.6900	26.2800	0.0197	0.0263	0
07/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	9752.9900	9344.9200	9.7530	9.3449	0
07/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	15.9400	21.4100	0.0159	0.0214	0
07/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	10620.6100	10210.2300	10.6206	10.2102	0
07/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	8.5900	11.7500	0.0086	0.0118	250
07/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	16793.5600	16380.0300	16.7936	16.3800	0
07/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	2,000
07/10/2025	R035 On 07-May-26			Bond Future	9.3205	9.3931	99.1006	98.6794	0
07/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3349.0700	3092.5200	3.3491	3.0925	250
07/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1513.3100	1677.9900	1.5133	1.6780	0
07/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3417.2900	3157.5300	3.4173	3.1575	200
07/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	1468.1400	1629.6100	1.4681	1.6296	0
07/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3591.4500	3323.7200	3.5915	3.3237	350
07/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	1359.6000	1513.1000	1.3596	1.5131	0
07/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5284.6600	4955.9700	5.2847	4.9560	0
07/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	666.4400	758.9800	0.6664	0.7590	250
07/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5370.0100	5038.8600	5.3700	5.0389	0
07/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	642.7200	732.8000	0.6427	0.7328	200
07/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5585.7500	5248.6300	5.5858	5.2486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	586.5300	670.6400	0.5865	0.6706	350
07/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	7556.0900	7179.2000	7.5561	7.1792	0
07/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	261.1600	305.5000	0.2612	0.3055	250
07/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	7650.8400	7272.5400	7.6508	7.2725	0
07/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	250.9800	293.9100	0.2510	0.2939	200
07/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	7888.4200	7506.7200	7.8884	7.5067	0
07/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	226.9300	266.4600	0.2269	0.2665	350
07/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	8606.9500	8216.3400	8.6070	8.2163	0
07/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	166.6000	197.2200	0.1666	0.1972	0
07/10/2025	R035 On 06-August-26			Bond Future	9.4027	9.4786	100.9153	100.4860	0
07/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2213.9400	2039.0400	2.2139	2.0390	200
07/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	3777.4200	4031.7400	3.7774	4.0317	0
07/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2408.5800	2222.0900	2.4086	2.2221	250
07/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	3452.5400	3695.2700	3.4525	3.6953	0
07/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3485.1200	3243.3100	3.4851	3.2433	0
07/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	2206.9700	2394.3800	2.2070	2.3944	200
07/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3760.2100	3506.1800	3.7602	3.5062	0
07/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1981.9700	2157.1600	1.9820	2.1572	250
07/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5187.0200	4880.6200	5.1870	4.8806	0
07/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	1173.3600	1296.1800	1.1734	1.2962	200
07/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5533.6000	5216.8400	5.5336	5.2168	0
07/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	1038.4700	1150.9300	1.0385	1.1509	250
07/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9135.1600	8748.5000	9.1352	8.7485	0
07/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	300.6700	343.2300	0.3007	0.3432	0
07/10/2025	R035 On 05-November-26			Bond Future	9.4979	9.5772	98.1929	97.7559	0
07/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4763.1300	4483.2800	4.7631	4.4833	0
07/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1878.6800	2035.8400	1.8787	2.0358	0
07/10/2025	R038 On 06-November-25			Bond Future	9.7495	9.8112	109.2250	108.7631	6,698
07/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	8697.8900	8236.2400	8.6979	8.2362	1,770
07/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.1900	0.4600	0.0002	0.0005	0
07/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10405.6200	9943.7200	10.4056	9.9437	0
07/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
07/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17118.0400	16656.1200	17.1180	16.6561	0
07/10/2025	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
07/10/2025	R038 On 05-February-26			Bond Future	9.8364	9.9006	111.2136	110.7431	0
07/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	10963.4900	10503.2500	10.9635	10.5033	0
07/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	35.1400	45.4000	0.0351	0.0454	0
07/10/2025	R038 On 07-May-26			Bond Future	9.9246	9.9913	107.7723	107.2931	0
07/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10166.9700	9727.4800	10.1670	9.7275	0
07/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	243.8800	283.6000	0.2439	0.2836	0
07/10/2025	R038 On 06-August-26			Bond Future	10.0210	10.0904	109.7451	109.2569	0
07/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	11768.6900	11327.7400	11.7687	11.3277	0
07/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	380.4800	427.7900	0.3805	0.4278	0
07/10/2025	R038 On 05-November-26			Bond Future	10.1260	10.1982	106.1968	105.6996	0
07/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6179.0000	5851.6300	6.1790	5.8516	0
07/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	2188.1400	2357.9300	2.1881	2.3579	0
07/10/2025	R053 On 06-November-25			Bond Future	10.1514	10.2129	114.8677	114.2382	28,343
07/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	14653.4200	14023.9000	14.6534	14.0239	0
07/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
07/10/2025	R053 On 05-February-26			Bond Future	10.2287	10.2922	116.9590	116.3178	20,000
07/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	11793.6200	11192.0800	11.7936	11.1921	0
07/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	168.4400	208.0200	0.1684	0.2080	0
07/10/2025	R053 On 07-May-26			Bond Future	10.3062	10.3719	113.2462	112.5932	10,000
07/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	12878.7900	12289.2100	12.8788	12.2892	0
07/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	407.7700	471.2200	0.4078	0.4712	0
07/10/2025	R053 On 06-August-26			Bond Future	10.3894	10.4573	115.3191	114.6539	0
07/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	16666.6800	16058.2500	16.6667	16.0583	0
07/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	458.8600	515.6800	0.4589	0.5157	0
07/10/2025	R053 On 05-November-26			Bond Future	10.4780	10.5483	111.4909	110.8135	0
07/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9450.7900	8981.4100	9.4508	8.9814	0
07/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	2735.6100	2943.6200	2.7356	2.9436	0
07/10/2025	R186 On 06-November-25			Bond Future	7.4796	7.4963	107.2449	107.2271	72,914
07/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	694.0300	676.1500	0.6940	0.6762	0
07/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R186 On 05-February-26			Bond Future	7.5143	7.5362	103.8937	103.8754	0
07/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	762.8100	744.7900	0.7628	0.7448	0
07/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.4600	1.7500	0.0015	0.0018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	R186 On 07-May-26			Bond Future	7.5560	7.5874	105.8026	105.7838	0
07/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	679.0200	661.1600	0.6790	0.6612	0
07/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	6.4100	7.3100	0.0064	0.0073	0
07/10/2025	R186 On 06-August-26			Bond Future	7.6577	7.7118	102.4347	102.4154	0
07/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	346.2000	329.7700	0.3462	0.3298	0
07/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	20.8200	23.7300	0.0208	0.0237	0
07/10/2025	R186 On 05-November-26			Bond Future	8.6386	8.8109	104.2385	104.2185	0
07/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	27.2300	21.3900	0.0272	0.0214	0
07/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	87.4000	101.5400	0.0874	0.1015	0
07/10/2025	R202 On 06-November-25			Bond Future	283.1247	283.0648	283.1247	283.0648	1,033
07/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7484.6600	7424.7600	7.4847	7.4248	0
07/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R202 On 05-February-26			Bond Future	282.9975	282.9362	282.9975	282.9362	0
07/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5177.4500	5116.1800	5.1775	5.1162	0
07/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R202 On 07-May-26			Bond Future	288.2649	288.2020	288.2649	288.2020	0
07/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10714.8700	10651.9800	10.7149	10.6520	0
07/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R202 On 06-August-26			Bond Future	288.1729	288.1072	288.1729	288.1072	0
07/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9312.9300	9247.2100	9.3129	9.2472	0
07/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R202 On 05-November-26			Bond Future	293.3190	293.2512	293.3190	293.2512	0
07/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12858.9800	12791.2300	12.8590	12.7912	0
07/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R209 On 06-November-25			Bond Future	9.4099	9.4765	80.0518	79.6782	34,518
07/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	9622.5500	9248.9500	9.6226	9.2490	0
07/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R209 On 05-February-26			Bond Future	9.4828	9.5519	81.5092	81.1287	0
07/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7544.2400	7177.1300	7.5442	7.1771	0
07/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	46.8800	60.2900	0.0469	0.0603	0
07/10/2025	R209 On 07-May-26			Bond Future	9.5564	9.6281	79.8554	79.4678	0
07/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	7869.6500	7513.6300	7.8697	7.5136	0
07/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	184.1300	215.6700	0.1841	0.2157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	R209 On 06-August-26			Bond Future	9.6377	9.7122	81.3175	80.9226	0
07/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	8937.4700	8580.5600	8.9375	8.5806	0
07/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	286.4600	324.4400	0.2865	0.3244	0
07/10/2025	R209 On 05-November-26			Bond Future	9.7271	9.8045	79.6004	79.1983	0
07/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4736.3300	4472.9000	4.7363	4.4729	0
07/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1723.0100	1861.6700	1.7230	1.8617	0
07/10/2025	R210 On 06-November-25			Bond Future	253.6239	253.9327	253.6239	253.9327	1,203
07/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1483.9100	1792.7200	1.4839	1.7927	0
07/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R210 On 05-February-26			Bond Future	258.3038	258.6180	258.3038	258.6180	0
07/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5203.7500	5517.9700	5.2038	5.5180	0
07/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R210 On 07-May-26			Bond Future	259.6238	259.9438	259.6238	259.9438	0
07/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4223.7600	4543.8100	4.2238	4.5438	0
07/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R210 On 06-August-26			Bond Future	264.4400	264.7654	264.4400	264.7654	0
07/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4599.9700	4925.3700	4.6000	4.9254	0
07/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R210 On 05-November-26			Bond Future	265.6207	265.9484	265.6207	265.9484	0
07/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12290.7200	12618.4100	12.2907	12.6184	0
07/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R213 On 06-November-25			Bond Future	8.1930	8.2446	96.3277	96.1163	84,123
07/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7258.0300	7046.6400	7.2580	7.0466	0
07/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/10/2025	R213 On 05-February-26			Bond Future	8.2464	8.3011	98.0814	97.8660	18
07/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6218.4700	6005.3300	6.2185	6.0053	0
07/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	7.2600	9.5000	0.0073	0.0095	0
07/10/2025	R213 On 07-May-26			Bond Future	8.2938	8.3519	96.3319	96.1125	0
07/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5556.3200	5349.0500	5.5563	5.3491	0
07/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	69.2100	81.3600	0.0692	0.0814	0
07/10/2025	R213 On 06-August-26			Bond Future	8.3527	8.4148	98.0960	97.8723	0
07/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	4885.4000	4688.2100	4.8854	4.6882	0
07/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	205.5500	232.0100	0.2056	0.2320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	R213 On 05-November-26			Bond Future	8.4319	8.4983	96.2755	96.0476	0
07/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2369.2500	2235.7400	2.3693	2.2357	0
07/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	1283.1100	1377.4700	1.2831	1.3775	0
07/10/2025	R214 On 06-November-25			Bond Future	10.0884	10.1500	73.5938	73.2182	37,101
07/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	8661.4800	8285.9300	8.6615	8.2859	0
07/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
07/10/2025	R214 On 05-February-26			Bond Future	10.1714	10.2351	74.9336	74.5511	0
07/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6312.6500	5963.8300	6.3127	5.9638	0
07/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	154.1400	187.8100	0.1541	0.1878	0
07/10/2025	R214 On 07-May-26			Bond Future	10.2507	10.3164	73.0124	72.6228	0
07/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7401.0000	7058.4700	7.4010	7.0585	0
07/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	332.0100	379.0800	0.3320	0.3791	0
07/10/2025	R214 On 06-August-26			Bond Future	10.3373	10.4053	74.3493	73.9524	0
07/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9135.9200	8785.4900	9.1359	8.7855	0
07/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	412.4000	458.8700	0.4124	0.4589	0
07/10/2025	R214 On 05-November-26			Bond Future	10.4322	10.5025	72.3634	71.9592	0
07/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5087.8600	4828.1300	5.0879	4.8281	0
07/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	2075.6100	2220.0300	2.0756	2.2200	0
07/10/2025	R248 On 06-November-25			Bond Future	10.2687	10.3303	88.5100	88.0349	121,844
07/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	10267.8300	9792.8100	10.2678	9.7928	0
07/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0400	0.1100	0.0000	0.0001	0
07/10/2025	R248 On 05-February-26			Bond Future	10.3526	10.4163	90.1215	89.6376	143,775
07/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	8002.9700	7560.6800	8.0030	7.5607	0
07/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	189.0300	230.6200	0.1890	0.2306	0
07/10/2025	R248 On 07-May-26			Bond Future	10.4326	10.4984	87.3376	86.8448	260
07/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	9276.2800	8843.0000	9.2763	8.8430	0
07/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	418.9400	478.5000	0.4189	0.4785	0
07/10/2025	R248 On 06-August-26			Bond Future	10.5197	10.5877	88.9367	88.4346	0
07/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12471.1300	12015.0800	12.4711	12.0151	0
07/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	383.6200	429.7100	0.3836	0.4297	0
07/10/2025	R248 On 05-November-26			Bond Future	10.6141	10.6845	86.0663	85.5551	0
07/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7075.1300	6727.0700	7.0751	6.7271	0
07/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	2233.5600	2396.7000	2.2336	2.3967	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0