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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	2029 On 05-February-26			Bond Future	145.3905	145.4164	145.3905	145.4164	1,850
08/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5280.4700	5306.4200	5.2805	5.3064	0
08/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2029 On 07-May-26			Bond Future	146.5668	146.5931	146.5668	146.5931	2,542
08/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4746.8400	4773.1000	4.7468	4.7731	0
08/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2029 On 06-August-26			Bond Future	149.2458	149.2723	149.2458	149.2723	0
08/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	5145.8200	5172.3000	5.1458	5.1723	0
08/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2029 On 05-November-26			Bond Future	150.4029	150.4293	150.4029	150.4293	0
08/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2842.9400	2869.2500	2.8429	2.8693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2029 On 04-February-27			Bond Future	153.0272	153.0536	153.0272	153.0536	0
08/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3307.2300	3333.5900	3.3072	3.3336	0
08/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2030 On 05-February-26			Bond Future	7.6037	7.5148	101.5541	101.8572	164,722
08/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6175.7500	6478.7700	6.1758	6.4788	0
08/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.5300	0.4200	0.0005	0.0004	0
08/12/2025	2030 On 07-May-26			Bond Future	7.6369	7.5410	103.3708	103.6793	5,220
08/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	181.6400	257.6500	0.1816	0.2577	1,000
08/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1564.0500	1331.5500	1.5641	1.3316	0
08/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	903.7200	1090.8500	0.9037	1.0909	1,000
08/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	669.1500	547.7700	0.6692	0.5478	0
08/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1366.7100	1588.5600	1.3667	1.5886	0
08/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	462.3400	375.6800	0.4623	0.3757	1,000
08/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5478.2500	5780.2400	5.4783	5.7802	0
08/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	34.9700	28.4500	0.0350	0.0285	0
08/12/2025	2030 On 06-August-26			Bond Future	7.6762	7.5722	101.2260	101.5399	19,282
08/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	298.1300	388.3600	0.2981	0.3884	1,000
08/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1714.7800	1491.1000	1.7148	1.4911	0
08/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1016.9900	1194.6900	1.0170	1.1947	1,000
08/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	915.1600	778.9500	0.9152	0.7790	0
08/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1737.9100	1960.7600	1.7379	1.9608	0
08/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	589.6200	498.5600	0.5896	0.4986	1,000
08/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4658.1600	4950.3600	4.6582	4.9504	0
08/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	135.9000	114.1900	0.1359	0.1142	0
08/12/2025	2030 On 05-November-26			Bond Future	7.7173	7.6044	102.9920	103.3112	0
08/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2426.0900	2667.7700	2.4261	2.6678	0
08/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	549.4700	471.9800	0.5495	0.4720	0
08/12/2025	2030 On 04-February-27			Bond Future	7.7848	7.6613	100.7572	101.0815	0
08/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1243.8600	1423.0900	1.2439	1.4231	0
08/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1151.6500	1006.5300	1.1517	1.0065	0
08/12/2025	2031 On 05-February-26			Bond Future	113.0860	113.4538	113.0860	113.4538	1,067
08/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1349.8600	1703.6000	1.3499	1.7036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	23.8500	9.8300	0.0239	0.0098	0
08/12/2025	2031 On 07-May-26			Bond Future	115.1366	115.5109	115.1366	115.5109	736
08/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1412.3900	1739.7900	1.4124	1.7398	0
08/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	115.8200	68.9300	0.1158	0.0689	0
08/12/2025	2031 On 06-August-26			Bond Future	114.8164	115.1970	114.8164	115.1970	680
08/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1281.3200	1576.1500	1.2813	1.5762	0
08/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	274.9700	189.1500	0.2750	0.1892	0
08/12/2025	2031 On 05-November-26			Bond Future	116.8465	117.2336	116.8465	117.2336	0
08/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5357.2900	5744.0200	5.3573	5.7440	0
08/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.7800	0.3900	0.0008	0.0004	0
08/12/2025	2031 On 04-February-27			Bond Future	116.4256	116.8184	116.4256	116.8184	0
08/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	937.8800	1172.1200	0.9379	1.1721	0
08/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	692.2800	533.7600	0.6923	0.5338	0
08/12/2025	2032 On 05-February-26			Bond Future	7.9833	7.9009	104.2725	104.6702	127,196
08/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9842.3700	10240.0300	9.8424	10.2400	0
08/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.3100	0.2700	0.0003	0.0003	0
08/12/2025	2032 On 07-May-26			Bond Future	8.0235	7.9366	101.9788	102.3836	37,710
08/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9300.5900	9701.2800	9.3006	9.7013	0
08/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	25.3000	21.2000	0.0253	0.0212	0
08/12/2025	2032 On 06-August-26			Bond Future	8.0675	7.9758	103.8180	104.2299	0
08/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8793.6600	9192.2400	8.7937	9.1922	0
08/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	93.0700	79.7400	0.0931	0.0797	0
08/12/2025	2032 On 05-November-26			Bond Future	8.1203	8.0234	101.4720	101.8909	0
08/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4885.6500	5237.5800	4.8857	5.2376	0
08/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	524.1900	457.2300	0.5242	0.4572	0
08/12/2025	2032 On 04-February-27			Bond Future	8.1915	8.0888	103.2166	103.6424	0
08/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2550.2400	2822.3100	2.5502	2.8223	0
08/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1366.2900	1212.5700	1.3663	1.2126	0
08/12/2025	2033 On 05-February-26			Bond Future	143.6443	143.7416	143.6443	143.7416	2,698
08/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	10764.3300	10861.6400	10.7643	10.8616	0
08/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2033 On 07-May-26			Bond Future	144.6868	144.7858	144.6868	144.7858	10,592
08/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	9526.8000	9625.8000	9.5268	9.6258	0

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08/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2033 On 06-August-26			Bond Future	147.3315	147.4320	147.3315	147.4320	0
08/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	13081.4900	13181.9800	13.0815	13.1820	0
08/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2033 On 05-November-26			Bond Future	148.3515	148.4533	148.3515	148.4533	0
08/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	11091.5100	11193.2600	11.0915	11.1933	0
08/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2033 On 04-February-27			Bond Future	150.9402	151.0432	150.9402	151.0432	0
08/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	8230.1600	8333.2100	8.2302	8.3332	0
08/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2037 On 05-February-26			Bond Future	8.8635	8.7719	97.7127	98.3392	120,389
08/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5254.4100	5857.3000	5.2544	5.8573	0
08/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	91.4100	67.7900	0.0914	0.0678	11,500
08/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7972.8300	8594.2400	7.9728	8.5942	0
08/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	21.5900	16.4900	0.0216	0.0165	11,500
08/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11209.3400	11835.0700	11.2093	11.8351	0
08/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	4.0600	3.2800	0.0041	0.0033	0
08/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12632.2700	13258.5200	12.6323	13.2585	1,970
08/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1.4300	1.1700	0.0014	0.0012	0
08/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14299.2700	14925.7300	14.2993	14.9257	0
08/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.2800	0.2300	0.0003	0.0002	0
08/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15170.2800	15796.7700	15.1703	15.7968	0
08/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.1100	0.0900	0.0001	0.0001	0
08/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15386.0800	16012.5700	15.3861	16.0126	1,030
08/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0900	0.0700	0.0001	0.0001	0
08/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17812.3300	18438.8400	17.8123	18.4388	0
08/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19891.4300	20517.9400	19.8914	20.5179	0
08/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
08/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22134.5600	22761.0700	22.1346	22.7611	0
08/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
08/12/2025	2037 On 07-May-26			Bond Future	8.9240	8.8290	99.4607	100.0982	87,488
08/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2047.5800	2435.7400	2.0476	2.4357	1,500
08/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1541.7200	1292.3200	1.5417	1.2923	0

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08/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4387.2900	4905.6500	4.3873	4.9057	1,500
08/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	702.5600	583.3600	0.7026	0.5834	0
08/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7494.0200	8083.1200	7.4940	8.0831	0
08/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	286.2900	237.8300	0.2863	0.2378	1,500
08/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12420.5600	13047.5100	12.4206	13.0475	142
08/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	63.8200	53.2100	0.0638	0.0532	0
08/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14403.1700	15036.4500	14.4032	15.0365	0
08/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	24.3900	20.1100	0.0244	0.0201	0
08/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19913.9100	20551.3000	19.9139	20.5513	0
08/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.8900	0.7200	0.0009	0.0007	142
08/12/2025	2037 On 06-August-26			Bond Future	8.9896	8.8909	96.9947	97.6437	2,539
08/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7055.1100	7616.4200	7.0551	7.6164	2,541
08/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	613.1900	525.5000	0.6132	0.5255	0
08/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10662.9900	11272.1300	10.6630	11.2721	0
08/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	283.4800	243.6200	0.2835	0.2436	2,541
08/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13782.2900	14413.8300	13.7823	14.4138	0
08/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	120.0800	102.6200	0.1201	0.1026	2,541
08/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15861.3700	16502.0600	15.8614	16.5021	0
08/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	53.6500	45.3400	0.0537	0.0453	0
08/12/2025	2037 On 05-November-26			Bond Future	9.0543	8.9520	98.6867	99.3467	0
08/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4263.8000	4719.0200	4.2638	4.7190	4,490
08/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1705.5100	1500.6900	1.7055	1.5007	0
08/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7981.7200	8542.1800	7.9817	8.5422	0
08/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	812.2300	712.6500	0.8122	0.7127	4,490
08/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9955.4200	10546.1900	9.9554	10.5462	0
08/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	566.3400	497.0700	0.5663	0.4971	0
08/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11023.8800	11626.6600	11.0239	11.6267	0
08/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	470.5000	413.2400	0.4705	0.4132	4,490
08/12/2025	2037 On 04-February-27			Bond Future	9.1319	9.0255	96.1269	96.7980	0
08/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4470.2800	4915.1000	4.4703	4.9151	0
08/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2133.5500	1907.2300	2.1336	1.9072	0
08/12/2025	2038 On 05-February-26			Bond Future	158.3053	158.4720	158.3053	158.4720	2,539
08/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	15105.2800	15271.9900	15.1053	15.2720	0
08/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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08/12/2025	2038 On 07-May-26			Bond Future	161.1758	161.3455	161.1758	161.3455	440
08/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	16645.8300	16815.5000	16.6458	16.8155	0
08/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2038 On 06-August-26			Bond Future	161.9206	162.0926	161.9206	162.0926	0
08/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	17200.5800	17372.6300	17.2006	17.3726	0
08/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2038 On 05-November-26			Bond Future	164.7844	164.9592	164.7844	164.9592	0
08/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	18474.3900	18649.1900	18.4744	18.6492	0
08/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2038 On 04-February-27			Bond Future	165.4272	165.6039	165.4272	165.6039	0
08/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	11597.1800	11773.8500	11.5972	11.7739	0
08/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2040 On 05-February-26			Bond Future	9.2118	9.0999	98.5976	99.4619	77,999
08/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	644.1000	1015.0300	0.6441	1.0150	13,500
08/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1897.8400	1404.4900	1.8978	1.4045	0
08/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1185.8700	1691.3200	1.1859	1.6913	14,000
08/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1276.3300	917.5000	1.2763	0.9175	0
08/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	2155.2200	2802.3200	2.1552	2.8023	0
08/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	724.5600	507.3800	0.7246	0.5074	13,500
08/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4592.7300	5388.5100	4.5927	5.3885	14,000
08/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	219.2300	150.7300	0.2192	0.1507	0
08/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7521.4200	8368.2800	7.5214	8.3683	0
08/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	57.2700	39.8500	0.0573	0.0399	14,000
08/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8254.7400	9106.7400	8.2547	9.1067	680
08/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	40.9500	28.6700	0.0410	0.0287	0
08/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10877.7600	11738.5400	10.8778	11.7385	0
08/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	12.6400	9.1400	0.0126	0.0091	8,180
08/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13406.9300	14270.4000	13.4069	14.2704	0
08/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	3.1200	2.3100	0.0031	0.0023	680
08/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15477.8000	16341.9400	15.4778	16.3419	0
08/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.5500	0.4100	0.0006	0.0004	0
08/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17418.8100	18283.0700	17.4188	18.2831	475
08/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0800	0.0600	0.0001	0.0001	0
08/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24990.9400	25855.2200	24.9909	25.8552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
08/12/2025	2040 On 07-May-26			Bond Future	9.2769	9.1612	100.3614	101.2412	0
08/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10158.8000	10997.3600	10.1588	10.9974	1,460
08/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	192.8800	151.7300	0.1929	0.1517	0
08/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12732.7400	13590.4500	12.7327	13.5905	0
08/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	106.3300	84.3300	0.1063	0.0843	0
08/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15966.8500	16839.6700	15.9669	16.8397	0
08/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	31.5100	24.6200	0.0315	0.0246	0
08/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16254.3600	17127.9800	16.2544	17.1280	0
08/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	27.6400	21.5500	0.0276	0.0216	1,460
08/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18011.3000	18888.2700	18.0113	18.8883	0
08/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	11.8900	9.1500	0.0119	0.0092	0
08/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19064.6500	19942.7300	19.0647	19.9427	0
08/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6.9000	5.2700	0.0069	0.0053	1,460
08/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20742.7900	21621.8400	20.7428	21.6218	0
08/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.7200	2.0600	0.0027	0.0021	0
08/12/2025	2040 On 06-August-26			Bond Future	9.3468	9.2271	97.6611	98.5565	7,265
08/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18280.8500	19165.9800	18.2809	19.1660	0
08/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	53.6300	43.3400	0.0536	0.0433	0
08/12/2025	2040 On 05-November-26			Bond Future	9.4153	9.2916	99.3646	100.2754	0
08/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5395.2300	6043.4100	5.3952	6.0434	2,300
08/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1871.4600	1608.8700	1.8715	1.6089	0
08/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9517.5700	10295.5900	9.5176	10.2956	0
08/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	926.4300	793.6800	0.9264	0.7937	2,300
08/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11700.0700	12516.4100	11.7001	12.5164	0
08/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	661.0600	566.6300	0.6611	0.5666	0
08/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12866.9700	13699.1800	12.8670	13.6992	0
08/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	550.4300	471.8700	0.5504	0.4719	2,300
08/12/2025	2040 On 04-February-27			Bond Future	9.4956	9.3675	96.5659	97.4921	0
08/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5475.0700	6101.6600	5.4751	6.1017	0
08/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2425.6100	2125.9700	2.4256	2.1260	0
08/12/2025	2043 On 05-February-26			Bond Future	123.2959	123.6625	123.2959	123.6625	0
08/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13635.9200	14002.5200	13.6359	14.0025	0
08/12/2025	2043 On 05-February-26	109.66	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
08/12/2025	2043 On 07-May-26			Bond Future	125.5316	125.9048	125.5316	125.9048	0
08/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13831.6115	14204.7865	13.8316	14.2048	0
08/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0215	0.0165	0.0000	0.0000	0
08/12/2025	2043 On 06-August-26			Bond Future	124.9699	125.3493	124.9699	125.3493	0
08/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	14090.9795	14470.1708	14.0910	14.4702	0
08/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.0395	0.8408	0.0010	0.0008	0
08/12/2025	2043 On 05-November-26			Bond Future	127.1794	127.5653	127.1794	127.5653	0
08/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	14345.3595	14730.2407	14.3454	14.7302	0
08/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	5.9195	4.9607	0.0059	0.0050	0
08/12/2025	2043 On 04-February-27			Bond Future	126.5010	126.8922	126.5010	126.8922	0
08/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	9086.9780	9453.9304	9.0870	9.4539	0
08/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	215.9880	191.7804	0.2160	0.1918	0
08/12/2025	2044 On 05-February-26			Bond Future	9.4214	9.3149	94.4722	95.3528	60,313
08/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4807.1100	5617.1800	4.8071	5.6172	0
08/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	235.1400	164.5800	0.2351	0.1646	0
08/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5292.5400	6116.1100	5.2925	6.1161	9,000
08/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	190.5700	133.5100	0.1906	0.1335	0
08/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11049.3600	11925.6700	11.0494	11.9257	9,000
08/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	16.3500	12.0300	0.0164	0.0120	0
08/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13357.1800	14236.2900	13.3572	14.2363	0
08/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	6.4000	4.8800	0.0064	0.0049	4,500
08/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14632.2500	15512.2900	14.6323	15.5123	0
08/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	2.5200	1.9300	0.0025	0.0019	9,000
08/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14946.4300	15826.5900	14.9464	15.8266	0
08/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	1.9800	1.5100	0.0020	0.0015	4,500
08/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15321.0000	16201.2800	15.3210	16.2013	0
08/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1.4800	1.1300	0.0015	0.0011	0
08/12/2025	2044 On 07-May-26		Call	Bond Future	967.7500	1257.4700	0.9678	1.2575	0
08/12/2025	2044 On 07-May-26			Bond Future	9.4856	9.3757	96.1621	97.0585	64,878
08/12/2025	2044 On 07-May-26		Put	Bond Future	4805.6200	4198.9700	4.8056	4.1990	0
08/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4870.8400	5593.0800	4.8708	5.5931	0
08/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	841.4400	667.3100	0.8414	0.6673	15,000
08/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16256.5100	17143.6100	16.2565	17.1436	0
08/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	46.1300	36.8600	0.0461	0.0369	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2044 On 06-August-26			Bond Future	9.5541	9.4407	93.5113	94.4237	7,681
08/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19243.5600	20144.8700	19.2436	20.1449	0
08/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	61.7900	50.7500	0.0618	0.0508	0
08/12/2025	2044 On 05-November-26			Bond Future	9.6209	9.5039	95.1424	96.0705	0
08/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12845.2500	13682.6800	12.8453	13.6827	0
08/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	675.8300	585.2100	0.6758	0.5852	0
08/12/2025	2044 On 04-February-27			Bond Future	9.6980	9.5773	92.3962	93.3400	0
08/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6122.9500	6774.5200	6.1230	6.7745	0
08/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2495.6200	2203.4100	2.4956	2.2034	0
08/12/2025	2046 On 05-February-26			Bond Future	142.2857	142.7138	142.2857	142.7138	12,410
08/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	20635.6800	21063.8400	20.6357	21.0638	0
08/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2046 On 07-May-26			Bond Future	142.5717	143.0075	142.5717	143.0075	5,789
08/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	17621.6500	18057.4500	17.6217	18.0575	0
08/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2046 On 06-August-26			Bond Future	145.1774	145.6209	145.1774	145.6209	0
08/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	22797.4200	23240.9100	22.7974	23.2409	0
08/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2046 On 05-November-26			Bond Future	145.4150	145.8654	145.4150	145.8654	0
08/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	19934.9700	20385.4000	19.9350	20.3854	0
08/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2046 On 04-February-27			Bond Future	147.9511	148.4088	147.9511	148.4088	0
08/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	16861.1100	17318.8200	16.8611	17.3188	0
08/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2050 On 05-February-26			Bond Future	143.6287	144.1276	143.6287	144.1276	11,638
08/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	20808.6800	21307.5600	20.8087	21.3076	0
08/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2050 On 07-May-26			Bond Future	146.2330	146.7410	146.2330	146.7410	4,988
08/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	22163.0100	22671.0300	22.1630	22.6710	0
08/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2050 On 06-August-26			Bond Future	146.4542	146.9707	146.4542	146.9707	0
08/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	23184.1500	23700.7400	23.1842	23.7007	0
08/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	2050 On 05-November-26			Bond Future	149.0444	149.5700	149.0444	149.5700	0
08/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	25204.3700	25730.0100	25.2044	25.7300	0
08/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	2050 On 04-February-27			Bond Future	149.1570	149.6905	149.1570	149.6905	0
08/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	16766.9700	17300.5200	16.7670	17.3005	0
08/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	AL37 On 05-February-26			Index Future	1256.2060	1260.4380	1256.2060	1,260.4380	0
08/12/2025	AL37 On 07-May-26			Index Future	1278.6810	1282.9870	1278.6810	1,282.9870	0
08/12/2025	AL37 On 06-August-26			Index Future	1301.5090	1305.8850	1301.5090	1,305.8850	0
08/12/2025	AL37 On 05-November-26			Index Future	1324.5050	1328.9500	1324.5050	1,328.9500	0
08/12/2025	AL37 On 04-February-27			Index Future	1347.3490	1351.8600	1347.3490	1,351.8600	0
08/12/2025	AL7T On 05-February-26			Index Future	1612.0580	1621.3830	1612.0580	1,621.3830	0
08/12/2025	AL7T On 07-May-26			Index Future	1640.8990	1650.3890	1640.8990	1,650.3890	0
08/12/2025	AL7T On 06-August-26			Index Future	1670.1940	1679.8450	1670.1940	1,679.8450	0
08/12/2025	AL7T On 05-November-26			Index Future	1699.7040	1709.5150	1699.7040	1,709.5150	0
08/12/2025	AL7T On 04-February-27			Index Future	1729.0200	1738.9850	1729.0200	1,738.9850	0
08/12/2025	ALBI On 05-February-26			Index Future	1358.3100	1366.5620	1358.3100	1,366.5620	79
08/12/2025	ALBI On 07-May-26			Index Future	1382.6120	1391.0090	1382.6120	1,391.0090	0
08/12/2025	ALBI On 06-August-26			Index Future	1407.2950	1415.8350	1407.2950	1,415.8350	0
08/12/2025	ALBI On 05-November-26			Index Future	1432.1600	1440.8420	1432.1600	1,440.8420	0
08/12/2025	ALBI On 04-February-27			Index Future	1456.8620	1465.6810	1456.8620	1,465.6810	0
08/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C035 On 28-February-35			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
08/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
08/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
08/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	CC42 On 31-March-42			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
08/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	ES33 On 05-February-26			Bond Future	8.9764	8.8845	95.0517	95.5261	0
08/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11856.2100	12330.6400	11.8562	12.3306	0
08/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES33 On 07-May-26			Bond Future	9.0495	8.9533	92.9819	93.4648	0
08/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12101.3300	12584.2400	12.1013	12.5842	0
08/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES33 On 06-August-26			Bond Future	9.1276	9.0269	94.6809	95.1726	0
08/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12812.3000	13303.9300	12.8123	13.3039	0
08/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES33 On 05-November-26			Bond Future	9.2178	9.1123	92.5629	93.0630	0
08/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7234.5500	7734.6400	7.2346	7.7346	0
08/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES33 On 04-February-27			Bond Future	9.3287	9.2179	94.1748	94.6834	0
08/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1678.2600	2186.7900	1.6783	2.1868	0
08/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES42 On 05-February-26			Bond Future	9.6262	9.5146	93.3486	94.1996	0
08/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14748.8500	15599.8500	14.7489	15.5999	0
08/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES42 On 07-May-26			Bond Future	9.6957	9.5804	90.7768	91.6432	0
08/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	16135.4100	17001.7800	16.1354	17.0018	0
08/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES42 On 06-August-26			Bond Future	9.7672	9.6481	92.4353	93.3173	0
08/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17960.9300	18842.9300	17.9609	18.8429	0
08/12/2025	ES42 On 06-August-26	12.65	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
08/12/2025	ES42 On 05-November-26			Bond Future	9.8438	9.7208	89.8058	90.7032	0
08/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11841.0000	12738.4300	11.8410	12.7384	0
08/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	ES42 On 04-February-27			Bond Future	9.9306	9.8034	91.3679	92.2807	0
08/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2507.9900	3420.8000	2.5080	3.4208	0
08/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	GOVI On 05-February-26			GOVI	1333.1430	1341.2100	1333.1430	1,341.2100	606
08/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1831430.0000	1912100.0000	183.1430	191.2100	0
08/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	GOVI On 07-May-26			GOVI	1356.9950	1365.2040	1356.9950	1,365.2040	42
08/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1799950.0000	1882040.0000	179.9950	188.2040	0
08/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	GOVI On 06-August-26			GOVI	1381.2210	1389.5700	1381.2210	1,389.5700	0
08/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1922210.0000	2005700.0000	192.2210	200.5700	0
08/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	GOVI On 05-November-26			GOVI	1405.6250	1414.1130	1405.6250	1,414.1130	0
08/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1286250.0000	1371130.0000	128.6250	137.1130	0
08/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	GOVI On 04-February-27			GOVI	1429.8690	1438.4910	1429.8690	1,438.4910	0
08/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	608690.0000	694910.0000	60.8690	69.4910	0
08/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
08/12/2025	I258 On 05-February-26			Bond Future	128.8437	128.6273	128.8437	128.6273	0
08/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	17193.6700	16977.3400	17.1937	16.9773	0
08/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	I258 On 07-May-26			Bond Future	131.1799	130.9594	131.1799	130.9594	0
08/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17450.4418	17230.1655	17.4504	17.2302	0
08/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5618	0.7455	0.0006	0.0007	0
08/12/2025	I258 On 06-August-26			Bond Future	130.7215	130.4963	130.7215	130.4963	0
08/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17782.1176	17558.6234	17.7821	17.5586	0
08/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10.5876	12.3134	0.0106	0.0123	0
08/12/2025	I258 On 05-November-26			Bond Future	133.0329	132.8035	133.0329	132.8035	0
08/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	18123.7256	17898.8378	18.1237	17.8988	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	40.8256	45.3178	0.0408	0.0453	0
08/12/2025	I258 On 04-February-27			Bond Future	132.4565	132.2218	132.4565	132.2218	0
08/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13906.3853	13694.8162	13.9064	13.6948	0
08/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	349.8653	372.9862	0.3499	0.3730	0
08/12/2025	IGOV On 05-February-26			Index Future	436.5320	437.2540	436.5320	437.2540	242
08/12/2025	IGOV On 07-May-26			Index Future	444.4480	445.1820	444.4480	445.1820	8
08/12/2025	IGOV On 06-August-26			Index Future	452.4870	453.2320	452.4870	453.2320	0
08/12/2025	IGOV On 05-November-26			Index Future	460.5840	461.3400	460.5840	461.3400	0
08/12/2025	IGOV On 04-February-27			Index Future	468.6290	469.3940	468.6290	469.3940	0
08/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
08/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
08/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
08/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
08/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
08/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
08/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
08/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
08/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
08/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
08/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
08/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
08/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
08/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
08/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
08/12/2025	R033 On 05-February-26			Bond Future	8.1515	8.0694	113.4870	113.9533	14,930
08/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12285.6000	12751.4300	12.2856	12.7514	0
08/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	8.4000	7.9300	0.0084	0.0079	0
08/12/2025	R033 On 07-May-26			Bond Future	8.1970	8.1108	110.4749	110.9495	0
08/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11344.6800	11803.8500	11.3447	11.8039	0
08/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	158.0200	142.6100	0.1580	0.1426	0
08/12/2025	R033 On 06-August-26			Bond Future	8.2461	8.1554	112.4673	112.9502	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10560.6900	10999.7700	10.5607	10.9998	0
08/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	547.6900	503.8800	0.5477	0.5039	0
08/12/2025	R033 On 05-November-26			Bond Future	8.3033	8.2079	109.3900	109.8811	0
08/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6453.9300	6836.2500	6.4539	6.8363	0
08/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1340.8000	1231.9900	1.3408	1.2320	0
08/12/2025	R033 On 04-February-27			Bond Future	8.3774	8.2769	111.2700	111.7693	0
08/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4054.3400	4360.4000	4.0543	4.3604	0
08/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2715.2400	2522.0500	2.7152	2.5221	0
08/12/2025	R035 On 05-February-26			Bond Future	8.4404	8.3433	106.7003	107.3194	84,257
08/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1029.2500	1402.1800	1.0293	1.4022	0
08/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	968.3000	722.1200	0.9683	0.7221	16,000
08/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1811.2400	2281.0000	1.8112	2.2810	350
08/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	553.5800	404.2300	0.5536	0.4042	0
08/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2848.0300	3386.8300	2.8480	3.3868	0
08/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	288.7900	208.4800	0.2888	0.2085	0
08/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4435.7600	5023.0000	4.4358	5.0230	0
08/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	114.7700	82.9000	0.1148	0.0829	350
08/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5059.6300	5656.4900	5.0596	5.6565	0
08/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	81.0200	58.7700	0.0810	0.0588	16,000
08/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7286.3900	7899.7300	7.2864	7.8997	0
08/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	22.2200	16.4500	0.0222	0.0165	350
08/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10262.7700	10880.9700	10.2628	10.8810	250
08/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	4.1400	3.2300	0.0041	0.0032	0
08/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11737.6200	12356.4800	11.7376	12.3565	2,000
08/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1.2100	0.9600	0.0012	0.0010	0
08/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12970.9600	13590.0100	12.9710	13.5900	0
08/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.3300	0.2700	0.0003	0.0003	250
08/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13605.9000	14224.9800	13.6059	14.2250	0
08/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.1600	0.1300	0.0002	0.0001	0
08/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14391.3100	15010.4000	14.3913	15.0104	2,000
08/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	0
08/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14702.9000	15322.0100	14.7029	15.3220	0
08/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	0
08/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15577.8400	16196.9500	15.5778	16.1970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	250
08/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21759.3500	22378.4600	21.7594	22.3785	0
08/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
08/12/2025	R035 On 07-May-26			Bond Future	8.4874	8.3864	104.1078	104.7379	33,773
08/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	863.7000	1131.3000	0.8637	1.1313	1,000
08/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2099.3100	1736.8000	2.0993	1.7368	0
08/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2719.5400	3179.9800	2.7195	3.1800	1,000
08/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	862.9500	693.2800	0.8630	0.6933	0
08/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4722.7000	5268.2500	4.7227	5.2683	0
08/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	419.5600	335.0000	0.4196	0.3350	1,000
08/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7040.7200	7631.2300	7.0407	7.6312	250
08/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	197.8000	158.2000	0.1978	0.1582	0
08/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7147.4700	7739.3300	7.1475	7.7393	200
08/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	191.1600	152.9100	0.1912	0.1529	0
08/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7414.4200	8009.4800	7.4144	8.0095	350
08/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	175.4100	140.3600	0.1754	0.1404	0
08/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9711.6400	10324.9500	9.7116	10.3250	0
08/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	86.2600	69.4600	0.0863	0.0695	250
08/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9818.0000	10431.8600	9.8180	10.4319	0
08/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	83.5500	67.3000	0.0836	0.0673	200
08/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10083.6200	10698.7800	10.0836	10.6988	0
08/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	77.2400	62.2900	0.0772	0.0623	350
08/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12336.1800	12959.7300	12.3362	12.9597	0
08/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	34.0900	27.5300	0.0341	0.0275	250
08/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12439.3000	13063.1800	12.4393	13.0632	0
08/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	32.2800	26.0500	0.0323	0.0261	200
08/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12696.7600	13321.4000	12.6968	13.3214	0
08/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	28.1100	22.6400	0.0281	0.0226	350
08/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13465.8700	14092.3300	13.4659	14.0923	0
08/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	18.3600	14.7100	0.0184	0.0147	0
08/12/2025	R035 On 06-August-26			Bond Future	8.5382	8.4328	105.9856	106.6269	56
08/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1147.7300	1417.9100	1.1477	1.4179	1,000
08/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2666.6100	2295.4500	2.6666	2.2955	0
08/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2571.2700	2977.4600	2.5713	2.9775	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1536.7800	1301.6300	1.5368	1.3016	0
08/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2896.0500	3323.3200	2.8961	3.3233	1,000
08/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1384.4700	1170.4000	1.3845	1.1704	0
08/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4401.4500	4900.6200	4.4015	4.9006	200
08/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	894.5900	752.4200	0.8946	0.7524	0
08/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4776.6200	5289.0600	4.7766	5.2891	0
08/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	807.7800	678.8800	0.8078	0.6789	350
08/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4824.0500	5338.0500	4.8241	5.3381	250
08/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	797.6700	670.3300	0.7977	0.6703	0
08/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5642.8400	6180.7600	5.6428	6.1808	0
08/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	644.8100	541.3900	0.6448	0.5414	1,000
08/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6825.2700	7389.7700	6.8253	7.3898	0
08/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	476.7800	399.9400	0.4768	0.3999	200
08/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7223.8400	7795.6700	7.2238	7.7957	0
08/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	430.6600	361.1500	0.4307	0.3612	350
08/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7273.8700	7846.5600	7.2739	7.8466	0
08/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	425.2900	356.6400	0.4253	0.3566	250
08/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9340.9900	9940.9600	9.3410	9.9410	0
08/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	256.9900	215.6200	0.2570	0.2156	200
08/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9796.4300	10400.6900	9.7964	10.4007	0
08/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	230.9600	193.8800	0.2310	0.1939	250
08/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13958.9800	14590.8300	13.9590	14.5908	0
08/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	54.1500	44.6600	0.0542	0.0447	0
08/12/2025	R035 On 05-November-26			Bond Future	8.5985	8.4886	103.3360	103.9883	0
08/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3014.4500	3423.2200	3.0145	3.4232	200
08/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1831.8100	1588.2500	1.8318	1.5883	0
08/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5111.6000	5614.9800	5.1116	5.6150	0
08/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1070.6400	921.6900	1.0706	0.9217	200
08/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7424.1800	7986.9700	7.4242	7.9870	0
08/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	629.4800	539.9400	0.6295	0.5399	200
08/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8522.3000	9103.8900	8.5223	9.1039	0
08/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	494.8100	424.0700	0.4948	0.4241	0
08/12/2025	R035 On 04-February-27			Bond Future	8.6735	8.5587	105.1131	105.7764	0
08/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3837.9000	4273.5100	3.8379	4.2735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1869.6600	1642.0300	1.8697	1.6420	0
08/12/2025	R038 On 05-February-26			Bond Future	8.9416	8.8551	118.0928	118.7899	3,763
08/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17807.6100	18504.7000	17.8076	18.5047	0
08/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	0
08/12/2025	R038 On 07-May-26			Bond Future	9.0027	8.9130	114.7220	115.4315	2,395
08/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16899.1800	17604.3200	16.8992	17.6043	0
08/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	26.4500	22.0600	0.0265	0.0221	0
08/12/2025	R038 On 06-August-26			Bond Future	9.0670	8.9740	116.7908	117.5130	0
08/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18499.5100	19212.1200	18.4995	19.2121	0
08/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	65.6300	56.0800	0.0656	0.0561	0
08/12/2025	R038 On 05-November-26			Bond Future	9.1371	9.0405	113.3479	114.0824	0
08/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11676.1300	12343.4700	11.6761	12.3435	0
08/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	534.1500	466.9700	0.5342	0.4670	0
08/12/2025	R038 On 04-February-27			Bond Future	9.2194	9.1191	115.2957	116.0425	0
08/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5236.0800	5732.2100	5.2361	5.7322	0
08/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2465.7800	2215.1000	2.4658	2.2151	0
08/12/2025	R053 On 05-February-26			Bond Future	9.2203	9.1189	128.0427	129.2600	33,300
08/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22710.0500	23927.1200	22.7101	23.9271	0
08/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1.0900	0.8500	0.0011	0.0009	0
08/12/2025	R053 On 07-May-26			Bond Future	9.2717	9.1673	124.4729	125.7118	14,035
08/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23746.9100	24976.1000	23.7469	24.9761	0
08/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	49.1400	39.4200	0.0491	0.0394	0
08/12/2025	R053 On 06-August-26			Bond Future	9.3250	9.2176	126.7177	127.9788	0
08/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27683.3400	28930.9800	27.6833	28.9310	0
08/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	76.9600	63.5000	0.0770	0.0635	0
08/12/2025	R053 On 05-November-26			Bond Future	9.3817	9.2711	123.0700	124.3528	0
08/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	19153.9600	20325.4900	19.1540	20.3255	0
08/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	859.6600	748.3800	0.8597	0.7484	0
08/12/2025	R053 On 04-February-27			Bond Future	9.4464	9.3325	125.1849	126.4895	0
08/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9245.9400	10170.0400	9.2459	10.1700	0
08/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3334.2300	2953.7800	3.3342	2.9538	0
08/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
08/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	63.3600	64.9500	0.0634	0.0650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	63.3600	64.9500	0.0634	0.0650	0
08/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
08/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	101.0900	102.1000	0.1011	0.1021	0
08/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	101.0900	102.1000	0.1011	0.1021	0
08/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
08/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87.3900	87.9300	0.0874	0.0879	0
08/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87.3900	87.9300	0.0874	0.0879	0
08/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
08/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.8000	51.0200	0.0508	0.0510	0
08/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.8000	51.0200	0.0508	0.0510	0
08/12/2025	R202 On 05-February-26			Bond Future	296.0163	296.3281	296.0163	296.3281	565
08/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	18196.3400	18508.0800	18.1963	18.5081	0
08/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R202 On 07-May-26			Bond Future	301.3842	301.7012	301.3842	301.7012	460
08/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	23834.1500	24151.1500	23.8342	24.1512	0
08/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R202 On 06-August-26			Bond Future	301.4732	301.7950	301.4732	301.7950	0
08/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	22613.1800	22935.0300	22.6132	22.9350	0
08/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R202 On 05-November-26			Bond Future	306.8057	307.1326	306.8057	307.1326	0
08/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	26345.6900	26672.5500	26.3457	26.6726	0
08/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R202 On 04-February-27			Bond Future	306.6560	306.9863	306.6560	306.9863	0
08/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	11926.0000	12256.2900	11.9260	12.2563	0
08/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R209 On 05-February-26			Bond Future	8.6596	8.5680	86.2300	86.7773	36,995
08/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12218.4100	12765.7500	12.2184	12.7658	0
08/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.3000	0.2500	0.0003	0.0003	0
08/12/2025	R209 On 07-May-26			Bond Future	8.7099	8.6150	84.6218	85.1789	6,358
08/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12472.4800	13025.9600	12.4725	13.0260	0
08/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	20.5800	16.9200	0.0206	0.0169	0
08/12/2025	R209 On 06-August-26			Bond Future	8.7633	8.6648	86.1479	86.7151	3,673
08/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13531.1800	14090.4900	13.5312	14.0905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	49.7500	41.9400	0.0498	0.0419	0
08/12/2025	R209 On 05-November-26			Bond Future	8.8221	8.7200	84.5017	85.0785	0
08/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8396.3400	8912.1000	8.3963	8.9121	0
08/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	481.7200	420.6900	0.4817	0.4207	0
08/12/2025	R209 On 04-February-27			Bond Future	8.8927	8.7868	85.9549	86.5414	0
08/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3874.3700	4266.1600	3.8744	4.2662	0
08/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1774.5400	1579.8100	1.7745	1.5798	0
08/12/2025	R210 On 05-February-26			Bond Future	259.1748	259.2937	259.1748	259.2937	289
08/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	6074.7900	6193.6700	6.0748	6.1937	0
08/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R210 On 07-May-26			Bond Future	260.3967	260.5174	260.3967	260.5174	918
08/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4996.7300	5117.4400	4.9967	5.1174	0
08/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R210 On 06-August-26			Bond Future	265.1561	265.2786	265.1561	265.2786	0
08/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5316.0700	5438.5800	5.3161	5.4386	0
08/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R210 On 05-November-26			Bond Future	266.3136	266.4369	266.3136	266.4369	0
08/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12983.6200	13106.9200	12.9836	13.1069	0
08/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R210 On 04-February-27			Bond Future	270.9593	271.0840	270.9593	271.0840	0
08/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4929.2500	5053.9600	4.9293	5.0540	0
08/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R213 On 05-February-26			Bond Future	7.7968	7.7087	99.8718	100.2271	18,711
08/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8002.0000	8357.2700	8.0020	8.3573	0
08/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.4200	0.3500	0.0004	0.0004	0
08/12/2025	R213 On 07-May-26			Bond Future	7.8287	7.7353	98.1082	98.4698	64,746
08/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7293.6000	7649.9600	7.2936	7.6500	0
08/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	30.2000	24.9100	0.0302	0.0249	0
08/12/2025	R213 On 06-August-26			Bond Future	7.8644	7.7650	99.8778	100.2458	0
08/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6573.0600	6923.9200	6.5731	6.9239	0
08/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	111.3900	94.2500	0.1114	0.0943	0
08/12/2025	R213 On 05-November-26			Bond Future	7.9153	7.8092	98.0725	98.4467	0
08/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3428.8800	3727.9500	3.4289	3.7280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	545.7400	470.6000	0.5457	0.4706	0
08/12/2025	R213 On 04-February-27			Bond Future	7.9887	7.8749	99.7599	100.1402	0
08/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1782.6200	2008.3400	1.7826	2.0083	0
08/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1279.6300	1124.9900	1.2796	1.1250	0
08/12/2025	R214 On 05-February-26			Bond Future	9.2304	9.1187	80.9469	81.7070	10,254
08/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12173.4700	12933.1400	12.1735	12.9331	0
08/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1.7100	1.2700	0.0017	0.0013	0
08/12/2025	R214 On 07-May-26			Bond Future	9.2860	9.1709	79.0983	79.8720	31,017
08/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13193.6000	13959.0100	13.1936	13.9590	0
08/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	38.8000	30.4800	0.0388	0.0305	0
08/12/2025	R214 On 06-August-26			Bond Future	9.3447	9.2261	80.5250	81.3125	0
08/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14970.5300	15744.8400	14.9705	15.7448	0
08/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	71.3700	58.1400	0.0714	0.0581	0
08/12/2025	R214 On 05-November-26			Bond Future	9.4096	9.2874	78.6351	79.4362	0
08/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9893.9400	10607.9900	9.8939	10.6080	0
08/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	609.9200	522.8900	0.6099	0.5229	0
08/12/2025	R214 On 04-February-27			Bond Future	9.4852	9.3590	79.9876	80.8023	0
08/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4761.4800	5310.4400	4.7615	5.3104	0
08/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2165.3300	1899.6600	2.1653	1.8997	0
08/12/2025	R248 On 05-February-26			Bond Future	9.3853	9.2839	98.0576	98.9575	243,421
08/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	84.6900	181.7200	0.0847	0.1817	1,940
08/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4520.0900	3717.2500	4.5201	3.7173	0
08/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1438.1800	1987.2700	1.4382	1.9873	1,940
08/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1308.8400	958.0600	1.3088	0.9581	0
08/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1977.5500	2606.3800	1.9776	2.6064	0
08/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	975.8400	704.8000	0.9758	0.7048	0
08/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2907.1500	3628.6400	2.9072	3.6286	12,500
08/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	621.1300	442.7500	0.6211	0.4428	0
08/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4651.7200	5467.2800	4.6517	5.4673	0
08/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	287.9000	203.5900	0.2879	0.2036	1,940
08/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5385.3000	6223.3000	5.3853	6.2233	0
08/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	211.6600	149.7900	0.2117	0.1498	0
08/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8948.9200	9835.1300	8.9489	9.8351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	49.3900	35.7300	0.0494	0.0357	0
08/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15752.3500	16651.7300	15.7524	16.6517	0
08/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	2.2400	1.7500	0.0022	0.0018	0
08/12/2025	R248 On 07-May-26			Bond Future	9.4408	9.3364	95.3739	96.2899	46,543
08/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16946.9600	17852.7800	16.9470	17.8528	0
08/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	53.3400	43.1900	0.0533	0.0432	0
08/12/2025	R248 On 06-August-26			Bond Future	9.4992	9.3917	97.0942	98.0265	0
08/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20313.6700	21234.2900	20.3137	21.2343	0
08/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	68.7200	57.0500	0.0687	0.0571	0
08/12/2025	R248 On 05-November-26			Bond Future	9.5630	9.4523	94.3526	95.3010	0
08/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13801.8300	14662.8000	13.8018	14.6628	0
08/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	674.0000	586.5400	0.6740	0.5865	0
08/12/2025	R248 On 04-February-27			Bond Future	9.6365	9.5224	95.9750	96.9394	0
08/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6455.2100	7121.8100	6.4552	7.1218	0
08/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2620.4700	2322.6100	2.6205	2.3226	0
08/12/2025	R2R9 On 05-February-26			Bond Future	9.1181	9.0267	109.3140	110.0375	0
08/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96323.4400	97046.9600	96.3234	97.0470	0
08/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R2R9 On 07-May-26			Bond Future	9.1815	9.0868	106.2912	107.0276	0
08/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95441.4900	96177.9300	95.4415	96.1779	0
08/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R2R9 On 06-August-26			Bond Future	9.2482	9.1501	108.2081	108.9576	0
08/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95088.6100	95838.0900	95.0886	95.8381	0
08/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R2R9 On 05-November-26			Bond Future	9.3202	9.2186	105.1194	105.8818	0
08/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94149.3600	94911.7600	94.1494	94.9118	0
08/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R2R9 On 04-February-27			Bond Future	9.4039	9.2985	106.9259	107.7011	0
08/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5341.0600	5888.0800	5.3411	5.8881	0
08/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1867.6700	1639.5300	1.8677	1.6395	0
08/12/2025	R4R2 On 05-February-26			Bond Future	9.2981	9.1864	110.5176	111.4958	1,125
08/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	97242.3300	98220.5900	97.2423	98.2206	0
08/12/2025	R4R2 On 05-February-26	103.43	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
08/12/2025	R4R2 On 07-May-26			Bond Future	9.3615	9.2461	107.3904	108.3861	0
08/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96301.2500	97296.9500	96.3013	97.2970	0
08/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R4R2 On 06-August-26			Bond Future	9.4279	9.3085	109.3271	110.3405	0
08/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95909.8000	96923.2700	95.9098	96.9233	0
08/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R4R2 On 05-November-26			Bond Future	9.4988	9.3755	106.1319	107.1628	0
08/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94909.2900	95940.2600	94.9093	95.9403	0
08/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
08/12/2025	R4R2 On 04-February-27			Bond Future	9.5802	9.4526	107.9557	109.0041	0
08/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6241.0900	7003.0900	6.2411	7.0031	0
08/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1893.8300	1607.4200	1.8938	1.6074	0
08/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
08/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0