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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's	MTM Price	Previous Day's	Open Interest
						Closing MTM		Closing Price	
10/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	2029 On 06-November-25			Bond Future	139.7900	139.7900	139.7900	139.7900	0
10/11/2025	2029 On 05-February-26			Bond Future	144.7001	144.6234	144.7001	144.6234	1,833
10/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4590.0800	4513.4400	4.5901	4.5134	0
10/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2029 On 07-May-26			Bond Future	145.9220	145.8440	145.9220	145.8440	2,542
10/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4102.0100	4023.9600	4.1020	4.0240	0
10/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2029 On 06-August-26			Bond Future	148.6061	148.5262	148.6061	148.5262	0
10/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4506.0700	4426.2000	4.5061	4.4262	0
10/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2029 On 05-November-26			Bond Future	149.7662	149.6846	149.7662	149.6846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2206.2300	2124.6200	2.2062	2.1246	0
10/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2029 On 04-February-27			Bond Future	152.3806	152.2972	152.3806	152.2972	0
10/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2660.5500	2577.2400	2.6606	2.5772	0
10/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2030 On 06-November-25			Bond Future	9.5400	9.5400	96.9671	96.9671	0
10/11/2025	2030 On 05-February-26			Bond Future	7.6994	7.7372	101.2294	101.1012	164,285
10/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5855.1600	5728.4700	5.8552	5.7285	0
10/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	4.6000	6.1700	0.0046	0.0062	0
10/11/2025	2030 On 07-May-26			Bond Future	7.7266	7.7675	103.0830	102.9523	5,220
10/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	167.1300	150.4700	0.1671	0.1505	1,000
10/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1837.3500	1951.3300	1.8374	1.9513	0
10/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	798.0700	744.9900	0.7981	0.7450	1,000
10/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	851.3100	928.8700	0.8513	0.9289	0
10/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1226.1500	1157.5100	1.2262	1.1575	0
10/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	609.5900	671.5900	0.6096	0.6716	1,000
10/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5216.6300	5095.0800	5.2166	5.0951	0
10/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	61.1600	70.2500	0.0612	0.0703	0
10/11/2025	2030 On 06-August-26			Bond Future	7.7697	7.8141	100.9447	100.8114	338
10/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	251.6300	227.6100	0.2516	0.2276	1,000
10/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1949.5600	2058.8000	1.9496	2.0588	0
10/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	890.3900	833.8400	0.8904	0.8338	1,000
10/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1069.8400	1146.5500	1.0698	1.1466	0
10/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1570.2200	1493.2300	1.5702	1.4932	0
10/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	703.2100	759.4800	0.7032	0.7595	1,000
10/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4419.5000	4303.5800	4.4195	4.3036	0
10/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	178.5200	195.8600	0.1785	0.1959	0
10/11/2025	2030 On 05-November-26			Bond Future	7.8150	7.8634	102.7166	102.5807	0
10/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2242.0700	2153.3400	2.2421	2.1533	0
10/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	640.8600	688.0100	0.6409	0.6880	0
10/11/2025	2030 On 04-February-27			Bond Future	7.8919	7.9450	100.4771	100.3385	0
10/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1027.9500	966.6400	1.0280	0.9666	0
10/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1215.8700	1293.1300	1.2159	1.2931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2031 On 06-November-25			Bond Future	109.6900	109.6900	109.6900	109.6900	0
10/11/2025	2031 On 05-February-26			Bond Future	112.1974	112.3677	112.1974	112.3677	1,013
10/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	695.3800	818.1900	0.6954	0.8182	0
10/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	258.0000	210.4900	0.2580	0.2105	0
10/11/2025	2031 On 07-May-26			Bond Future	114.2787	114.4522	114.2787	114.4522	736
10/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	857.4500	972.5900	0.8575	0.9726	0
10/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	418.7200	360.3600	0.4187	0.3604	0
10/11/2025	2031 On 06-August-26			Bond Future	113.9517	114.1282	113.9517	114.1282	680
10/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	806.2700	907.8600	0.8063	0.9079	0
10/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	664.5500	589.6800	0.6646	0.5897	0
10/11/2025	2031 On 05-November-26			Bond Future	115.9789	116.1583	115.9789	116.1583	0
10/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4496.8000	4674.5400	4.4968	4.6745	0
10/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	7.8700	6.2700	0.0079	0.0063	0
10/11/2025	2031 On 04-February-27			Bond Future	115.5398	116.1583	115.5398	116.1583	0
10/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	590.3900	867.8500	0.5904	0.8679	0
10/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	1230.6300	889.5800	1.2306	0.8896	0
10/11/2025	2032 On 06-November-25			Bond Future	10.4200	10.4200	90.9959	90.9959	0
10/11/2025	2032 On 05-February-26			Bond Future	8.2844	8.3323	102.8353	102.6087	123,108
10/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8415.5400	8192.8500	8.4155	8.1929	0
10/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	10.7100	14.5900	0.0107	0.0146	0
10/11/2025	2032 On 07-May-26			Bond Future	8.3316	8.3821	100.5584	100.3277	38,369
10/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7952.9700	7738.0800	7.9530	7.7381	0
10/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	98.0900	113.9100	0.0981	0.1139	0
10/11/2025	2032 On 06-August-26			Bond Future	8.3905	8.4440	102.3833	102.1482	0
10/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7459.3200	7247.8700	7.4593	7.2479	0
10/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	193.4300	217.1200	0.1934	0.2171	0
10/11/2025	2032 On 05-November-26			Bond Future	8.4594	8.5161	100.0232	99.7836	0
10/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3743.5400	3575.6300	3.7435	3.5756	0
10/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	830.9100	902.5600	0.8309	0.9026	0
10/11/2025	2032 On 04-February-27			Bond Future	8.5513	8.6115	101.7426	101.4986	0
10/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1711.8600	1602.3500	1.7119	1.6024	0
10/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	2001.8400	2136.3700	2.0018	2.1364	0
10/11/2025	2033 On 06-November-25			Bond Future	133.1400	133.1400	133.1400	133.1400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2033 On 05-February-26			Bond Future	138.2202	138.1427	138.2202	138.1427	2,694
10/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5340.1500	5262.6900	5.3402	5.2627	0
10/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2033 On 07-May-26			Bond Future	139.2196	139.1407	139.2196	139.1407	11,412
10/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	4059.5500	3980.6600	4.0596	3.9807	0
10/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2033 On 06-August-26			Bond Future	141.7803	141.6997	141.7803	141.6997	0
10/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7530.3300	7449.6700	7.5303	7.4497	0
10/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2033 On 05-November-26			Bond Future	142.7153	142.6329	142.7153	142.6329	0
10/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5455.3000	5372.8700	5.4553	5.3729	0
10/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2033 On 04-February-27			Bond Future	145.2066	145.1646	145.2066	145.1646	0
10/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	2496.6000	2454.6100	2.4966	2.4546	0
10/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2037 On 06-November-25			Bond Future	11.6300	11.6300	83.0067	83.0067	0
10/11/2025	2037 On 05-February-26			Bond Future	9.2601	9.3386	95.0620	94.5486	115,716
10/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3013.4800	2651.4700	3.0135	2.6515	0
10/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	501.1500	652.5200	0.5012	0.6525	11,500
10/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5475.1100	5025.8100	5.4751	5.0258	0
10/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	174.5400	238.6200	0.1745	0.2386	11,500
10/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	8603.5500	8111.6700	8.6036	8.1117	0
10/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	48.9400	70.4400	0.0489	0.0704	0
10/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10008.3100	9508.1100	10.0083	9.5081	1,970
10/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	28.1400	41.3200	0.0281	0.0413	0
10/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11663.3000	11157.4100	11.6633	11.1574	0
10/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	14.9800	22.4700	0.0150	0.0225	0
10/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	12528.5700	12020.0600	12.5286	12.0201	0
10/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	9.0700	13.9400	0.0091	0.0139	0
10/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12743.1400	12234.0500	12.7431	12.2341	1,030
10/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	7.8200	12.1100	0.0078	0.0121	0
10/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	15162.9100	14650.4000	15.1629	14.6504	0
10/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	1.2500	2.1200	0.0013	0.0021	0
10/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	17240.9600	16727.7500	17.2410	16.7278	0

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10/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.2000	0.3700	0.0002	0.0004	1,970
10/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	19483.9100	18970.5500	19.4839	18.9706	0
10/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	1,030
10/11/2025	2037 On 07-May-26			Bond Future	9.3293	9.4109	96.8026	96.2798	87,488
10/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	878.3600	736.7800	0.8784	0.7368	1,500
10/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3030.5800	3411.7800	3.0306	3.4118	0
10/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2558.1500	2276.3900	2.5582	2.2764	1,500
10/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1531.5000	1772.5200	1.5315	1.7725	0
10/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5249.5400	4856.7500	5.2495	4.8568	0
10/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	699.8900	829.8800	0.6999	0.8299	1,500
10/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9917.9400	9442.4000	9.9179	9.4424	142
10/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	219.2800	266.5200	0.2193	0.2665	0
10/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11853.8200	11361.5300	11.8538	11.3615	0
10/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	133.1200	163.6100	0.1331	0.1636	0
10/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	17266.1900	16747.1900	17.2662	16.7472	0
10/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	11.2500	15.0300	0.0113	0.0150	142
10/11/2025	2037 On 06-August-26			Bond Future	9.4091	9.4940	94.2996	93.7671	2,539
10/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4881.6200	4512.5300	4.8816	4.5125	2,541
10/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1134.7400	1298.2000	1.1347	1.2982	0
10/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	8237.5200	7790.9900	8.2375	7.7910	0
10/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	553.0500	639.0700	0.5531	0.6391	2,541
10/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	11271.9100	10790.1500	11.2719	10.7902	0
10/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	304.7400	355.5300	0.3047	0.3555	2,541
10/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	13292.9600	12793.0400	13.2930	12.7930	0
10/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	180.2800	212.9100	0.1803	0.2129	0
10/11/2025	2037 On 05-November-26			Bond Future	9.4881	9.5762	95.9544	95.4123	0
10/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2591.8100	2341.9700	2.5918	2.3420	4,490
10/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2765.8200	3058.1200	2.7658	3.0581	0
10/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	5804.6700	5426.2900	5.8047	5.4263	0
10/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1367.4800	1531.2400	1.3675	1.5312	4,490
10/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	7632.7400	7212.6100	7.6327	7.2126	0
10/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	975.9600	1097.9700	0.9760	1.0980	0
10/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	8636.6700	8198.6200	8.6367	8.1986	0
10/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	815.5900	919.6800	0.8156	0.9197	4,490

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10/11/2025	2037 On 04-February-27			Bond Future	9.5831	9.6748	93.3474	92.7956	0
10/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	2826.4800	2572.3100	2.8265	2.5723	0
10/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	3269.2200	3566.9200	3.2692	3.5669	0
10/11/2025	2038 On 06-November-25			Bond Future	143.8800	143.8800	143.8800	143.8800	0
10/11/2025	2038 On 05-February-26			Bond Future	147.7084	147.8755	147.7084	147.8755	2,762
10/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4508.4200	4675.5200	4.5084	4.6755	0
10/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2038 On 07-May-26			Bond Future	150.4487	150.6187	150.4487	150.6187	440
10/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5918.6700	6088.6500	5.9187	6.0887	0
10/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2038 On 06-August-26			Bond Future	151.0108	151.1837	151.0108	151.1837	0
10/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6290.7900	6463.6600	6.2908	6.4637	0
10/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2038 On 05-November-26			Bond Future	153.6983	153.8737	153.6983	153.8737	0
10/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7388.2700	7563.7400	7.3883	7.5637	0
10/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2038 On 04-February-27			Bond Future	154.1452	154.3246	154.1452	154.3246	0
10/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	315.2400	494.6400	0.3152	0.4946	0
10/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2040 On 06-November-25			Bond Future	11.8400	11.8400	83.1735	83.1735	0
10/11/2025	2040 On 05-February-26			Bond Future	9.6197	9.7343	95.5349	94.6990	76,027
10/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2155.2800	1671.3600	2.1553	1.6714	14,000
10/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	844.5400	1196.5300	0.8445	1.1965	0
10/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	4686.6200	4000.9200	4.6866	4.0009	0
10/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	285.2300	435.4400	0.2852	0.4354	14,000
10/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	5369.2000	4653.0900	5.3692	4.6531	680
10/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	218.1700	337.9700	0.2182	0.3380	0
10/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	7888.5200	7105.4700	7.8885	7.1055	0
10/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	86.1600	139.0200	0.0862	0.1390	8,180
10/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	10375.2900	9562.6200	10.3753	9.5626	0
10/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	34.2400	57.4800	0.0342	0.0575	680
10/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	12431.0900	11607.1600	12.4311	11.6072	0
10/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	16.6000	28.5800	0.0166	0.0286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	14363.6500	13533.7100	14.3637	13.5337	475
10/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	7.6800	13.6500	0.0077	0.0137	0
10/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	21928.2000	21092.3100	21.9282	21.0923	0
10/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	475
10/11/2025	2040 On 07-May-26			Bond Future	9.6933	9.8119	97.2842	96.4329	0
10/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	7391.3300	6686.0200	7.3913	6.6860	1,460
10/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	502.7000	648.6000	0.5027	0.6486	0
10/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	9838.2500	9076.1900	9.8383	9.0762	0
10/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	289.1300	378.2800	0.2891	0.3783	0
10/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	13007.1700	12204.3500	13.0072	12.2044	0
10/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	149.1200	197.5100	0.1491	0.1975	0
10/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	13290.3600	12485.0400	13.2904	12.4850	0
10/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	140.9300	186.8200	0.1409	0.1868	1,460
10/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	14998.5400	14174.8800	14.9985	14.1749	0
10/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	76.4200	103.9700	0.0764	0.1040	0
10/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	16031.0600	15199.3400	16.0311	15.1993	0
10/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	50.6000	70.0900	0.0506	0.0701	1,460
10/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	17687.7500	16847.2100	17.6878	16.8472	0
10/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	24.9700	35.6400	0.0250	0.0356	0
10/11/2025	2040 On 06-August-26			Bond Future	9.7767	9.8997	94.5392	93.6723	7,265
10/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	15281.9300	14461.0700	15.2819	14.4611	0
10/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	176.5400	222.6200	0.1765	0.2226	0
10/11/2025	2040 On 05-November-26			Bond Future	9.8587	9.9860	96.1981	95.3156	0
10/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3161.9500	2725.9700	3.1620	2.7260	2,300
10/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2804.7000	3251.1500	2.8047	3.2512	0
10/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	6804.3500	6168.6000	6.8044	6.1686	0
10/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1379.7300	1626.4100	1.3797	1.6264	2,300
10/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	8859.2800	8159.2900	8.8593	8.1593	0
10/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	986.7900	1169.2300	0.9868	1.1692	0
10/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	9976.0100	9248.7800	9.9760	9.2488	0
10/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	825.9900	981.1900	0.8260	0.9812	2,300
10/11/2025	2040 On 04-February-27			Bond Future	9.9551	10.0872	93.3445	92.4466	0
10/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	3303.1600	2878.1200	3.3032	2.8781	0
10/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3475.0900	3947.9500	3.4751	3.9480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2043 On 06-November-25			Bond Future	110.4300	110.4300	110.4300	110.4300	0
10/11/2025	2043 On 05-February-26			Bond Future	114.2135	114.2252	114.2135	114.2252	0
10/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4601.8186	4597.0562	4.6018	4.5971	0
10/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	48.3686	31.8362	0.0484	0.0318	0
10/11/2025	2043 On 07-May-26			Bond Future	116.3322	116.3442	116.3322	116.3442	0
10/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4880.7223	4828.0187	4.8807	4.8280	0
10/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	248.5323	183.8587	0.2485	0.1839	0
10/11/2025	2043 On 06-August-26			Bond Future	115.6105	115.6226	115.6105	115.6226	0
10/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5190.5956	5095.4687	5.1906	5.0955	0
10/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	460.0756	352.8987	0.4601	0.3529	0
10/11/2025	2043 On 05-November-26			Bond Future	117.6669	117.6788	117.6669	117.6788	0
10/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5495.5558	5360.9479	5.4956	5.3609	0
10/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	668.6658	522.1379	0.6687	0.5221	0
10/11/2025	2043 On 04-February-27			Bond Future	116.8185	116.8312	116.8185	116.8312	0
10/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2311.2076	2326.0222	2.3112	2.3260	0
10/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3122.7576	3124.8122	3.1228	3.1248	0
10/11/2025	2044 On 06-November-25			Bond Future	11.8800	11.8800	79.2888	79.2888	0
10/11/2025	2044 On 05-February-26			Bond Future	9.8648	9.9688	90.9376	90.1377	61,068
10/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	2401.5200	1921.8500	2.4015	1.9219	9,000
10/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	834.1100	1154.3600	0.8341	1.1544	0
10/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	7612.1500	6874.0200	7.6122	6.8740	9,000
10/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	113.7000	175.4900	0.1137	0.1755	0
10/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	9867.7800	9098.4700	9.8678	9.0985	0
10/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	51.5600	82.1700	0.0516	0.0822	4,500
10/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	11128.5600	10349.3300	11.1286	10.3493	0
10/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	33.3900	54.0800	0.0334	0.0541	9,000
10/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	11439.9300	10658.8100	11.4399	10.6588	0
10/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	30.0400	48.8400	0.0300	0.0488	4,500
10/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	11811.4900	11028.3500	11.8115	11.0284	0
10/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	26.5300	43.3100	0.0265	0.0433	0
10/11/2025	2044 On 07-May-26			Bond Future	9.9382	10.0456	92.6027	91.7881	69,649
10/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	12836.5000	12075.7700	12.8365	12.0758	0
10/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	185.5400	239.3900	0.1855	0.2394	0
10/11/2025	2044 On 06-August-26			Bond Future	10.0205	10.1316	89.8981	89.0685	7,681

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	15769.6000	14985.8500	15.7696	14.9859	0
10/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	201.0400	246.9700	0.2010	0.2470	0
10/11/2025	2044 On 05-November-26			Bond Future	10.1008	10.2156	91.4754	90.6309	0
10/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	9519.3400	8841.7400	9.5193	8.8417	0
10/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1016.9300	1183.8300	1.0169	1.1838	0
10/11/2025	2044 On 04-February-27			Bond Future	10.1941	10.3130	88.6658	87.8064	0
10/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	3545.7800	3133.5000	3.5458	3.1335	0
10/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3648.9100	4095.9900	3.6489	4.0960	0
10/11/2025	2046 On 06-November-25			Bond Future	125.4100	125.4100	125.4100	125.4100	0
10/11/2025	2046 On 05-February-26			Bond Future	128.6016	128.6141	128.6016	128.6141	12,410
10/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6951.5700	6964.0700	6.9516	6.9641	0
10/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2046 On 07-May-26			Bond Future	128.6892	128.7020	128.6892	128.7020	5,789
10/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3739.2400	3751.9800	3.7392	3.7520	0
10/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2046 On 06-August-26			Bond Future	131.0560	131.0687	131.0560	131.0687	0
10/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8675.9500	8688.7100	8.6760	8.6887	0
10/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2046 On 05-November-26			Bond Future	131.0543	131.0669	131.0543	131.0669	0
10/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5574.2800	5586.9400	5.5743	5.5869	0
10/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2046 On 04-February-27			Bond Future	133.3404	133.4001	133.3404	133.4001	0
10/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	2250.3600	2310.1200	2.2504	2.3101	0
10/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2050 On 06-November-25			Bond Future	124.4200	124.4200	124.4200	124.4200	0
10/11/2025	2050 On 05-February-26			Bond Future	127.9443	127.9573	127.9443	127.9573	11,798
10/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	5124.2500	5137.2500	5.1243	5.1373	0
10/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2050 On 07-May-26			Bond Future	130.3178	130.3309	130.3178	130.3309	4,988
10/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6247.8400	6260.8600	6.2478	6.2609	0
10/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2050 On 06-August-26			Bond Future	130.2580	130.2712	130.2580	130.2712	0
10/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6987.9900	7001.1800	6.9880	7.0012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2050 On 05-November-26			Bond Future	132.5760	132.5890	132.5760	132.5890	0
10/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8736.0400	8749.0400	8.7360	8.7490	0
10/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	2050 On 04-February-27			Bond Future	132.3980	132.9377	132.3980	132.9377	0
10/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	8.0400	547.7200	0.0080	0.5477	0
10/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	AL37 On 06-November-25			Index Future	1223.2940	1223.2940	1223.2940	1,223.2940	0
10/11/2025	AL37 On 05-February-26			Index Future	1245.9720	1243.8490	1245.9720	1,243.8490	0
10/11/2025	AL37 On 07-May-26			Index Future	1268.7880	1266.6250	1268.7880	1,266.6250	0
10/11/2025	AL37 On 06-August-26			Index Future	1291.5910	1289.3800	1291.5910	1,289.3800	0
10/11/2025	AL37 On 05-November-26			Index Future	1314.5670	1312.3070	1314.5670	1,312.3070	0
10/11/2025	AL37 On 04-February-27			Index Future	1337.2590	1335.8830	1337.2590	1,335.8830	0
10/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
10/11/2025	AL7T On 05-February-26			Index Future	1574.3430	1567.0250	1574.3430	1,567.0250	0
10/11/2025	AL7T On 07-May-26			Index Future	1603.1710	1595.7180	1603.1710	1,595.7180	0
10/11/2025	AL7T On 06-August-26			Index Future	1631.9830	1624.3860	1631.9830	1,624.3860	0
10/11/2025	AL7T On 05-November-26			Index Future	1661.0150	1653.2690	1661.0150	1,653.2690	0
10/11/2025	AL7T On 04-February-27			Index Future	1689.6880	1682.9710	1689.6880	1,682.9710	0
10/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
10/11/2025	ALBI On 05-February-26			Index Future	1372.1980	1319.5670	1372.1980	1,319.5670	79
10/11/2025	ALBI On 07-May-26			Index Future	1397.3250	1343.7300	1397.3250	1,343.7300	0
10/11/2025	ALBI On 06-August-26			Index Future	1422.4380	1367.8700	1422.4380	1,367.8700	0
10/11/2025	ALBI On 05-November-26			Index Future	1447.7420	1392.1920	1447.7420	1,392.1920	0
10/11/2025	ALBI On 04-February-27			Index Future	1472.7340	1417.2030	1472.7340	1,417.2030	0
10/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	ES33 On 06-November-25			Bond Future	12.0100	12.0100	78.6502	78.6502	0
10/11/2025	ES33 On 05-February-26			Bond Future	9.3917	9.4606	92.9467	92.6029	0
10/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9751.2400	9407.4700	9.7512	9.4075	0
10/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES33 On 07-May-26			Bond Future	9.4762	9.5483	90.8766	90.5264	0
10/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9996.0300	9645.9000	9.9960	9.6459	0
10/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES33 On 06-August-26			Bond Future	9.5726	9.6484	92.5473	92.1904	0
10/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10678.6100	10321.7900	10.6786	10.3218	0
10/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES33 On 05-November-26			Bond Future	9.6824	9.7618	90.4009	90.0375	0
10/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5072.5500	4709.1100	5.0726	4.7091	0
10/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES33 On 04-February-27			Bond Future	9.8172	9.9254	91.9747	91.4964	0
10/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	521.8200	1000.1600	0.5218	1.0002	0
10/11/2025	ES42 On 06-November-25			Bond Future	12.3900	12.3900	73.3339	73.3339	0
10/11/2025	ES42 On 05-February-26			Bond Future	9.9741	10.0834	90.7710	89.9835	0
10/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12171.2800	11383.7500	12.1713	11.3838	0
10/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	ES42 On 07-May-26			Bond Future	10.0500	10.1630	88.1902	87.3881	0
10/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	13548.7800	12746.6500	13.5488	12.7467	0
10/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES42 On 06-August-26			Bond Future	10.1320	10.2489	89.8108	88.9937	0
10/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	15336.4500	14519.3200	15.3365	14.5193	0
10/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES42 On 05-November-26			Bond Future	10.2196	10.3405	87.1443	86.3125	0
10/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9179.5300	8347.6800	9.1795	8.3477	0
10/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES42 On 04-February-27			Bond Future	10.3194	10.4604	88.6593	87.7072	0
10/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	200.6300	1152.7300	0.2006	1.1527	0
10/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
10/11/2025	GOVI On 05-February-26			GOVI	1352.2030	1296.0510	1352.2030	1,296.0510	602
10/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2022030.0000	1460510.0000	202.2030	146.0510	0
10/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	GOVI On 07-May-26			GOVI	1376.9630	1319.7820	1376.9630	1,319.7820	42
10/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1999630.0000	1427820.0000	199.9630	142.7820	0
10/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	GOVI On 06-August-26			GOVI	1401.7100	1343.4920	1401.7100	1,343.4920	0
10/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2127100.0000	1544920.0000	212.7100	154.4920	0
10/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	GOVI On 05-November-26			GOVI	1426.6450	1367.3810	1426.6450	1,367.3810	0
10/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1496450.0000	903810.0000	149.6450	90.3810	0
10/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	GOVI On 04-February-27			GOVI	1451.2730	1391.6950	1451.2730	1,391.6950	0
10/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	822730.0000	226950.0000	82.2730	22.6950	0
10/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/11/2025	I258 On 06-November-25			Bond Future	112.3900	112.3900	112.3900	112.3900	0
10/11/2025	I258 On 05-February-26			Bond Future	116.0964	115.3556	116.0964	115.3556	0
10/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4686.9550	4068.2269	4.6870	4.0682	0
10/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	240.5950	362.6169	0.2406	0.3626	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	I258 On 07-May-26			Bond Future	118.2501	117.4956	118.2501	117.4956	0
10/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	5264.0516	4692.8175	5.2641	4.6928	0
10/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	743.9916	927.2275	0.7440	0.9272	0
10/11/2025	I258 On 06-August-26			Bond Future	117.5637	116.7952	117.5637	116.7952	0
10/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5795.0916	5232.0856	5.7951	5.2321	0
10/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1181.3916	1386.8456	1.1814	1.3868	0
10/11/2025	I258 On 05-November-26			Bond Future	119.6550	118.8723	119.6550	118.8723	0
10/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	6294.4796	5739.2054	6.2945	5.7392	0
10/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1589.4896	1816.9354	1.5895	1.8169	0
10/11/2025	I258 On 04-February-27			Bond Future	118.8413	118.1187	118.8413	118.1187	0
10/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	3970.5348	3585.5726	3.9705	3.5856	0
10/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	4029.2548	4366.9126	4.0293	4.3669	0
10/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
10/11/2025	IGOV On 05-February-26			Index Future	411.0960	411.1760	411.0960	411.1760	242
10/11/2025	IGOV On 07-May-26			Index Future	418.7220	418.8040	418.7220	418.8040	8
10/11/2025	IGOV On 06-August-26			Index Future	426.3450	426.4250	426.3450	426.4250	0
10/11/2025	IGOV On 05-November-26			Index Future	434.0250	434.1030	434.0250	434.1030	0
10/11/2025	IGOV On 04-February-27			Index Future	441.6110	442.0020	441.6110	442.0020	0
10/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/11/2025	R033 On 06-November-25			Bond Future	10.3300	10.3300	99.4554	99.4554	0
10/11/2025	R033 On 05-February-26			Bond Future	8.4431	8.4856	111.8520	111.6159	14,967
10/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10726.6900	10507.1200	10.7267	10.5071	0
10/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	84.4200	101.0400	0.0844	0.1010	0
10/11/2025	R033 On 07-May-26			Bond Future	8.4946	8.5393	108.8569	108.6164	0
10/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9933.5600	9727.0600	9.9336	9.7271	0
10/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	364.9200	398.9400	0.3649	0.3989	0
10/11/2025	R033 On 06-August-26			Bond Future	8.5568	8.6040	110.8323	110.5871	0
10/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9234.0700	9041.5800	9.2341	9.0416	0
10/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	856.0700	908.8000	0.8561	0.9088	0
10/11/2025	R033 On 05-November-26			Bond Future	8.6281	8.6778	107.7381	107.4884	0
10/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5355.8800	5201.6400	5.3559	5.2016	0
10/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1894.6300	1990.1500	1.8946	1.9902	0
10/11/2025	R033 On 04-February-27			Bond Future	8.7202	8.6626	109.5893	109.8697	0
10/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3073.0100	3225.3200	3.0730	3.2253	0
10/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3414.6200	3286.6000	3.4146	3.2866	0
10/11/2025	R035 On 06-November-25			Bond Future	11.2000	11.2000	88.5110	88.5110	0
10/11/2025	R035 On 05-February-26			Bond Future	8.8004	8.8740	104.4463	103.9934	86,214
10/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	684.0600	548.0800	0.6841	0.5481	350
10/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1680.3200	1997.2600	1.6803	1.9973	0
10/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1354.8600	1140.6200	1.3549	1.1406	0
10/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1049.5400	1288.2200	1.0495	1.2882	0
10/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2601.4000	2294.9300	2.6014	2.2949	0
10/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	534.3300	680.7800	0.5343	0.6808	350
10/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3137.4400	2804.5100	3.1374	2.8045	0
10/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	412.7500	532.7400	0.4128	0.5327	16,000
10/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5174.2300	4778.9100	5.1742	4.7789	0
10/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	163.9800	221.5800	0.1640	0.2216	350
10/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8051.5300	7618.3600	8.0515	7.6184	250
10/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	46.8200	66.5700	0.0468	0.0666	0
10/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9507.8300	9066.3800	9.5078	9.0664	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
10/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	25.3400	36.8100	0.0253	0.0368	0
10/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10732.0800	10286.4500	10.7321	10.2865	0
10/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	15.3700	22.6600	0.0154	0.0227	250
10/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11363.0400	10915.6400	11.3630	10.9156	0
10/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	11.2200	16.7400	0.0112	0.0167	0
10/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12143.6900	11694.1800	12.1437	11.6942	2,000
10/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	6.3700	9.7800	0.0064	0.0098	0
10/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12453.9800	12003.8600	12.4540	12.0039	0
10/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	5.0400	7.8400	0.0050	0.0078	0
10/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13326.4600	12875.0800	13.3265	12.8751	0
10/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	2.5500	4.0900	0.0026	0.0041	250
10/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19505.4400	19052.5200	19.5054	19.0525	0
10/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	2,000
10/11/2025	R035 On 07-May-26			Bond Future	8.8553	8.9320	101.8561	101.3948	31,963
10/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	343.3500	275.7700	0.3434	0.2758	1,000
10/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3830.6100	4224.3400	3.8306	4.2243	0
10/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1408.5600	1216.0500	1.4086	1.2161	1,000
10/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1803.6200	2072.4200	1.8036	2.0724	0
10/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3002.4600	2709.5400	3.0025	2.7095	0
10/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	950.9700	1119.3600	0.9510	1.1194	1,000
10/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5080.5700	4716.6800	5.0806	4.7167	250
10/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	489.3000	586.7200	0.4893	0.5867	0
10/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5179.7600	4813.4500	5.1798	4.8135	200
10/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	475.1000	570.1000	0.4751	0.5701	0
10/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5428.6800	5056.5500	5.4287	5.0566	350
10/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	441.3200	530.5000	0.4413	0.5305	0
10/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	7610.6900	7201.2200	7.6107	7.2012	0
10/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	236.9600	288.8000	0.2370	0.2888	250
10/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7712.9400	7302.1600	7.7129	7.3022	0
10/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	230.1400	280.6700	0.2301	0.2807	200
10/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7968.7400	7554.8400	7.9687	7.5548	0
10/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	214.0100	261.4200	0.2140	0.2614	350
10/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10167.7800	9734.1500	10.1678	9.7342	0
10/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	117.3400	145.0200	0.1173	0.1450	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10269.6000	9835.3000	10.2696	9.8353	0
10/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	114.2300	141.2400	0.1142	0.1412	200
10/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10523.8500	10087.9600	10.5239	10.0880	0
10/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	106.8500	132.2700	0.1069	0.1323	350
10/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11283.6500	10843.5800	11.2837	10.8436	0
10/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	87.7900	109.0300	0.0878	0.1090	0
10/11/2025	R035 On 06-August-26			Bond Future	8.9200	9.0001	103.7049	103.2350	56
10/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	527.5900	442.1200	0.5276	0.4421	1,000
10/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	4327.1500	4711.6100	4.3272	4.7116	0
10/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1390.2600	1220.2800	1.3903	1.2203	350
10/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2636.4500	2936.4000	2.6365	2.9364	0
10/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1624.9100	1436.5800	1.6249	1.4366	1,000
10/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2394.0100	2675.6100	2.3940	2.6756	0
10/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2821.1900	2558.9700	2.8212	2.5590	200
10/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1595.0100	1802.7200	1.5950	1.8027	0
10/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3139.6800	2862.7400	3.1397	2.8627	0
10/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1451.5200	1644.5100	1.4515	1.6445	350
10/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3180.2800	2901.5600	3.1803	2.9016	250
10/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1434.5800	1625.7900	1.4346	1.6258	0
10/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	3894.1900	3587.3100	3.8942	3.5873	0
10/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1176.8400	1339.8900	1.1768	1.3399	1,000
10/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4960.5300	4620.2000	4.9605	4.6202	0
10/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	892.7200	1022.3200	0.8927	1.0223	200
10/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5327.5800	4977.6300	5.3276	4.9776	0
10/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	815.0800	935.0600	0.8151	0.9351	350
10/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5373.7500	5022.6400	5.3738	5.0226	0
10/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	805.8500	924.6700	0.8059	0.9247	250
10/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7313.0200	6922.9300	7.3130	6.9229	0
10/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	509.7000	589.5400	0.5097	0.5895	200
10/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	7745.3600	7348.5000	7.7454	7.3485	0
10/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	460.5700	533.6400	0.4606	0.5336	250
10/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11806.5800	11368.6300	11.8066	11.3686	0
10/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	182.4300	214.4100	0.1824	0.2144	0
10/11/2025	R035 On 05-November-26			Bond Future	8.9950	9.0786	101.0261	100.5476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	1780.5400	1590.0600	1.7805	1.5901	200
10/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2907.7800	3195.7600	2.9078	3.1958	0
10/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	3493.5500	3214.3100	3.4936	3.2143	0
10/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1762.4700	1961.6900	1.7625	1.9617	200
10/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	5563.2900	5218.0300	5.5633	5.2180	0
10/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1078.4700	1211.6700	1.0785	1.2117	200
10/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	6582.5200	6214.2900	6.5825	6.2143	0
10/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	864.9100	975.1400	0.8649	0.9751	0
10/11/2025	R035 On 04-February-27			Bond Future	9.0882	9.1757	102.7633	102.2762	0
10/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2481.1900	2258.2700	2.4812	2.2583	0
10/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2862.8000	3126.9500	2.8628	3.1270	0
10/11/2025	R038 On 06-November-25			Bond Future	11.2400	11.2400	98.8194	98.8194	0
10/11/2025	R038 On 05-February-26			Bond Future	9.3450	9.4288	114.9164	114.2722	3,763
10/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	14639.0400	13999.7800	14.6390	13.9998	0
10/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	7.9600	12.8900	0.0080	0.0129	0
10/11/2025	R038 On 07-May-26			Bond Future	9.4152	9.5022	111.5360	110.8800	2,395
10/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	13786.5500	13158.1700	13.7866	13.1582	0
10/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	99.8100	127.4400	0.0998	0.1274	0
10/11/2025	R038 On 06-August-26			Bond Future	9.4938	9.5843	113.5599	112.8916	0
10/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	15409.2400	14781.4600	15.4092	14.7815	0
10/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	206.2900	246.7300	0.2063	0.2467	0
10/11/2025	R038 On 05-November-26			Bond Future	9.5788	9.6728	110.0724	109.3922	0
10/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	8916.6800	8382.1900	8.9167	8.3822	0
10/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	1050.2200	1195.9300	1.0502	1.1959	0
10/11/2025	R038 On 04-February-27			Bond Future	9.6789	9.5312	111.9632	113.0191	0
10/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3219.4800	3773.7900	3.2195	3.7738	0
10/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3781.6200	3280.1000	3.7816	3.2801	0
10/11/2025	R053 On 06-November-25			Bond Future	11.7600	11.7600	100.2143	100.2143	0
10/11/2025	R053 On 05-February-26			Bond Future	9.7017	9.8055	122.5284	121.3944	27,517
10/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	17228.1400	16115.5600	17.2281	16.1156	0
10/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	33.5100	54.9300	0.0335	0.0549	0
10/11/2025	R053 On 07-May-26			Bond Future	9.7631	9.8701	118.9104	117.7555	12,035
10/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	18382.0000	17299.1900	18.3820	17.2992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	246.8100	318.8200	0.2468	0.3188	0
10/11/2025	R053 On 06-August-26			Bond Future	9.8303	9.9408	121.0680	119.8920	0
10/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	22214.7700	21099.5400	22.2148	21.0995	0
10/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	258.0100	318.8700	0.2580	0.3189	0
10/11/2025	R053 On 05-November-26			Bond Future	9.9013	10.0153	117.3344	116.1373	0
10/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	13886.7400	12913.4900	13.8867	12.9135	0
10/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1328.0500	1551.9100	1.3281	1.5519	0
10/11/2025	R053 On 04-February-27			Bond Future	9.9827	10.1005	119.3499	118.1317	0
10/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	5105.8300	4507.9400	5.1058	4.5079	0
10/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	5029.1900	5649.4600	5.0292	5.6495	0
10/11/2025	R186 On 06-November-25			Bond Future	8.1300	8.1300	106.5509	106.5509	0
10/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
10/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	76.9300	78.2500	0.0769	0.0783	0
10/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	76.9300	78.2500	0.0769	0.0783	0
10/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
10/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	110.1300	111.0500	0.1101	0.1111	0
10/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	110.1300	111.0500	0.1101	0.1111	0
10/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
10/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	92.3200	92.8400	0.0923	0.0928	0
10/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	92.3200	92.8400	0.0923	0.0928	0
10/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
10/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.8900	53.1100	0.0529	0.0531	0
10/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.8900	53.1100	0.0529	0.0531	0
10/11/2025	R202 On 06-November-25			Bond Future	275.6400	275.6400	275.6400	275.6400	0
10/11/2025	R202 On 05-February-26			Bond Future	284.2165	284.2459	284.2165	284.2459	565
10/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6396.5100	6425.9100	6.3965	6.4259	0
10/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R202 On 07-May-26			Bond Future	289.4892	289.5189	289.4892	289.5189	460
10/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11939.1600	11968.8700	11.9392	11.9689	0
10/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R202 On 06-August-26			Bond Future	289.3827	289.4124	289.3827	289.4124	0
10/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10522.6600	10552.4400	10.5227	10.5524	0
10/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R202 On 05-November-26			Bond Future	294.5331	294.5627	294.5331	294.5627	0
10/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14073.0700	14102.7100	14.0731	14.1027	0
10/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R202 On 04-February-27			Bond Future	294.1626	294.1924	294.1626	294.1924	0
10/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	567.4400	537.6000	0.5674	0.5376	0
10/11/2025	R209 On 06-November-25			Bond Future	11.2700	11.2700	70.4292	70.4292	0
10/11/2025	R209 On 05-February-26			Bond Future	9.0646	9.1326	83.8635	83.4744	35,230
10/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9867.2200	9484.9700	9.8672	9.4850	0
10/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	15.5800	22.3800	0.0156	0.0224	0
10/11/2025	R209 On 07-May-26			Bond Future	9.1236	9.1941	82.2477	81.8515	6,358
10/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10179.4400	9804.8800	10.1794	9.8049	0
10/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	101.6000	123.2800	0.1016	0.1233	0
10/11/2025	R209 On 06-August-26			Bond Future	9.1908	9.2641	83.7404	83.3368	2,732
10/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11248.4700	10871.4700	11.2485	10.8715	0
10/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	174.5400	201.1900	0.1745	0.2012	0
10/11/2025	R209 On 05-November-26			Bond Future	9.2641	9.3401	82.0611	81.6502	0
10/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6345.0300	6030.4800	6.3450	6.0305	0
10/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	871.0000	967.4000	0.8710	0.9674	0
10/11/2025	R209 On 04-February-27			Bond Future	9.3520	9.4311	83.4722	83.0539	0
10/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2432.4500	2240.4000	2.4325	2.2404	0
10/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2815.2900	3041.5500	2.8153	3.0416	0
10/11/2025	R210 On 06-November-25			Bond Future	252.1400	252.1400	252.1400	252.1400	0
10/11/2025	R210 On 05-February-26			Bond Future	258.7866	258.6983	258.7866	258.6983	289
10/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5686.5800	5598.2700	5.6866	5.5983	0
10/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R210 On 07-May-26			Bond Future	260.1039	260.0140	260.1039	260.0140	918
10/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4703.9300	4613.9900	4.7039	4.6140	0
10/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R210 On 06-August-26			Bond Future	264.8878	264.7956	264.8878	264.7956	0
10/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5047.8300	4955.5900	5.0478	4.9556	0
10/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R210 On 05-November-26			Bond Future	266.0646	265.9703	266.0646	265.9703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12734.6100	12640.2800	12.7346	12.6403	0
10/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R210 On 04-February-27			Bond Future	270.7076	270.6112	270.7076	270.6112	0
10/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4677.6200	4581.2000	4.6776	4.5812	0
10/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R213 On 06-November-25			Bond Future	10.0500	10.0500	89.0696	89.0696	0
10/11/2025	R213 On 05-February-26			Bond Future	7.9871	8.0247	99.1088	98.9590	4,252
10/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7245.8600	7098.2200	7.2459	7.0982	0
10/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	7.2200	9.4700	0.0072	0.0095	0
10/11/2025	R213 On 07-May-26			Bond Future	8.0201	8.0600	97.3722	97.2195	64,746
10/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6601.1800	6458.3700	6.6012	6.4584	0
10/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	73.7700	83.6300	0.0738	0.0836	0
10/11/2025	R213 On 06-August-26			Bond Future	8.0654	8.1080	99.1397	98.9841	0
10/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5912.5900	5774.5400	5.9126	5.7745	0
10/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	189.0100	206.6200	0.1890	0.2066	0
10/11/2025	R213 On 05-November-26			Bond Future	8.1268	8.1724	97.3319	97.1733	0
10/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2843.1300	2736.0400	2.8431	2.7360	0
10/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	700.5600	752.1300	0.7006	0.7521	0
10/11/2025	R213 On 04-February-27			Bond Future	8.2156	8.2646	99.0067	98.8449	0
10/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1338.5900	1267.1800	1.3386	1.2672	0
10/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1588.8100	1679.1400	1.5888	1.6791	0
10/11/2025	R214 On 06-November-25			Bond Future	11.6400	11.6400	64.9323	64.9323	0
10/11/2025	R214 On 05-February-26			Bond Future	9.6268	9.7359	78.3301	77.6318	10,321
10/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	9577.8300	8894.8700	9.5778	8.8949	0
10/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	22.8900	38.2300	0.0229	0.0382	0
10/11/2025	R214 On 07-May-26			Bond Future	9.6895	9.8020	76.4666	75.7555	31,017
10/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	10667.2000	10000.9400	10.6672	10.0009	0
10/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	144.0600	188.9000	0.1441	0.1889	0
10/11/2025	R214 On 06-August-26			Bond Future	9.7597	9.8759	77.8546	77.1304	0
10/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	12435.7400	11760.5100	12.4357	11.7605	0
10/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	207.0000	255.9800	0.2070	0.2560	0
10/11/2025	R214 On 05-November-26			Bond Future	9.8365	9.9564	75.9260	75.1889	0
10/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	7462.0200	6881.5800	7.4620	6.8816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	887.0900	1043.7500	0.8871	1.0438	0
10/11/2025	R214 On 04-February-27			Bond Future	9.9262	10.0502	77.2318	76.4816	0
10/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	2879.1300	2521.0200	2.8791	2.5210	0
10/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	3038.8400	3430.8800	3.0388	3.4309	0
10/11/2025	R248 On 06-November-25			Bond Future	11.7400	11.7400	78.2422	78.2422	0
10/11/2025	R248 On 05-February-26			Bond Future	9.8281	9.9320	94.2834	93.4330	227,414
10/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	369.8900	236.9100	0.3699	0.2369	1,400
10/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	3142.3800	3859.7900	3.1424	3.8598	0
10/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	750.1300	518.1100	0.7501	0.5181	12,500
10/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	2238.3100	2856.6800	2.2383	2.8567	0
10/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	2322.8400	1830.9200	2.3228	1.8309	1,400
10/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	923.4000	1281.8700	0.9234	1.2819	0
10/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	5400.0600	4687.5100	5.4001	4.6875	0
10/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	274.7300	412.5700	0.2747	0.4126	1,400
10/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	12005.5300	11174.3400	12.0055	11.1743	0
10/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	29.6200	48.8200	0.0296	0.0488	0
10/11/2025	R248 On 07-May-26			Bond Future	9.8922	9.9994	91.5706	90.7045	37,542
10/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	13280.7700	12471.3700	13.2808	12.4714	0
10/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	190.5100	247.1500	0.1905	0.2472	0
10/11/2025	R248 On 06-August-26			Bond Future	9.9634	10.0740	93.2325	92.3505	0
10/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	16593.3800	15760.8100	16.5934	15.7608	0
10/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	210.0900	259.4800	0.2101	0.2595	0
10/11/2025	R248 On 05-November-26			Bond Future	10.0404	10.1546	90.4329	89.5352	0
10/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	10322.0900	9604.0000	10.3221	9.6040	0
10/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1113.9200	1293.5800	1.1139	1.2936	0
10/11/2025	R248 On 04-February-27			Bond Future	10.1296	10.2476	91.9874	91.0739	0
10/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	3665.4600	3226.1400	3.6655	3.2261	0
10/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3818.2500	4292.4300	3.8183	4.2924	0
10/11/2025	R2R9 On 06-November-25			Bond Future	101.1600	101.1600	10.7304	10.7304	0
10/11/2025	R2R9 On 05-February-26			Bond Future	9.5219	9.6108	106.2009	105.5332	0
10/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	93210.3700	92542.6900	93.2104	92.5427	0
10/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R2R9 On 07-May-26			Bond Future	9.5940	9.6861	103.1663	102.4864	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	92316.5900	91636.7000	92.3166	91.6367	0
10/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R2R9 On 06-August-26			Bond Future	9.6743	9.7699	105.0383	104.3458	0
10/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	91918.7700	91226.3100	91.9188	91.2263	0
10/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R2R9 On 05-November-26			Bond Future	9.7604	9.8596	101.9053	101.2004	0
10/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	90935.2500	90230.3000	90.9353	90.2303	0
10/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R2R9 On 04-February-27			Bond Future	9.9640	9.9640	102.9384	102.9384	0
10/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	3225.9300	3237.4500	3.2259	3.2375	0
10/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	3740.0300	3751.5500	3.7400	3.7516	0
10/11/2025	R4R2 On 06-November-25			Bond Future	101.5800	101.5800	10.9586	10.9586	0
10/11/2025	R4R2 On 05-February-26			Bond Future	9.7170	9.8315	106.9663	106.0259	0
10/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	93691.0900	92750.6900	93.6911	92.7507	0
10/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R4R2 On 07-May-26			Bond Future	9.7892	9.9076	103.8197	102.8621	0
10/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	92730.5800	91772.9400	92.7306	91.7729	0
10/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R4R2 On 06-August-26			Bond Future	9.8688	9.9915	105.7036	104.7282	0
10/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	92286.3000	91310.9600	92.2863	91.3110	0
10/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R4R2 On 05-November-26			Bond Future	9.9534	10.0805	102.4562	101.4635	0
10/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	91233.5700	90240.8900	91.2336	90.2409	0
10/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/11/2025	R4R2 On 04-February-27			Bond Future	10.0805	10.0805	103.9890	103.9890	0
10/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4012.5000	4025.1600	4.0125	4.0252	0
10/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	3631.8700	3644.5300	3.6319	3.6445	0
10/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0