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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
09/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	2029 On 06-November-25			Bond Future	141.6545	141.6961	141.6545	141.6961	4,697
09/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1864.5200	1906.0700	1.8645	1.9061	0
09/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2029 On 05-February-26			Bond Future	144.2691	144.3112	144.2691	144.3112	0
09/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4159.0600	4201.1900	4.1591	4.2012	0
09/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2029 On 07-May-26			Bond Future	145.4907	145.5335	145.4907	145.5335	0
09/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3670.7200	3713.4900	3.6707	3.7135	0
09/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2029 On 06-August-26			Bond Future	148.1913	148.2345	148.1913	148.2345	0
09/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4091.2600	4134.4700	4.0913	4.1345	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2029 On 05-November-26			Bond Future	149.3530	149.3967	149.3530	149.3967	78
09/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1793.0300	1836.7400	1.7930	1.8367	0
09/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2030 On 06-November-25			Bond Future	7.7676	7.8190	103.0430	102.8603	121,755
09/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3322.4700	3139.8800	3.3225	3.1399	300
09/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.1300	0.3200	0.0001	0.0003	0
09/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5012.8600	4830.0800	5.0129	4.8301	300
09/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6075.9300	5893.1500	6.0759	5.8932	0
09/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7837.2100	7654.4300	7.8372	7.6544	0
09/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
09/10/2025	2030 On 05-February-26			Bond Future	7.7934	7.8486	100.9115	100.7253	75,248
09/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5534.8200	5349.4400	5.5348	5.3494	0
09/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	2.2100	3.0500	0.0022	0.0031	0
09/10/2025	2030 On 07-May-26			Bond Future	7.8259	7.8855	102.7658	102.5761	0
09/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4873.4200	4690.9000	4.8734	4.6909	0
09/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	35.0800	42.3300	0.0351	0.0423	0
09/10/2025	2030 On 06-August-26			Bond Future	7.8717	7.9364	100.6391	100.4457	0
09/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4069.1200	3895.5100	4.0691	3.8955	0
09/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	133.7000	153.5500	0.1337	0.1536	0
09/10/2025	2030 On 05-November-26			Bond Future	7.9233	7.9938	102.4126	102.2154	0
09/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2101.7000	1976.3300	2.1017	1.9763	0
09/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	804.5200	876.3100	0.8045	0.8763	0
09/10/2025	2031 On 06-November-25			Bond Future	112.6508	112.5760	112.6508	112.5760	2,442
09/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2960.8100	2885.9600	2.9608	2.8860	0
09/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2031 On 05-February-26			Bond Future	112.3388	112.2625	112.3388	112.2625	0
09/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	680.7400	623.9200	0.6807	0.6239	0
09/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	101.9600	121.4300	0.1020	0.1214	0
09/10/2025	2031 On 07-May-26			Bond Future	114.4300	114.3522	114.4300	114.3522	0
09/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	696.1500	637.8700	0.6962	0.6379	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	106.1500	125.7100	0.1062	0.1257	0
09/10/2025	2031 On 06-August-26			Bond Future	114.1220	114.0425	114.1220	114.0425	0
09/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	359.8400	299.9600	0.3598	0.3000	0
09/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	47.8300	67.4700	0.0478	0.0675	0
09/10/2025	2031 On 05-November-26			Bond Future	116.1602	116.0790	116.1602	116.0790	0
09/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4670.2200	4588.9700	4.6702	4.5890	0
09/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2032 On 06-November-25			Bond Future	8.3912	8.4426	100.2500	100.0013	131,932
09/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4743.8000	4495.7100	4.7438	4.4957	300
09/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.5700	1.1800	0.0006	0.0012	0
09/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6989.0200	6740.3200	6.9890	6.7403	300
09/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9254.0700	9005.3700	9.2541	9.0054	0
09/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11241.4500	10992.7500	11.2415	10.9928	0
09/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
09/10/2025	2032 On 05-February-26			Bond Future	8.4457	8.4998	102.0755	101.8222	31,020
09/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7653.1800	7402.3000	7.6532	7.4023	0
09/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	8.0800	10.5100	0.0081	0.0105	0
09/10/2025	2032 On 07-May-26			Bond Future	8.5002	8.5573	99.7915	99.5334	0
09/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7160.4400	6914.6800	7.1604	6.9147	0
09/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	72.4500	84.7600	0.0725	0.0848	0
09/10/2025	2032 On 06-August-26			Bond Future	8.5648	8.6252	101.6195	101.3564	0
09/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6699.1600	6460.8800	6.6992	6.4609	0
09/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	197.0900	221.8500	0.1971	0.2219	0
09/10/2025	2032 On 05-November-26			Bond Future	8.6422	8.7062	99.2530	98.9850	0
09/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3455.6100	3283.7300	3.4556	3.2837	0
09/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1313.1900	1409.2600	1.3132	1.4093	0
09/10/2025	2033 On 06-November-25			Bond Future	135.5783	135.5497	135.5783	135.5497	20,246
09/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2438.3100	2409.7100	2.4383	2.4097	0
09/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2033 On 05-February-26			Bond Future	138.0807	138.0514	138.0807	138.0514	0
09/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5200.7300	5171.3700	5.2007	5.1714	0

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09/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2033 On 07-May-26			Bond Future	139.0852	139.0552	139.0852	139.0552	0
09/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3925.1800	3895.1600	3.9252	3.8952	0
09/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2033 On 06-August-26			Bond Future	141.6668	141.6360	141.6668	141.6360	0
09/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7416.8400	7385.9600	7.4168	7.3860	0
09/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2033 On 05-November-26			Bond Future	142.6081	142.5763	142.6081	142.5763	0
09/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5348.0600	5316.3200	5.3481	5.3163	0
09/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2037 On 06-November-25			Bond Future	9.5681	9.6195	95.1033	94.7724	170,747
09/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5760.0700	5431.8500	5.7601	5.4319	300
09/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	3.3100	6.0100	0.0033	0.0060	0
09/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	8644.2600	8313.3700	8.6443	8.3134	300
09/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
09/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12096.5700	11765.6500	12.0966	11.7657	0
09/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14849.4700	14518.5500	14.8495	14.5186	0
09/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
09/10/2025	2037 On 05-February-26			Bond Future	9.6457	9.6991	92.5766	92.2396	25,450
09/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6267.6600	5965.9700	6.2677	5.9660	0
09/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	198.4200	233.7900	0.1984	0.2338	0
09/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	7591.8400	7274.4700	7.5918	7.2745	1,970
09/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	97.0400	116.7300	0.0970	0.1167	0
09/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9202.0800	8874.0900	9.2021	8.8741	0
09/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	39.1300	48.2000	0.0391	0.0482	0
09/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10057.5400	9726.2900	10.0575	9.7263	0
09/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	23.4100	29.2200	0.0234	0.0292	0
09/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10270.4700	9938.5900	10.2705	9.9386	1,030
09/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	20.5200	25.7000	0.0205	0.0257	0
09/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	12680.2600	12344.4000	12.6803	12.3444	0
09/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	3.9700	5.1700	0.0040	0.0052	0
09/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14756.0700	14419.2500	14.7561	14.4193	0
09/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.6800	0.9200	0.0007	0.0009	1,970

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09/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16998.5900	16661.5700	16.9986	16.6616	0
09/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	1,030
09/10/2025	2037 On 07-May-26			Bond Future	9.7288	9.7843	94.2778	93.9344	0
09/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7553.5400	7255.2600	7.5535	7.2553	142
09/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	379.6700	424.8300	0.3797	0.4248	0
09/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9387.0000	9069.2200	9.3870	9.0692	0
09/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	191.0900	216.7500	0.1911	0.2168	0
09/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	14746.3500	14405.9500	14.7464	14.4060	0
09/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	16.2000	19.2400	0.0162	0.0192	142
09/10/2025	2037 On 06-August-26			Bond Future	9.8220	9.8798	91.7448	91.3948	0
09/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3743.2500	3549.3400	3.7433	3.5493	2,541
09/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2551.2000	2707.2300	2.5512	2.7072	0
09/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6246.9600	5985.9000	6.2470	5.9859	0
09/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	1117.3200	1206.2000	1.1173	1.2062	2,541
09/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8912.3100	8609.8700	8.9123	8.6099	0
09/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	499.9700	547.4700	0.5000	0.5475	2,541
09/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10838.9300	10518.4400	10.8389	10.5184	0
09/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	281.0800	310.5300	0.2811	0.3105	0
09/10/2025	2037 On 05-November-26			Bond Future	9.9159	9.9759	93.3608	93.0045	0
09/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2542.5400	2405.7700	2.5425	2.4058	4,490
09/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	5310.1100	5529.7100	5.3101	5.5297	0
09/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4533.5900	4326.6000	4.5336	4.3266	0
09/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2689.9600	2839.3400	2.6900	2.8393	4,490
09/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5891.1100	5649.7100	5.8911	5.6497	0
09/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1827.8900	1942.8600	1.8279	1.9429	0
09/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6698.8200	6440.7200	6.6988	6.4407	0
09/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1471.3000	1569.5700	1.4713	1.5696	4,490
09/10/2025	2038 On 06-November-25			Bond Future	146.8831	146.8517	146.8831	146.8517	2,931
09/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3003.1400	2971.7200	3.0031	2.9717	0
09/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2038 On 05-February-26			Bond Future	147.4232	147.3910	147.4232	147.3910	0
09/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4223.2400	4191.0200	4.2232	4.1910	0
09/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2038 On 07-May-26			Bond Future	150.1676	150.1348	150.1676	150.1348	0

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09/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5637.6300	5604.7700	5.6376	5.6048	0
09/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2038 On 06-August-26			Bond Future	150.7471	150.7133	150.7471	150.7133	0
09/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6027.1400	5993.3400	6.0271	5.9933	0
09/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2038 On 05-November-26			Bond Future	153.4405	153.4058	153.4405	153.4058	0
09/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7130.5200	7095.7900	7.1305	7.0958	0
09/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2040 On 06-November-25			Bond Future	9.9648	10.0213	95.2392	94.8381	48,630
09/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12065.6200	11664.5900	12.0656	11.6646	0
09/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2040 On 05-February-26			Bond Future	10.0479	10.1064	92.4645	92.0560	45,911
09/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3316.2100	3059.4200	3.3162	3.0594	680
09/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1235.5800	1387.3000	1.2356	1.3873	0
09/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5229.6500	4901.3200	5.2297	4.9013	0
09/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	497.6900	577.8700	0.4977	0.5779	8,180
09/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7442.8400	7069.2700	7.4428	7.0693	0
09/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	172.1900	207.1300	0.1722	0.2071	680
09/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	9408.1200	9014.9000	9.4081	9.0149	0
09/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	64.0300	79.3200	0.0640	0.0793	0
09/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11308.5100	10906.2800	11.3085	10.9063	475
09/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	22.9400	29.2200	0.0229	0.0292	0
09/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	18857.8500	18449.3800	18.8579	18.4494	0
09/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0700	0.1100	0.0001	0.0001	475
09/10/2025	2040 On 07-May-26			Bond Future	10.1358	10.1964	94.1635	93.7475	0
09/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5071.1000	4782.5100	5.0711	4.7825	1,460
09/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1303.0800	1430.5600	1.3031	1.4306	0
09/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7080.1200	6740.6100	7.0801	6.7406	0
09/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	651.6100	728.1700	0.6516	0.7282	0
09/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9981.0900	9599.6800	9.9811	9.5997	0
09/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	243.6500	278.3100	0.2437	0.2783	0
09/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10250.7500	9866.7400	10.2508	9.8667	0
09/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	221.9300	253.9900	0.2219	0.2540	1,460
09/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	11923.7800	11527.0400	11.9238	11.5270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	122.2700	141.6000	0.1223	0.1416	0
09/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	12943.5300	12541.3900	12.9435	12.5414	0
09/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	83.6800	97.6100	0.0837	0.0976	1,460
09/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	14583.2000	14174.6600	14.5832	14.1747	0
09/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	41.0300	48.5600	0.0410	0.0486	0
09/10/2025	2040 On 06-August-26			Bond Future	10.2333	10.2963	91.3778	90.9538	0
09/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12238.3200	11847.9500	12.2383	11.8480	0
09/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	294.3800	327.9700	0.2944	0.3280	0
09/10/2025	2040 On 05-November-26			Bond Future	10.3305	10.3958	92.9871	92.5554	0
09/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2967.7200	2796.7000	2.9677	2.7967	2,300
09/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5821.4800	6082.1200	5.8215	6.0821	0
09/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5168.0600	4913.6900	5.1681	4.9137	0
09/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2954.4500	3131.7400	2.9545	3.1317	2,300
09/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6665.3200	6369.9800	6.6653	6.3700	0
09/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	2003.8400	2140.1600	2.0038	2.1402	0
09/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7555.7600	7240.7100	7.5558	7.2407	0
09/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1616.7500	1733.3600	1.6168	1.7334	2,300
09/10/2025	2043 On 06-November-25			Bond Future	114.7681	114.6130	114.7681	114.6130	0
09/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4345.2762	4193.2543	4.3453	4.1933	0
09/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	7.1862	10.2743	0.0072	0.0103	0
09/10/2025	2043 On 05-February-26			Bond Future	114.0695	113.9115	114.0695	113.9115	0
09/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4675.3022	4542.1688	4.6753	4.5422	0
09/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	265.8022	290.6288	0.2658	0.2906	0
09/10/2025	2043 On 07-May-26			Bond Future	116.1929	116.0319	116.1929	116.0319	0
09/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	5077.3382	4951.3979	5.0773	4.9514	0
09/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	584.3982	619.5479	0.5844	0.6195	0
09/10/2025	2043 On 06-August-26			Bond Future	115.4848	115.3204	115.4848	115.3204	0
09/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5411.6069	5286.9867	5.4116	5.2870	0
09/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	806.8469	846.5667	0.8068	0.8466	0
09/10/2025	2043 On 05-November-26			Bond Future	117.5469	117.3793	117.5469	117.3793	0
09/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5752.5125	5628.8485	5.7525	5.6288	0
09/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	1045.6625	1089.5185	1.0457	1.0895	0
09/10/2025	2044 On 06-November-25			Bond Future	10.1541	10.2106	90.8693	90.4483	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
09/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	7647.9900	7227.9900	7.6480	7.2280	11,000
09/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.9500	1.9700	0.0010	0.0020	0
09/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	10794.3500	10373.3400	10.7944	10.3733	0
09/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	11,000
09/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	11580.5700	11159.5500	11.5806	11.1596	0
09/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12295.0000	11873.9800	12.2950	11.8740	0
09/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
09/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	13462.1400	13041.1200	13.4621	13.0411	0
09/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
09/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	13749.4000	13328.3800	13.7494	13.3284	0
09/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
09/10/2025	2044 On 05-February-26			Bond Future	10.2350	10.2933	88.1403	87.7115	6,058
09/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1783.9200	1615.0600	1.7839	1.6151	9,000
09/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3013.8800	3273.7600	3.0139	3.2738	0
09/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5271.1000	4931.9900	5.2711	4.9320	9,000
09/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	570.0200	659.6500	0.5700	0.6597	0
09/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7248.2700	6863.9700	7.2483	6.8640	0
09/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	229.4200	273.8600	0.2294	0.2739	4,500
09/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8426.7600	8025.8800	8.4268	8.0259	0
09/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	128.9600	156.8200	0.1290	0.1568	9,000
09/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	8723.4100	8319.2700	8.7234	8.3193	0
09/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	110.8900	135.4900	0.1109	0.1355	4,500
09/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9081.0000	8673.5500	9.0810	8.6736	0
09/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	93.4100	114.7000	0.0934	0.1147	0
09/10/2025	2044 On 07-May-26			Bond Future	10.3198	10.3801	89.7598	89.3231	0
09/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10088.0700	9690.5800	10.0881	9.6906	0
09/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	279.9800	319.2300	0.2800	0.3192	0
09/10/2025	2044 On 06-August-26			Bond Future	10.4132	10.4757	87.0187	86.5737	0
09/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12975.8600	12563.9200	12.9759	12.5639	0
09/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	286.7700	319.8000	0.2868	0.3198	0
09/10/2025	2044 On 05-November-26			Bond Future	10.5057	10.5703	88.5511	88.0980	0
09/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7458.9500	7137.1800	7.4590	7.1372	0
09/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1880.8500	2012.1700	1.8809	2.0122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	2046 On 06-November-25			Bond Future	125.5916	125.5644	125.5916	125.5644	19,630
09/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	181.5900	154.4300	0.1816	0.1544	0
09/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2046 On 05-February-26			Bond Future	127.9097	127.8818	127.9097	127.8818	0
09/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6259.6600	6231.7900	6.2597	6.2318	0
09/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2046 On 07-May-26			Bond Future	127.9901	127.9617	127.9901	127.9617	0
09/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3040.0900	3011.7300	3.0401	3.0117	0
09/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2046 On 06-August-26			Bond Future	130.3653	130.3362	130.3653	130.3362	0
09/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7985.3000	7956.1800	7.9853	7.9562	0
09/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2046 On 05-November-26			Bond Future	130.3580	130.3281	130.3580	130.3281	0
09/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4878.0300	4848.0600	4.8780	4.8481	0
09/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2050 On 06-November-25			Bond Future	126.9577	126.5135	126.9577	126.5135	16,798
09/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2537.7200	2093.4700	2.5377	2.0935	0
09/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2050 On 05-February-26			Bond Future	126.8817	126.4291	126.8817	126.4291	0
09/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4061.7300	3609.1200	4.0617	3.6091	0
09/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2050 On 07-May-26			Bond Future	129.2438	128.7825	129.2438	128.7825	0
09/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5173.7900	4712.5200	5.1738	4.7125	0
09/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2050 On 06-August-26			Bond Future	129.1826	128.7125	129.1826	128.7125	0
09/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5912.5600	5442.4500	5.9126	5.4425	0
09/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	2050 On 05-November-26			Bond Future	131.4904	131.0116	131.4904	131.0116	0
09/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7650.4100	7171.6000	7.6504	7.1716	0
09/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	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
09/10/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	AL37 On 06-November-25			Index Future	1217.1920		1214.6430	1217.1920	1,214.6430	0
09/10/2025	AL37 On 05-February-26			Index Future	1239.3570		1236.7610	1239.3570	1,236.7610	0
09/10/2025	AL37 On 07-May-26			Index Future	1262.1370		1259.4910	1262.1370	1,259.4910	0
09/10/2025	AL37 On 06-August-26			Index Future	1285.0290		1282.3330	1285.0290	1,282.3330	0
09/10/2025	AL37 On 05-November-26			Index Future	1307.9820		1305.2340	1307.9820	1,305.2340	0
09/10/2025	AL7T On 06-November-25			Index Future	1513.9950		1509.0180	1513.9950	1,509.0180	0
09/10/2025	AL7T On 05-February-26			Index Future	1541.5650		1536.4960	1541.5650	1,536.4960	0
09/10/2025	AL7T On 07-May-26			Index Future	1569.8990		1564.7360	1569.8990	1,564.7360	0
09/10/2025	AL7T On 06-August-26			Index Future	1598.3740		1593.1140	1598.3740	1,593.1140	0
09/10/2025	AL7T On 05-November-26			Index Future	1626.9240		1621.5650	1626.9240	1,621.5650	0
09/10/2025	ALBI On 06-November-25			Index Future	1279.5100		1275.4980	1279.5100	1,275.4980	76
09/10/2025	ALBI On 05-February-26			Index Future	1302.8110		1298.7240	1302.8110	1,298.7240	0
09/10/2025	ALBI On 07-May-26			Index Future	1326.7570		1322.5930	1326.7570	1,322.5930	0
09/10/2025	ALBI On 06-August-26			Index Future	1350.8210		1346.5800	1350.8210	1,346.5800	0
09/10/2025	ALBI On 05-November-26			Index Future	1374.9490		1370.6280	1374.9490	1,370.6280	0
09/10/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C039 On 31-March-39			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
09/10/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
09/10/2025	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
09/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	ES33 On 06-November-25			Bond Future	9.6345	9.6863	89.5991	89.3401	0
09/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10948.9100	10689.9000	10.9489	10.6899	0
09/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES33 On 05-February-26			Bond Future	9.7348	9.7890	91.2529	90.9890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8057.4000	7793.5200	8.0574	7.7935	0
09/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES33 On 07-May-26			Bond Future	9.8341	9.8909	89.1570	88.8881	0
09/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8276.4500	8007.5700	8.2765	8.0076	0
09/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES33 On 06-August-26			Bond Future	9.9447	10.0043	90.8108	90.5368	0
09/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8942.2000	8668.1100	8.9422	8.6681	0
09/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES33 On 05-November-26			Bond Future	10.0714	10.1340	88.6395	88.3603	0
09/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3311.1400	3031.9200	3.3111	3.0319	0
09/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES42 On 06-November-25			Bond Future	10.2759	10.3325	86.4290	86.0333	0
09/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13095.0900	12699.4100	13.0951	12.6994	0
09/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES42 On 05-February-26			Bond Future	10.3618	10.4203	88.0241	87.6211	0
09/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9424.4100	9021.3900	9.4244	9.0214	0
09/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES42 On 07-May-26			Bond Future	10.4503	10.5108	85.3980	84.9874	0
09/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	10756.5900	10345.9500	10.7566	10.3460	0
09/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES42 On 06-August-26			Bond Future	10.5440	10.6067	86.9814	86.5629	0
09/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12507.0700	12088.5400	12.5071	12.0885	0
09/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	ES42 On 05-November-26			Bond Future	10.6450	10.7100	84.2704	83.8441	0
09/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6305.5400	5879.2600	6.3055	5.8793	0
09/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	GOVI On 06-November-25			GOVI	1256.8090	1253.0210	1256.8090	1,253.0210	619
09/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1448090.0000	1410210.0000	144.8090	141.0210	0
09/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	GOVI On 05-February-26			GOVI	1279.6960	1275.8370	1279.6960	1,275.8370	8
09/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1296960.0000	1258370.0000	129.6960	125.8370	0
09/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	GOVI On 07-May-26			GOVI	1303.2170	1299.2860	1303.2170	1,299.2860	42

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1262170.0000	1222860.0000	126.2170	122.2860	0
09/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	GOVI On 06-August-26			GOVI	1326.8540	1322.8500	1326.8540	1,322.8500	0
09/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1378540.0000	1338500.0000	137.8540	133.8500	0
09/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	GOVI On 05-November-26			GOVI	1350.5540	1346.4750	1350.5540	1,346.4750	0
09/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	735540.0000	694750.0000	73.5540	69.4750	0
09/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/10/2025	I258 On 06-November-25			Bond Future	115.9264	115.5331	115.9264	115.5331	0
09/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3689.5298	3355.0887	3.6895	3.3551	0
09/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	153.1598	211.9787	0.1532	0.2120	0
09/10/2025	I258 On 05-February-26			Bond Future	115.2493	114.8487	115.2493	114.8487	0
09/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4612.8109	4331.7063	4.6128	4.3317	0
09/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	1013.4709	1132.9863	1.0135	1.1330	0
09/10/2025	I258 On 07-May-26			Bond Future	117.3947	116.9865	117.3947	116.9865	0
09/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5413.1709	5143.9762	5.4132	5.1440	0
09/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1748.4809	1887.4662	1.7485	1.8875	0
09/10/2025	I258 On 06-August-26			Bond Future	116.7088	116.2928	116.7088	116.2928	0
09/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	6080.1692	5812.9456	6.0802	5.8129	0
09/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	2321.4192	2470.1756	2.3214	2.4702	0
09/10/2025	I258 On 05-November-26			Bond Future	118.7927	118.3691	118.7927	118.3691	0
09/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6717.5335	6450.4022	6.7175	6.4504	0
09/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2874.7935	3031.3322	2.8748	3.0313	0
09/10/2025	IGOV On 06-November-25			Index Future	401.6220	401.3120	401.6220	401.3120	762
09/10/2025	IGOV On 05-February-26			Index Future	409.0350	408.7190	409.0350	408.7190	0
09/10/2025	IGOV On 07-May-26			Index Future	416.6500	416.3280	416.6500	416.3280	0
09/10/2025	IGOV On 06-August-26			Index Future	424.3030	423.9730	424.3030	423.9730	0
09/10/2025	IGOV On 05-November-26			Index Future	431.9750	431.6390	431.9750	431.6390	0
09/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/10/2025	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
09/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/10/2025	R033 On 06-November-25			Bond Future	8.5675	8.6189	108.8562	108.5661	28,018
09/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9400.7800	9110.6800	9.4008	9.1107	0
09/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R033 On 05-February-26			Bond Future	8.6266	8.6806	110.8386	110.5430	0
09/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9631.4700	9336.8800	9.6315	9.3369	0
09/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	2.6400	3.6100	0.0026	0.0036	0
09/10/2025	R033 On 07-May-26			Bond Future	8.6861	8.7428	107.8321	107.5311	0
09/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	8612.5600	8323.5900	8.6126	8.3236	0
09/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	68.6600	80.7700	0.0687	0.0808	0
09/10/2025	R033 On 06-August-26			Bond Future	8.7548	8.8145	109.8072	109.5003	0
09/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	7610.1100	7334.6800	7.6101	7.3347	0
09/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	257.2300	288.6300	0.2572	0.2886	0
09/10/2025	R033 On 05-November-26			Bond Future	8.8351	8.8980	106.7026	106.3900	0
09/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	3831.5400	3629.3400	3.8315	3.6293	0
09/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1405.8200	1516.2300	1.4058	1.5162	0
09/10/2025	R035 On 06-November-25			Bond Future	9.0462	9.0976	100.6801	100.3641	97,300
09/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4342.9100	4036.2900	4.3429	4.0363	250
09/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	14.3500	23.7000	0.0144	0.0237	0
09/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5141.2100	4828.7500	5.1412	4.8288	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
09/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	4.4100	7.9200	0.0044	0.0079	0
09/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6106.8400	5791.7500	6.1068	5.7918	300
09/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.8700	1.7500	0.0009	0.0018	0
09/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	6501.6000	6186.1000	6.5016	6.1861	0
09/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.4200	0.8900	0.0004	0.0009	250
09/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7340.6300	7024.7700	7.3406	7.0248	0
09/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0800	0.1900	0.0001	0.0002	50
09/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7949.6700	7633.7400	7.9497	7.6337	2,000
09/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
09/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8114.8600	7798.9100	8.1149	7.7989	2,000
09/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
09/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	8444.0100	8128.0500	8.4440	8.1281	0
09/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	250
09/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8880.4200	8564.4600	8.8804	8.5645	300
09/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
09/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	9422.0100	9106.0400	9.4220	9.1060	0
09/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
09/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10809.9100	10493.9400	10.8099	10.4939	2,000
09/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10862.7100	10546.7400	10.8627	10.5467	250
09/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11126.0900	10810.1200	11.1261	10.8101	0
09/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12169.1300	11853.1600	12.1691	11.8532	0
09/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13348.1700	13032.2000	13.3482	13.0322	0
09/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
09/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	13449.6700	13133.7000	13.4497	13.1337	0
09/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
09/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	14555.5900	14239.6200	14.5556	14.2396	0
09/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
09/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15935.3800	15619.4100	15.9354	15.6194	0
09/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
09/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16130.0000	15814.0300	16.1300	15.8140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
09/10/2025	R035 On 05-February-26			Bond Future	9.1177	9.1713	102.5136	102.1917	41,250
09/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1171.0300	1062.3200	1.1710	1.0623	16,000
09/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2798.4500	3011.6600	2.7985	3.0117	0
09/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2212.4600	2038.1400	2.2125	2.0381	0
09/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1420.5100	1568.1100	1.4205	1.5681	16,000
09/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6216.6500	5922.7700	6.2167	5.9228	250
09/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	144.6800	172.7200	0.1447	0.1727	0
09/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	7612.2500	7304.3200	7.6123	7.3043	2,000
09/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	62.5000	76.4900	0.0625	0.0765	0
09/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8813.0600	8498.4000	8.8131	8.4984	0
09/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	29.0900	36.3500	0.0291	0.0364	250
09/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	9438.1900	9121.3200	9.4382	9.1213	0
09/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	19.1100	24.1600	0.0191	0.0242	0
09/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10215.6500	9896.8500	10.2157	9.8969	2,000
09/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	11.0700	14.1900	0.0111	0.0142	0
09/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	10525.0500	10205.6800	10.5251	10.2057	0
09/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	8.8500	11.4000	0.0089	0.0114	0
09/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	11395.7600	11075.2700	11.3958	11.0753	0
09/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	4.5900	6.0200	0.0046	0.0060	250
09/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	17572.7000	17250.7800	17.5727	17.2508	0
09/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	2,000
09/10/2025	R035 On 07-May-26			Bond Future	9.1847	9.2406	99.8944	99.5666	0
09/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3863.1800	3646.8500	3.8632	3.6469	250
09/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1233.6300	1345.1600	1.2336	1.3452	0
09/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3937.3000	3718.5600	3.9373	3.7186	200
09/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	1194.3600	1303.4800	1.1944	1.3035	0
09/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4125.9900	3901.3100	4.1260	3.9013	350
09/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	1100.3500	1203.5300	1.1004	1.2035	0
09/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5927.6200	5659.0400	5.9276	5.6590	0
09/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	515.6100	574.8900	0.5156	0.5749	250
09/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6017.2400	5746.9500	6.0172	5.7470	0
09/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	496.1600	553.7300	0.4962	0.5537	200
09/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6243.2700	5968.8600	6.2433	5.9689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	450.2600	503.7100	0.4503	0.5037	350
09/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8280.5300	7979.5300	8.2805	7.9795	0
09/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	191.8100	218.6700	0.1918	0.2187	250
09/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8377.6100	8075.6900	8.3776	8.0757	0
09/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	183.9600	209.9000	0.1840	0.2099	200
09/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	8620.7400	8316.6400	8.6207	8.3166	0
09/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	165.4600	189.2200	0.1655	0.1892	350
09/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9353.7300	9043.9600	9.3537	9.0440	0
09/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	119.5900	137.6800	0.1196	0.1377	0
09/10/2025	R035 On 06-August-26			Bond Future	9.2609	9.3193	101.7245	101.3904	0
09/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2569.8400	2419.4900	2.5698	2.4195	200
09/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	3324.0500	3507.8100	3.3241	3.5078	0
09/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2786.8600	2627.1900	2.7869	2.6272	250
09/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	3021.5500	3195.9900	3.0216	3.1960	0
09/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3968.2600	3765.2300	3.9683	3.7652	0
09/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1880.8400	2011.9200	1.8808	2.0119	200
09/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4266.0800	4053.7100	4.2661	4.0537	0
09/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1678.5700	1800.3100	1.6786	1.8003	250
09/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5788.3700	5537.0200	5.7884	5.5370	0
09/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	965.4400	1048.2000	0.9654	1.0482	200
09/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6153.4400	5894.6000	6.1534	5.8946	0
09/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	849.0400	924.3100	0.8490	0.9243	250
09/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9875.9700	9568.6300	9.8760	9.5686	0
09/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	232.2100	258.9800	0.2322	0.2590	0
09/10/2025	R035 On 05-November-26			Bond Future	9.3495	9.4106	99.0176	98.6773	0
09/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5315.1300	5084.1900	5.3151	5.0842	0
09/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1605.9800	1715.3600	1.6060	1.7154	0
09/10/2025	R038 On 06-November-25			Bond Future	9.6345	9.6809	110.0929	109.7413	6,698
09/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	9565.5400	9214.0400	9.5655	9.2140	1,770
09/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
09/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11273.4200	10921.8800	11.2734	10.9219	0
09/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17985.8500	17634.3100	17.9859	17.6343	0
09/10/2025	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
09/10/2025	R038 On 05-February-26			Bond Future	9.7169	9.7651	112.0977	111.7397	0
09/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	11833.5300	11480.5900	11.8335	11.4806	0
09/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	21.1300	26.2100	0.0211	0.0262	0
09/10/2025	R038 On 07-May-26			Bond Future	9.8004	9.8505	108.6730	108.3084	0
09/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11005.3600	10664.4800	11.0054	10.6645	0
09/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	181.5500	205.3400	0.1816	0.2053	0
09/10/2025	R038 On 06-August-26			Bond Future	9.8917	9.9439	110.6634	110.2917	0
09/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	12609.5500	12267.8800	12.6096	12.2679	0
09/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	303.1000	333.0700	0.3031	0.3331	0
09/10/2025	R038 On 05-November-26			Bond Future	9.9913	10.0456	107.1325	106.7539	0
09/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6819.2600	6557.2800	6.8193	6.5573	0
09/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1892.7300	2009.2600	1.8927	2.0093	0
09/10/2025	R053 On 06-November-25			Bond Future	9.9916	10.0580	116.5320	115.8353	28,343
09/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	16317.7600	15621.0000	16.3178	15.6210	0
09/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R053 On 05-February-26			Bond Future	10.0636	10.1322	118.6542	117.9445	20,000
09/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	13414.9100	12732.2100	13.4149	12.7322	0
09/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	94.5100	121.4900	0.0945	0.1215	0
09/10/2025	R053 On 07-May-26			Bond Future	10.1357	10.2065	114.9729	114.2502	10,000
09/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	14473.1100	13800.9600	14.4731	13.8010	0
09/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	275.3700	325.9700	0.2754	0.3260	0
09/10/2025	R053 On 06-August-26			Bond Future	10.2131	10.2863	117.0786	116.3423	0
09/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18302.5400	17614.3500	18.3025	17.6144	0
09/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	335.2700	383.3800	0.3353	0.3834	0
09/10/2025	R053 On 05-November-26			Bond Future	10.2957	10.3713	113.2827	112.5330	0
09/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10750.0600	10198.2000	10.7501	10.1982	0
09/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	2243.0800	2440.8900	2.2431	2.4409	0
09/10/2025	R186 On 06-November-25			Bond Future	7.4728	7.4731	107.2522	107.2518	71,128
09/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	701.3100	700.9400	0.7013	0.7009	0
09/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R186 On 05-February-26			Bond Future	7.5048	7.5054	103.9016	103.9012	0
09/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	770.5400	770.1000	0.7705	0.7701	0
09/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.2800	1.3300	0.0013	0.0013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	R186 On 07-May-26			Bond Future	7.5418	7.5428	105.8110	105.8104	0
09/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	686.9700	686.4700	0.6870	0.6865	0
09/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	5.9200	6.0200	0.0059	0.0060	0
09/10/2025	R186 On 06-August-26			Bond Future	7.6309	7.6333	102.4443	102.4434	0
09/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	354.3100	353.6600	0.3543	0.3537	0
09/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	19.3300	19.5400	0.0193	0.0195	0
09/10/2025	R186 On 05-November-26			Bond Future	8.5443	8.5544	104.2494	104.2483	0
09/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	30.8000	30.4500	0.0308	0.0305	0
09/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	80.0400	80.8500	0.0800	0.0809	0
09/10/2025	R202 On 06-November-25			Bond Future	283.3645	283.3046	283.3645	283.3046	1,033
09/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7724.5400	7664.5800	7.7245	7.6646	0
09/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R202 On 05-February-26			Bond Future	283.2431	283.1817	283.2431	283.1817	0
09/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5423.1100	5361.7000	5.4231	5.3617	0
09/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R202 On 07-May-26			Bond Future	288.5162	288.4534	288.5162	288.4534	0
09/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10966.2200	10903.4200	10.9662	10.9034	0
09/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R202 On 06-August-26			Bond Future	288.4318	288.3674	288.4318	288.3674	0
09/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9571.8300	9507.3600	9.5718	9.5074	0
09/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R202 On 05-November-26			Bond Future	293.5857	293.5193	293.5857	293.5193	0
09/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13125.6500	13059.2500	13.1257	13.0593	0
09/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R209 On 06-November-25			Bond Future	9.2955	9.3468	80.6984	80.4074	35,545
09/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10269.1200	9978.1300	10.2691	9.9781	0
09/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R209 On 05-February-26			Bond Future	9.3642	9.4174	82.1679	81.8715	0
09/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8185.5300	7896.2400	8.1855	7.8962	0
09/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	29.4700	36.5500	0.0295	0.0366	0
09/10/2025	R209 On 07-May-26			Bond Future	9.4333	9.4885	80.5265	80.2246	0
09/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8494.9100	8212.4700	8.4949	8.2125	0
09/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	138.2900	157.7100	0.1383	0.1577	0

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09/10/2025	R209 On 06-August-26			Bond Future	9.5098	9.5671	82.0016	81.6940	0
09/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9564.2000	9281.2500	9.5642	9.2813	0
09/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	229.0800	253.7200	0.2291	0.2537	0
09/10/2025	R209 On 05-November-26			Bond Future	9.5941	9.6537	80.2975	79.9842	0
09/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5210.3600	4994.8500	5.2104	4.9949	0
09/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1499.9600	1597.7300	1.5000	1.5977	0
09/10/2025	R210 On 06-November-25			Bond Future	253.7665	253.7159	253.7665	253.7159	1,203
09/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1626.4800	1575.9100	1.6265	1.5759	0
09/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R210 On 05-February-26			Bond Future	258.4503	258.3985	258.4503	258.3985	0
09/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5350.2600	5298.4700	5.3503	5.2985	0
09/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R210 On 07-May-26			Bond Future	259.7740	259.7211	259.7740	259.7211	0
09/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4374.0400	4321.0800	4.3740	4.3211	0
09/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R210 On 06-August-26			Bond Future	264.5955	264.5409	264.5955	264.5409	0
09/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4755.5200	4700.9200	4.7555	4.7009	0
09/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R210 On 05-November-26			Bond Future	265.7820	265.7259	265.7820	265.7259	0
09/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12452.0300	12395.9100	12.4520	12.3959	0
09/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R213 On 06-November-25			Bond Future	8.0737	8.1200	96.8186	96.6277	84,123
09/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7749.0100	7558.0600	7.7490	7.5581	0
09/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R213 On 05-February-26			Bond Future	8.1197	8.1689	98.5817	98.3872	18
09/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6715.3300	6521.9300	6.7153	6.5219	0
09/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	3.8000	4.9500	0.0038	0.0050	0
09/10/2025	R213 On 07-May-26			Bond Future	8.1592	8.2114	96.8417	96.6436	0
09/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6043.9600	5853.7200	6.0440	5.8537	0
09/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	46.9800	54.9100	0.0470	0.0549	0
09/10/2025	R213 On 06-August-26			Bond Future	8.2090	8.2647	98.6162	98.4141	0
09/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5353.8000	5170.6300	5.3538	5.1706	0
09/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	153.7800	172.6700	0.1538	0.1727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	R213 On 05-November-26			Bond Future	8.2782	8.3378	96.8059	96.6000	0
09/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2698.0900	2568.0600	2.6981	2.5681	0
09/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	1081.5800	1157.4500	1.0816	1.1575	0
09/10/2025	R214 On 06-November-25			Bond Future	9.9434	9.9998	74.4889	74.1387	37,101
09/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	9556.5500	9206.3700	9.5566	9.2064	0
09/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2025	R214 On 05-February-26			Bond Future	10.0217	10.0799	75.8454	75.4887	0
09/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7164.5200	6828.8700	7.1645	6.8289	0
09/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	94.2700	115.2600	0.0943	0.1153	0
09/10/2025	R214 On 07-May-26			Bond Future	10.0961	10.1562	73.9412	73.5779	0
09/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8237.5200	7907.9100	8.2375	7.9079	0
09/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	239.8000	273.4400	0.2398	0.2734	0
09/10/2025	R214 On 06-August-26			Bond Future	10.1775	10.2396	75.2958	74.9257	0
09/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9987.9800	9652.8000	9.9880	9.6528	0
09/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	317.9700	352.9100	0.3180	0.3529	0
09/10/2025	R214 On 05-November-26			Bond Future	10.2669	10.3312	73.3273	72.9505	0
09/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5736.9000	5479.4300	5.7369	5.4794	0
09/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1760.7100	1880.0600	1.7607	1.8801	0
09/10/2025	R248 On 06-November-25			Bond Future	10.1186	10.1750	89.6854	89.2404	122,324
09/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	11443.1400	10998.2100	11.4431	10.9982	0
09/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
09/10/2025	R248 On 05-February-26			Bond Future	10.1976	10.2559	91.3186	90.8654	143,775
09/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	729.4100	647.7400	0.7294	0.6477	1,400
09/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	6466.7600	6838.2400	6.4668	6.8382	0
09/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1758.5700	1587.7200	1.7586	1.5877	1,400
09/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	3323.9900	3606.2900	3.3240	3.6063	0
09/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3556.2200	3274.3200	3.5562	3.2743	0
09/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	1395.7500	1567.0000	1.3958	1.5670	1,400
09/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9124.2600	8696.6700	9.1243	8.6967	0
09/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	113.2100	138.7700	0.1132	0.1388	0
09/10/2025	R248 On 07-May-26			Bond Future	10.2725	10.3327	88.5571	88.0955	260
09/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10375.5000	9956.2200	10.3755	9.9562	0
09/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	298.7300	341.0000	0.2987	0.3410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2025	R248 On 06-August-26			Bond Future	10.3541	10.4163	90.1793	89.7091	0
09/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	13618.3600	13182.0100	13.6184	13.1820	0
09/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	288.2400	322.1400	0.2882	0.3221	0
09/10/2025	R248 On 05-November-26			Bond Future	10.4429	10.5072	87.3319	86.8532	0
09/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7975.2300	7629.9600	7.9752	7.6300	0
09/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1868.0600	2001.5800	1.8681	2.0016	0
09/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0