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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
09/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	2029 On 05-February-26			Bond Future	145.1142	145.3905	145.1142	145.3905	1,850
09/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5004.1800	5280.4700	5.0042	5.2805	0
09/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2029 On 07-May-26			Bond Future	146.2860	146.5668	146.2860	146.5668	2,542
09/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4466.0200	4746.8400	4.4660	4.7468	0
09/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2029 On 06-August-26			Bond Future	148.9601	149.2458	148.9601	149.2458	0
09/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4860.1100	5145.8200	4.8601	5.1458	0
09/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2029 On 05-November-26			Bond Future	150.1136	150.4029	150.1136	150.4029	0
09/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2553.5800	2842.9400	2.5536	2.8429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2029 On 04-February-27			Bond Future	152.7333	153.0272	152.7333	153.0272	0
09/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3013.2800	3307.2300	3.0133	3.3072	0
09/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2030 On 05-February-26			Bond Future	7.7135	7.6037	101.1814	101.5541	164,723
09/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	5803.4400	6175.7500	5.8034	6.1758	0
09/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.9100	0.5300	0.0009	0.0005	0
09/12/2025	2030 On 07-May-26			Bond Future	7.7552	7.6369	102.9915	103.3708	5,220
09/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	115.6900	181.6400	0.1157	0.1816	1,000
09/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1877.4000	1564.0500	1.8774	1.5641	0
09/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	706.5800	903.7200	0.7066	0.9037	1,000
09/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	851.3100	669.1500	0.8513	0.6692	0
09/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1122.4200	1366.7100	1.1224	1.3667	0
09/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	597.3500	462.3400	0.5974	0.4623	1,000
09/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5111.2000	5478.2500	5.1112	5.4783	0
09/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	47.2200	34.9700	0.0472	0.0350	0
09/12/2025	2030 On 06-August-26			Bond Future	7.8046	7.6762	100.8400	101.2260	19,282
09/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	212.2500	298.1300	0.2123	0.2981	1,000
09/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	2014.8700	1714.7800	2.0149	1.7148	0
09/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	825.9800	1016.9900	0.8260	1.0170	1,000
09/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	1110.1200	915.1600	1.1101	0.9152	0
09/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1487.0300	1737.9100	1.4870	1.7379	0
09/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	724.7100	589.6200	0.7247	0.5896	1,000
09/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4307.4600	4658.1600	4.3075	4.6582	0
09/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	171.1700	135.9000	0.1712	0.1359	0
09/12/2025	2030 On 05-November-26			Bond Future	7.8567	7.7173	102.5996	102.9920	0
09/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2147.2500	2426.0900	2.1473	2.4261	0
09/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	663.1000	549.4700	0.6631	0.5495	0
09/12/2025	2030 On 04-February-27			Bond Future	7.9374	7.7848	100.3583	100.7572	0
09/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1046.3000	1243.8600	1.0463	1.2439	0
09/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1353.0300	1151.6500	1.3530	1.1517	0
09/12/2025	2031 On 05-February-26			Bond Future	113.4747	113.0860	113.4747	113.0860	1,067
09/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1722.2100	1349.8600	1.7222	1.3499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	7.5300	23.8500	0.0075	0.0239	0
09/12/2025	2031 On 07-May-26			Bond Future	115.5324	115.1366	115.5324	115.1366	736
09/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1755.8700	1412.3900	1.7559	1.4124	0
09/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	63.5200	115.8200	0.0635	0.1158	0
09/12/2025	2031 On 06-August-26			Bond Future	115.2209	114.8164	115.2209	114.8164	680
09/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1591.5200	1281.3200	1.5915	1.2813	0
09/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	180.5800	274.9700	0.1806	0.2750	0
09/12/2025	2031 On 05-November-26			Bond Future	117.2585	116.8465	117.2585	116.8465	0
09/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5768.8500	5357.2900	5.7689	5.3573	0
09/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.3500	0.7800	0.0004	0.0008	0
09/12/2025	2031 On 04-February-27			Bond Future	116.8459	116.4256	116.8459	116.4256	0
09/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	1185.7900	937.8800	1.1858	0.9379	0
09/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	519.9200	692.2800	0.5199	0.6923	0
09/12/2025	2032 On 05-February-26			Bond Future	8.0863	7.9833	103.7780	104.2725	127,196
09/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9348.0600	9842.3700	9.3481	9.8424	0
09/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.5000	0.3100	0.0005	0.0003	0
09/12/2025	2032 On 07-May-26			Bond Future	8.1320	8.0235	101.4755	101.9788	37,710
09/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	8805.4800	9300.5900	8.8055	9.3006	0
09/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	33.4900	25.3000	0.0335	0.0253	0
09/12/2025	2032 On 06-August-26			Bond Future	8.1821	8.0675	103.3058	103.8180	0
09/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8304.1800	8793.6600	8.3042	8.7937	0
09/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	115.7800	93.0700	0.1158	0.0931	0
09/12/2025	2032 On 05-November-26			Bond Future	8.2415	8.1203	100.9511	101.4720	0
09/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4465.7100	4885.6500	4.4657	4.8857	0
09/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	625.1900	524.1900	0.6252	0.5242	0
09/12/2025	2032 On 04-February-27			Bond Future	8.3200	8.1915	102.6870	103.2166	0
09/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2237.8700	2550.2400	2.2379	2.5502	0
09/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1583.5200	1366.2900	1.5835	1.3663	0
09/12/2025	2033 On 05-February-26			Bond Future	142.7019	143.6443	142.7019	143.6443	2,698
09/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9821.8800	10764.3300	9.8219	10.7643	0
09/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2033 On 07-May-26			Bond Future	143.7275	144.6868	143.7275	144.6868	10,592
09/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8567.5400	9526.8000	8.5675	9.5268	0

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09/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2033 On 06-August-26			Bond Future	146.3549	147.3315	146.3549	147.3315	0
09/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12104.8900	13081.4900	12.1049	13.0815	0
09/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2033 On 05-November-26			Bond Future	147.3590	148.3515	147.3590	148.3515	0
09/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10098.9700	11091.5100	10.0990	11.0915	0
09/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2033 On 04-February-27			Bond Future	149.9308	150.9402	149.9308	150.9402	0
09/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7220.7700	8230.1600	7.2208	8.2302	0
09/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2037 On 05-February-26			Bond Future	8.9397	8.8635	97.1958	97.7127	120,443
09/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4769.4700	5254.4100	4.7695	5.2544	0
09/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	123.3200	91.4100	0.1233	0.0914	11,500
09/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7463.7800	7972.8300	7.4638	7.9728	0
09/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	29.3900	21.5900	0.0294	0.0216	11,500
09/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10693.9100	11209.3400	10.6939	11.2093	0
09/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	5.4800	4.0600	0.0055	0.0041	0
09/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12115.9300	12632.2700	12.1159	12.6323	1,970
09/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1.9400	1.4300	0.0019	0.0014	0
09/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13782.5300	14299.2700	13.7825	14.2993	0
09/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.3900	0.2800	0.0004	0.0003	0
09/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14653.4700	15170.2800	14.6535	15.1703	0
09/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.1500	0.1100	0.0002	0.0001	0
09/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14869.2600	15386.0800	14.8693	15.3861	1,030
09/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.1200	0.0900	0.0001	0.0001	0
09/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17295.4900	17812.3300	17.2955	17.8123	0
09/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
09/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19374.5800	19891.4300	19.3746	19.8914	0
09/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
09/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21617.7100	22134.5600	21.6177	22.1346	0
09/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
09/12/2025	2037 On 07-May-26			Bond Future	9.0031	8.9240	98.9346	99.4607	87,488
09/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1762.4900	2047.5800	1.7625	2.0476	1,500
09/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1782.7200	1541.7200	1.7827	1.5417	0

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09/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	3983.4000	4387.2900	3.9834	4.3873	1,500
09/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	824.7600	702.5600	0.8248	0.7026	0
09/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7020.4800	7494.0200	7.0205	7.4940	0
09/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	338.8400	286.2900	0.3388	0.2863	1,500
09/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	11906.9900	12420.5600	11.9070	12.4206	142
09/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	76.3400	63.8200	0.0763	0.0638	0
09/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	13882.3600	14403.1700	13.8824	14.4032	0
09/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	29.6700	24.3900	0.0297	0.0244	0
09/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19388.0700	19913.9100	19.3881	19.9139	0
09/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1.1400	0.8900	0.0011	0.0009	142
09/12/2025	2037 On 06-August-26			Bond Future	9.0717	8.9896	96.4593	96.9947	2,539
09/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6607.3700	7055.1100	6.6074	7.0551	2,541
09/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	700.7800	613.1900	0.7008	0.6132	0
09/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10168.9400	10662.9900	10.1689	10.6630	0
09/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	324.7600	283.4800	0.3248	0.2835	2,541
09/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13265.7100	13782.2900	13.2657	13.7823	0
09/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	138.8300	120.0800	0.1388	0.1201	2,541
09/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15335.2500	15861.3700	15.3353	15.8614	0
09/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	62.8600	53.6500	0.0629	0.0537	0
09/12/2025	2037 On 05-November-26			Bond Future	9.1394	9.0543	98.1422	98.6867	0
09/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	3910.5600	4263.8000	3.9106	4.2638	4,490
09/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1896.7900	1705.5100	1.8968	1.7055	0
09/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7533.4700	7981.7200	7.5335	7.9817	0
09/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	908.5000	812.2300	0.9085	0.8122	4,490
09/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9478.9000	9955.4200	9.4789	9.9554	0
09/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	634.3400	566.3400	0.6343	0.5663	0
09/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10535.9700	11023.8800	10.5360	11.0239	0
09/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	527.1100	470.5000	0.5271	0.4705	4,490
09/12/2025	2037 On 04-February-27			Bond Future	9.2203	9.1319	95.5734	96.1269	0
09/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4124.2500	4470.2800	4.1243	4.4703	0
09/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2341.0600	2133.5500	2.3411	2.1336	0
09/12/2025	2038 On 05-February-26			Bond Future	157.4878	158.3053	157.4878	158.3053	2,539
09/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14287.8200	15105.2800	14.2878	15.1053	0
09/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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09/12/2025	2038 On 07-May-26			Bond Future	160.3436	161.1758	160.3436	161.1758	440
09/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15813.6200	16645.8300	15.8136	16.6458	0
09/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2038 On 06-August-26			Bond Future	161.0747	161.9206	161.0747	161.9206	0
09/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16354.6800	17200.5800	16.3547	17.2006	0
09/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2038 On 05-November-26			Bond Future	163.9239	164.7844	163.9239	164.7844	0
09/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17613.8600	18474.3900	17.6139	18.4744	0
09/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2038 On 04-February-27			Bond Future	164.5528	165.4272	164.5528	165.4272	0
09/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10722.7700	11597.1800	10.7228	11.5972	0
09/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2040 On 05-February-26			Bond Future	9.3031	9.2118	97.8998	98.5976	76,941
09/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	429.1300	644.1000	0.4291	0.6441	13,500
09/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	2380.7000	1897.8400	2.3807	1.8978	0
09/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	862.0800	1185.8700	0.8621	1.1859	14,000
09/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1650.3700	1276.3300	1.6504	1.2763	0
09/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1701.4600	2155.2200	1.7015	2.1552	0
09/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	968.6300	724.5600	0.9686	0.7246	13,500
09/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	3981.6700	4592.7300	3.9817	4.5927	14,000
09/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	306.0000	219.2300	0.3060	0.2192	0
09/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	6848.0700	7521.4200	6.8481	7.5214	0
09/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	81.7500	57.2700	0.0818	0.0573	14,000
09/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	7574.5900	8254.7400	7.5746	8.2547	680
09/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	58.6300	40.9500	0.0586	0.0410	0
09/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10185.4300	10877.7600	10.1854	10.8778	0
09/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	18.1400	12.6400	0.0181	0.0126	8,180
09/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	12710.5000	13406.9300	12.7105	13.4069	0
09/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	4.5200	3.1200	0.0045	0.0031	680
09/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	14780.2400	15477.8000	14.7802	15.4778	0
09/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.8200	0.5500	0.0008	0.0006	0
09/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	16721.0300	17418.8100	16.7210	17.4188	475
09/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.1300	0.0800	0.0001	0.0001	0
09/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24293.1100	24990.9400	24.2931	24.9909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
09/12/2025	2040 On 07-May-26			Bond Future	9.3713	9.2769	99.6512	100.3614	0
09/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9494.0100	10158.8000	9.4940	10.1588	1,460
09/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	238.3400	192.8800	0.2383	0.1929	0
09/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12047.4700	12732.7400	12.0475	12.7327	0
09/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	131.3100	106.3300	0.1313	0.1063	0
09/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15264.8800	15966.8500	15.2649	15.9669	0
09/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	39.7900	31.5100	0.0398	0.0315	0
09/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	15551.4700	16254.3600	15.5515	16.2544	0
09/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	35.0000	27.6400	0.0350	0.0276	1,460
09/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17304.4700	18011.3000	17.3045	18.0113	0
09/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	15.3100	11.8900	0.0153	0.0119	0
09/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18356.4700	19064.6500	18.3565	19.0647	0
09/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	8.9700	6.9000	0.0090	0.0069	1,460
09/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20033.4100	20742.7900	20.0334	20.7428	0
09/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	3.5900	2.7200	0.0036	0.0027	0
09/12/2025	2040 On 06-August-26			Bond Future	9.4446	9.3468	96.9382	97.6611	7,265
09/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	17569.3100	18280.8500	17.5693	18.2809	0
09/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	64.9200	53.6300	0.0649	0.0536	0
09/12/2025	2040 On 05-November-26			Bond Future	9.5164	9.4153	98.6293	99.3646	0
09/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	4903.1200	5395.2300	4.9031	5.3952	2,300
09/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	2114.6700	1871.4600	2.1147	1.8715	0
09/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	8909.1200	9517.5700	8.9091	9.5176	0
09/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	1053.3000	926.4300	1.0533	0.9264	2,300
09/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11056.1600	11700.0700	11.0562	11.7001	0
09/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	752.4700	661.0600	0.7525	0.6611	0
09/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12208.2100	12866.9700	12.2082	12.8670	0
09/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	626.9900	550.4300	0.6270	0.5504	2,300
09/12/2025	2040 On 04-February-27			Bond Future	9.6003	9.4956	95.8182	96.5659	0
09/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	4999.1200	5475.0700	4.9991	5.4751	0
09/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2697.3000	2425.6100	2.6973	2.4256	0
09/12/2025	2043 On 05-February-26			Bond Future	122.4977	123.2959	122.4977	123.2959	0
09/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12837.7100	13635.9200	12.8377	13.6359	0
09/12/2025	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
09/12/2025	2043 On 07-May-26			Bond Future	124.7191	125.5316	124.7191	125.5316	0
09/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13019.1437	13831.6115	13.0191	13.8316	0
09/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0537	0.0215	0.0001	0.0000	0
09/12/2025	2043 On 06-August-26			Bond Future	124.1443	124.9699	124.1443	124.9699	0
09/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13266.1359	14090.9795	13.2661	14.0910	0
09/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.8859	1.0395	0.0019	0.0010	0
09/12/2025	2043 On 05-November-26			Bond Future	126.3395	127.1794	126.3395	127.1794	0
09/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13508.8429	14345.3595	13.5088	14.3454	0
09/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	9.3629	5.9195	0.0094	0.0059	0
09/12/2025	2043 On 04-February-27			Bond Future	125.6475	126.5010	125.6475	126.5010	0
09/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8303.3394	9086.9780	8.3033	9.0870	0
09/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	285.8294	215.9880	0.2858	0.2160	0
09/12/2025	2044 On 05-February-26			Bond Future	9.5024	9.4214	93.8112	94.4722	60,313
09/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4227.1600	4807.1100	4.2272	4.8071	0
09/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	316.2100	235.1400	0.3162	0.2351	0
09/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4698.1700	5292.5400	4.6982	5.2925	9,000
09/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	257.2200	190.5700	0.2572	0.1906	0
09/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10394.3600	11049.3600	10.3944	11.0494	9,000
09/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	22.3700	16.3500	0.0224	0.0164	0
09/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	12698.4600	13357.1800	12.6985	13.3572	0
09/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	8.7000	6.4000	0.0087	0.0064	4,500
09/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	13972.2000	14632.2500	13.9722	14.6323	0
09/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3.4900	2.5200	0.0035	0.0025	9,000
09/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14286.1800	14946.4300	14.2862	14.9464	0
09/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	2.7500	1.9800	0.0028	0.0020	4,500
09/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	14660.5600	15321.0000	14.6606	15.3210	0
09/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	2.0600	1.4800	0.0021	0.0015	0
09/12/2025	2044 On 07-May-26		Call	Bond Future	790.0900	967.7500	0.7901	0.9678	0
09/12/2025	2044 On 07-May-26			Bond Future	9.5691	9.4856	95.4894	96.1621	64,878
09/12/2025	2044 On 07-May-26		Put	Bond Future	5300.7200	4805.6200	5.3007	4.8056	0
09/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4361.4800	4870.8400	4.3615	4.8708	0
09/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	1004.8400	841.4400	1.0048	0.8414	15,000
09/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	15593.7600	16256.5100	15.5938	16.2565	0
09/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	56.1400	46.1300	0.0561	0.0461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	2044 On 06-August-26			Bond Future	9.6404	9.5541	92.8266	93.5113	7,681
09/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	18569.8800	19243.5600	18.5699	19.2436	0
09/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	72.8500	61.7900	0.0729	0.0618	0
09/12/2025	2044 On 05-November-26			Bond Future	9.7098	9.6209	94.4459	95.1424	0
09/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12229.5900	12845.2500	12.2296	12.8453	0
09/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	756.6900	675.8300	0.7567	0.6758	0
09/12/2025	2044 On 04-February-27			Bond Future	9.7898	9.6980	91.6880	92.3962	0
09/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5659.8100	6122.9500	5.6598	6.1230	0
09/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2740.6700	2495.6200	2.7407	2.4956	0
09/12/2025	2046 On 05-February-26			Bond Future	142.2831	142.2857	142.2831	142.2857	12,410
09/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	20633.1200	20635.6800	20.6331	20.6357	0
09/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2046 On 07-May-26			Bond Future	142.5696	142.5717	142.5696	142.5717	5,789
09/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	17619.6200	17621.6500	17.6196	17.6217	0
09/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2046 On 06-August-26			Bond Future	145.1757	145.1774	145.1757	145.1774	0
09/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	22795.7400	22797.4200	22.7957	22.7974	0
09/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2046 On 05-November-26			Bond Future	145.4151	145.4150	145.4151	145.4150	0
09/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	19935.0700	19934.9700	19.9351	19.9350	0
09/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2046 On 04-February-27			Bond Future	147.9516	147.9511	147.9516	147.9511	0
09/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	16861.5600	16861.1100	16.8616	16.8611	0
09/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2050 On 05-February-26			Bond Future	144.7447	143.6287	144.7447	143.6287	11,638
09/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	21924.6700	20808.6800	21.9247	20.8087	0
09/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2050 On 07-May-26			Bond Future	147.3695	146.2330	147.3695	146.2330	4,988
09/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	23299.4900	22163.0100	23.2995	22.1630	0
09/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2050 On 06-August-26			Bond Future	147.6127	146.4542	147.6127	146.4542	0
09/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	24342.6900	23184.1500	24.3427	23.1842	0
09/12/2025	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
09/12/2025	2050 On 05-November-26			Bond Future	150.2239	149.0444	150.2239	149.0444	0
09/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	26383.8900	25204.3700	26.3839	25.2044	0
09/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	2050 On 04-February-27			Bond Future	150.3587	149.1570	150.3587	149.1570	0
09/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	17968.6900	16766.9700	17.9687	16.7670	0
09/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	AL37 On 05-February-26			Index Future	1250.9310	1256.2060	1250.9310	1,256.2060	0
09/12/2025	AL37 On 07-May-26			Index Future	1273.3120	1278.6810	1273.3120	1,278.6810	0
09/12/2025	AL37 On 06-August-26			Index Future	1296.0460	1301.5090	1296.0460	1,301.5090	0
09/12/2025	AL37 On 05-November-26			Index Future	1318.9490	1324.5050	1318.9490	1,324.5050	0
09/12/2025	AL37 On 04-February-27			Index Future	1341.7010	1347.3490	1341.7010	1,347.3490	0
09/12/2025	AL7T On 05-February-26			Index Future	1604.1160	1612.0580	1604.1160	1,612.0580	0
09/12/2025	AL7T On 07-May-26			Index Future	1632.8160	1640.8990	1632.8160	1,640.8990	0
09/12/2025	AL7T On 06-August-26			Index Future	1661.9690	1670.1940	1661.9690	1,670.1940	0
09/12/2025	AL7T On 05-November-26			Index Future	1691.3370	1699.7040	1691.3370	1,699.7040	0
09/12/2025	AL7T On 04-February-27			Index Future	1720.5140	1729.0200	1720.5140	1,729.0200	0
09/12/2025	ALBI On 05-February-26			Index Future	1350.9580	1358.3100	1350.9580	1,358.3100	79
09/12/2025	ALBI On 07-May-26			Index Future	1375.1290	1382.6120	1375.1290	1,382.6120	0
09/12/2025	ALBI On 06-August-26			Index Future	1399.6810	1407.2950	1399.6810	1,407.2950	0
09/12/2025	ALBI On 05-November-26			Index Future	1424.4140	1432.1600	1424.4140	1,432.1600	0
09/12/2025	ALBI On 04-February-27			Index Future	1448.9860	1456.8620	1448.9860	1,456.8620	0
09/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	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
09/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	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
09/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	ES33 On 05-February-26			Bond Future	9.0528	8.9764	94.6598	95.0517	0
09/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11464.3000	11856.2100	11.4643	11.8562	0
09/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES33 On 07-May-26			Bond Future	9.1294	9.0495	92.5829	92.9819	0
09/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11702.3600	12101.3300	11.7024	12.1013	0
09/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES33 On 06-August-26			Bond Future	9.2113	9.1276	94.2749	94.6809	0
09/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12406.2200	12812.3000	12.4062	12.8123	0
09/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES33 On 05-November-26			Bond Future	9.3055	9.2178	92.1499	92.5629	0
09/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6821.5100	7234.5500	6.8215	7.2346	0
09/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES33 On 04-February-27			Bond Future	9.4208	9.3287	93.7549	94.1748	0
09/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1258.3000	1678.2600	1.2583	1.6783	0
09/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES42 On 05-February-26			Bond Future	9.7327	9.6262	92.5478	93.3486	0
09/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13948.0500	14748.8500	13.9481	14.7489	0
09/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES42 On 07-May-26			Bond Future	9.8057	9.6957	89.9616	90.7768	0
09/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15320.2300	16135.4100	15.3202	16.1354	0
09/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES42 On 06-August-26			Bond Future	9.8809	9.7672	91.6053	92.4353	0
09/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17130.9500	17960.9300	17.1310	17.9609	0
09/12/2025	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
09/12/2025	ES42 On 05-November-26			Bond Future	9.9612	9.8438	88.9613	89.8058	0
09/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10996.5300	11841.0000	10.9965	11.8410	0
09/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	ES42 On 04-February-27			Bond Future	10.0520	9.9306	90.5090	91.3679	0
09/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1649.1000	2507.9900	1.6491	2.5080	0
09/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	GOVI On 05-February-26			GOVI	1325.9930	1333.1430	1325.9930	1,333.1430	606
09/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1759930.0000	1831430.0000	175.9930	183.1430	0
09/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	GOVI On 07-May-26			GOVI	1349.7170	1356.9950	1349.7170	1,356.9950	42
09/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1727170.0000	1799950.0000	172.7170	179.9950	0
09/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	GOVI On 06-August-26			GOVI	1373.8150	1381.2210	1373.8150	1,381.2210	0
09/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1848150.0000	1922210.0000	184.8150	192.2210	0
09/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	GOVI On 05-November-26			GOVI	1398.0910	1405.6250	1398.0910	1,405.6250	0
09/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1210910.0000	1286250.0000	121.0910	128.6250	0
09/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	GOVI On 04-February-27			GOVI	1422.2090	1429.8690	1422.2090	1,429.8690	0
09/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	532090.0000	608690.0000	53.2090	60.8690	0
09/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/12/2025	I258 On 05-February-26			Bond Future	128.8410	128.8437	128.8410	128.8437	0
09/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	17190.9900	17193.6700	17.1910	17.1937	0
09/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	I258 On 07-May-26			Bond Future	131.1773	131.1799	131.1773	131.1799	0
09/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17447.8473	17450.4418	17.4478	17.4504	0
09/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5373	0.5618	0.0005	0.0006	0
09/12/2025	I258 On 06-August-26			Bond Future	130.7207	130.7215	130.7207	130.7215	0
09/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17781.0706	17782.1176	17.7811	17.7821	0
09/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10.3906	10.5876	0.0104	0.0106	0
09/12/2025	I258 On 05-November-26			Bond Future	133.0321	133.0329	133.0321	133.0329	0
09/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	18122.5121	18123.7256	18.1225	18.1237	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	40.3921	40.8256	0.0404	0.0408	0
09/12/2025	I258 On 04-February-27			Bond Future	132.4572	132.4565	132.4572	132.4565	0
09/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13905.2841	13906.3853	13.9053	13.9064	0
09/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	348.1241	349.8653	0.3481	0.3499	0
09/12/2025	IGOV On 05-February-26			Index Future	436.1840	436.5320	436.1840	436.5320	242
09/12/2025	IGOV On 07-May-26			Index Future	444.0950	444.4480	444.0950	444.4480	8
09/12/2025	IGOV On 06-August-26			Index Future	452.1280	452.4870	452.1280	452.4870	0
09/12/2025	IGOV On 05-November-26			Index Future	460.2200	460.5840	460.2200	460.5840	0
09/12/2025	IGOV On 04-February-27			Index Future	468.2600	468.6290	468.2600	468.6290	0
09/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/12/2025	R033 On 05-February-26			Bond Future	8.2439	8.1515	112.9656	113.4870	14,930
09/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11766.5100	12285.6000	11.7665	12.2856	0
09/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	10.6900	8.4000	0.0107	0.0084	0
09/12/2025	R033 On 07-May-26			Bond Future	8.2940	8.1970	109.9442	110.4749	0
09/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	10839.9400	11344.6800	10.8399	11.3447	0
09/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	183.9500	158.0200	0.1840	0.1580	0
09/12/2025	R033 On 06-August-26			Bond Future	8.3481	8.2461	111.9272	112.4673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10083.5000	10560.6900	10.0835	10.5607	0
09/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	610.5500	547.6900	0.6106	0.5477	0
09/12/2025	R033 On 05-November-26			Bond Future	8.4106	8.3033	108.8407	109.3900	0
09/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6046.1900	6453.9300	6.0462	6.4539	0
09/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1482.3200	1340.8000	1.4823	1.3408	0
09/12/2025	R033 On 04-February-27			Bond Future	8.4905	8.3774	110.7117	111.2700	0
09/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3734.7500	4054.3400	3.7348	4.0543	0
09/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2954.0300	2715.2400	2.9540	2.7152	0
09/12/2025	R035 On 05-February-26			Bond Future	8.5220	8.4404	106.1837	106.7003	84,257
09/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	776.4400	1029.2500	0.7764	1.0293	0
09/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	1232.0800	968.3000	1.2321	0.9683	16,000
09/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1466.5700	1811.2400	1.4666	1.8112	350
09/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	725.5000	553.5800	0.7255	0.5536	0
09/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2430.5800	2848.0300	2.4306	2.8480	0
09/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	387.9300	288.7900	0.3879	0.2888	0
09/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	3961.9800	4435.7600	3.9620	4.4358	0
09/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	157.5800	114.7700	0.1576	0.1148	350
09/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4573.8100	5059.6300	4.5738	5.0596	0
09/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	111.7900	81.0200	0.1118	0.0810	16,000
09/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6778.6700	7286.3900	6.7787	7.2864	0
09/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	31.0900	22.2200	0.0311	0.0222	350
09/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9747.8300	10262.7700	9.7478	10.2628	250
09/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	5.7900	4.1400	0.0058	0.0041	0
09/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11221.5400	11737.6200	11.2215	11.7376	2,000
09/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1.7200	1.2100	0.0017	0.0012	0
09/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12454.5200	12970.9600	12.4545	12.9710	0
09/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.4800	0.3300	0.0005	0.0003	250
09/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13089.3900	13605.9000	13.0894	13.6059	0
09/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.2400	0.1600	0.0002	0.0002	0
09/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	13874.7500	14391.3100	13.8748	14.3913	2,000
09/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.1000	0.0700	0.0001	0.0001	0
09/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14186.3400	14702.9000	14.1863	14.7029	0
09/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0700	0.0400	0.0001	0.0000	0
09/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15061.2600	15577.8400	15.0613	15.5778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	250
09/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21242.7600	21759.3500	21.2428	21.7594	0
09/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
09/12/2025	R035 On 07-May-26			Bond Future	8.5724	8.4874	103.5820	104.1078	33,773
09/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	680.7300	863.7000	0.6807	0.8637	1,000
09/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2442.1400	2099.3100	2.4421	2.0993	0
09/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2367.6400	2719.5400	2.3676	2.7195	1,000
09/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	1036.8500	862.9500	1.0369	0.8630	0
09/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4287.8700	4722.7000	4.2879	4.7227	0
09/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	510.5300	419.5600	0.5105	0.4196	1,000
09/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6559.3600	7040.7200	6.5594	7.0407	250
09/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	242.2400	197.8000	0.2422	0.1978	0
09/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6664.6700	7147.4700	6.6647	7.1475	200
09/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	234.1600	191.1600	0.2342	0.1912	0
09/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	6928.2000	7414.4200	6.9282	7.4144	350
09/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	214.9900	175.4100	0.2150	0.1754	0
09/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9205.5200	9711.6400	9.2055	9.7116	0
09/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	105.9400	86.2600	0.1059	0.0863	250
09/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9311.2600	9818.0000	9.3113	9.8180	0
09/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	102.6100	83.5500	0.1026	0.0836	200
09/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9575.4300	10083.6200	9.5754	10.0836	0
09/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	94.8500	77.2400	0.0949	0.0772	350
09/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	11818.4300	12336.1800	11.8184	12.3362	0
09/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	42.1400	34.0900	0.0421	0.0341	250
09/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	11921.1600	12439.3000	11.9212	12.4393	0
09/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	39.9400	32.2800	0.0399	0.0323	200
09/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12177.7200	12696.7600	12.1777	12.6968	0
09/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	34.8700	28.1100	0.0349	0.0281	350
09/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	12944.6800	13465.8700	12.9447	13.4659	0
09/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	22.9700	18.3600	0.0230	0.0184	0
09/12/2025	R035 On 06-August-26			Bond Future	8.6268	8.5382	105.4505	105.9856	56
09/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	954.7400	1147.7300	0.9547	1.1477	1,000
09/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	3008.7100	2666.6100	3.0087	2.6666	0
09/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2262.1900	2571.2700	2.2622	2.5713	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1762.7900	1536.7800	1.7628	1.5368	0
09/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2568.1200	2896.0500	2.5681	2.8961	1,000
09/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1591.6300	1384.4700	1.5916	1.3845	0
09/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4007.5500	4401.4500	4.0076	4.4015	200
09/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	1035.7800	894.5900	1.0358	0.8946	0
09/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4370.2500	4776.6200	4.3703	4.7766	0
09/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	936.5000	807.7800	0.9365	0.8078	350
09/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4416.1900	4824.0500	4.4162	4.8241	250
09/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	924.9000	797.6700	0.9249	0.7977	0
09/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5212.2200	5642.8400	5.2122	5.6428	0
09/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	749.2800	644.8100	0.7493	0.6448	1,000
09/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6368.9400	6825.2700	6.3689	6.8253	0
09/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	555.5400	476.7800	0.5555	0.4768	200
09/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6760.3400	7223.8400	6.7603	7.2238	0
09/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	502.2500	430.6600	0.5023	0.4307	350
09/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	6809.5300	7273.8700	6.8095	7.2739	0
09/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	496.0400	425.2900	0.4960	0.4253	250
09/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	8849.4700	9340.9900	8.8495	9.3410	0
09/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	300.5600	256.9900	0.3006	0.2570	200
09/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9300.5900	9796.4300	9.3006	9.7964	0
09/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	270.2100	230.9600	0.2702	0.2310	250
09/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13434.5400	13958.9800	13.4345	13.9590	0
09/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	64.8000	54.1500	0.0648	0.0542	0
09/12/2025	R035 On 05-November-26			Bond Future	8.6908	8.5985	102.7918	103.3360	0
09/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2699.5100	3014.4500	2.6995	3.0145	200
09/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2061.0900	1831.8100	2.0611	1.8318	0
09/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4711.5700	5111.6000	4.7116	5.1116	0
09/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1214.8300	1070.6400	1.2148	1.0706	200
09/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	6968.6900	7424.1800	6.9687	7.4242	0
09/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	718.2100	629.4800	0.7182	0.6295	200
09/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8048.8500	8522.3000	8.0489	8.5223	0
09/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	565.5800	494.8100	0.5656	0.4948	0
09/12/2025	R035 On 04-February-27			Bond Future	8.7701	8.6735	104.5598	105.1131	0
09/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3497.2300	3837.9000	3.4972	3.8379	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2082.2800	1869.6600	2.0823	1.8697	0
09/12/2025	R038 On 05-February-26			Bond Future	9.0177	8.9416	117.4837	118.0928	3,763
09/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17198.5300	17807.6100	17.1985	17.8076	0
09/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.1300	0.0900	0.0001	0.0001	0
09/12/2025	R038 On 07-May-26			Bond Future	9.0817	9.0027	114.1020	114.7220	2,395
09/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16285.0400	16899.1800	16.2850	16.8992	0
09/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	32.3100	26.4500	0.0323	0.0265	0
09/12/2025	R038 On 06-August-26			Bond Future	9.1490	9.0670	116.1599	116.7908	0
09/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17879.9200	18499.5100	17.8799	18.4995	0
09/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	76.9400	65.6300	0.0769	0.0656	0
09/12/2025	R038 On 05-November-26			Bond Future	9.2222	9.1371	112.7062	113.3479	0
09/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11105.0800	11676.1300	11.1051	11.6761	0
09/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	604.8400	534.1500	0.6048	0.5342	0
09/12/2025	R038 On 04-February-27			Bond Future	9.3079	9.2194	114.6432	115.2957	0
09/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4827.3600	5236.0800	4.8274	5.2361	0
09/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2709.5300	2465.7800	2.7095	2.4658	0
09/12/2025	R053 On 05-February-26			Bond Future	9.3012	9.2203	127.0851	128.0427	33,300
09/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	21752.9100	22710.0500	21.7529	22.7101	0
09/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1.5500	1.0900	0.0016	0.0011	0
09/12/2025	R053 On 07-May-26			Bond Future	9.3550	9.2717	123.4982	124.4729	14,035
09/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	22783.3900	23746.9100	22.7834	23.7469	0
09/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	60.4000	49.1400	0.0604	0.0491	0
09/12/2025	R053 On 06-August-26			Bond Future	9.4109	9.3250	125.7255	126.7177	0
09/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	26705.4800	27683.3400	26.7055	27.6833	0
09/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	91.2300	76.9600	0.0912	0.0770	0
09/12/2025	R053 On 05-November-26			Bond Future	9.4701	9.3817	122.0608	123.0700	0
09/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18249.5900	19153.9600	18.2496	19.1540	0
09/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	964.5300	859.6600	0.9645	0.8597	0
09/12/2025	R053 On 04-February-27			Bond Future	9.5375	9.4464	124.1587	125.1849	0
09/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8555.4800	9245.9400	8.5555	9.2459	0
09/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3669.9900	3334.2300	3.6700	3.3342	0
09/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
09/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	62.8200	63.3600	0.0628	0.0634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	62.8200	63.3600	0.0628	0.0634	0
09/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
09/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	100.7600	101.0900	0.1008	0.1011	0
09/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	100.7600	101.0900	0.1008	0.1011	0
09/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
09/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87.2100	87.3900	0.0872	0.0874	0
09/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87.2100	87.3900	0.0872	0.0874	0
09/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
09/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.7200	50.8000	0.0507	0.0508	0
09/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.7200	50.8000	0.0507	0.0508	0
09/12/2025	R202 On 05-February-26			Bond Future	296.0104	296.0163	296.0104	296.0163	565
09/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	18190.3900	18196.3400	18.1904	18.1963	0
09/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R202 On 07-May-26			Bond Future	301.3783	301.3842	301.3783	301.3842	460
09/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	23828.3400	23834.1500	23.8283	23.8342	0
09/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R202 On 06-August-26			Bond Future	301.4702	301.4732	301.4702	301.4732	0
09/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	22610.2400	22613.1800	22.6102	22.6132	0
09/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R202 On 05-November-26			Bond Future	306.8034	306.8057	306.8034	306.8057	0
09/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	26343.3500	26345.6900	26.3434	26.3457	0
09/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R202 On 04-February-27			Bond Future	306.6578	306.6560	306.6578	306.6560	0
09/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	11927.7900	11926.0000	11.9278	11.9260	0
09/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R209 On 05-February-26			Bond Future	8.7358	8.6596	85.7781	86.2300	36,995
09/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11766.6200	12218.4100	11.7666	12.2184	0
09/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.4100	0.3000	0.0004	0.0003	0
09/12/2025	R209 On 07-May-26			Bond Future	8.7889	8.7099	84.1618	84.6218	6,358
09/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12017.0600	12472.4800	12.0171	12.4725	0
09/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	25.1100	20.5800	0.0251	0.0206	0
09/12/2025	R209 On 06-August-26			Bond Future	8.8452	8.7633	85.6799	86.1479	3,673
09/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13071.7700	13531.1800	13.0718	13.5312	0

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09/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	58.3800	49.7500	0.0584	0.0498	0
09/12/2025	R209 On 05-November-26			Bond Future	8.9070	8.8221	84.0256	84.5017	0
09/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7980.2700	8396.3400	7.9803	8.3963	0
09/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	541.7200	481.7200	0.5417	0.4817	0
09/12/2025	R209 On 04-February-27			Bond Future	8.9809	8.8927	85.4708	85.9549	0
09/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3569.4300	3874.3700	3.5694	3.8744	0
09/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1953.6300	1774.5400	1.9536	1.7745	0
09/12/2025	R210 On 05-February-26			Bond Future	258.7162	259.1748	258.7162	259.1748	539
09/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5616.2300	6074.7900	5.6162	6.0748	0
09/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R210 On 07-May-26			Bond Future	259.9309	260.3967	259.9309	260.3967	918
09/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4530.8800	4996.7300	4.5309	4.9967	0
09/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R210 On 06-August-26			Bond Future	264.6822	265.1561	264.6822	265.1561	0
09/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4842.1600	5316.0700	4.8422	5.3161	0
09/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R210 On 05-November-26			Bond Future	265.8344	266.3136	265.8344	266.3136	0
09/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12504.4200	12983.6200	12.5044	12.9836	0
09/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R210 On 04-February-27			Bond Future	270.4725	270.9593	270.4725	270.9593	0
09/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4442.5000	4929.2500	4.4425	4.9293	0
09/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R213 On 05-February-26			Bond Future	7.9055	7.7968	99.4351	99.8718	18,711
09/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7565.6000	8002.0000	7.5656	8.0020	0
09/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.7000	0.4200	0.0007	0.0004	0
09/12/2025	R213 On 07-May-26			Bond Future	7.9441	7.8287	97.6637	98.1082	64,746
09/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	6859.3100	7293.6000	6.8593	7.2936	0
09/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	40.3700	30.2000	0.0404	0.0302	0
09/12/2025	R213 On 06-August-26			Bond Future	7.9873	7.8644	99.4255	99.8778	0
09/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6149.1200	6573.0600	6.1491	6.5731	0
09/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	139.7400	111.3900	0.1397	0.1114	0
09/12/2025	R213 On 05-November-26			Bond Future	8.0464	7.9153	97.6125	98.0725	0
09/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3080.0200	3428.8800	3.0800	3.4289	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	656.8700	545.7400	0.6569	0.5457	0
09/12/2025	R213 On 04-February-27			Bond Future	8.1293	7.9887	99.2922	99.7599	0
09/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1530.2900	1782.6200	1.5303	1.7826	0
09/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1494.9200	1279.6300	1.4949	1.2796	0
09/12/2025	R214 On 05-February-26			Bond Future	9.3369	9.2304	80.2314	80.9469	10,254
09/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11459.0300	12173.4700	11.4590	12.1735	0
09/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	2.7200	1.7100	0.0027	0.0017	0
09/12/2025	R214 On 07-May-26			Bond Future	9.3957	9.2860	78.3701	79.0983	31,017
09/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12477.3300	13193.6000	12.4773	13.1936	0
09/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	50.6800	38.8000	0.0507	0.0388	0
09/12/2025	R214 On 06-August-26			Bond Future	9.4579	9.3447	79.7838	80.5250	0
09/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14246.4400	14970.5300	14.2464	14.9705	0
09/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	88.4700	71.3700	0.0885	0.0714	0
09/12/2025	R214 On 05-November-26			Bond Future	9.5263	9.4096	77.8812	78.6351	0
09/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9239.5300	9893.9400	9.2395	9.8939	0
09/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	709.4500	609.9200	0.7095	0.6099	0
09/12/2025	R214 On 04-February-27			Bond Future	9.6056	9.4852	79.2209	79.9876	0
09/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4277.9700	4761.4800	4.2780	4.7615	0
09/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2448.5800	2165.3300	2.4486	2.1653	0
09/12/2025	R248 On 05-February-26			Bond Future	9.4662	9.3853	97.3490	98.0576	243,374
09/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	44.7200	84.6900	0.0447	0.0847	1,940
09/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	5188.7800	4520.0900	5.1888	4.5201	0
09/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1085.9200	1438.1800	1.0859	1.4382	1,940
09/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1665.2400	1308.8400	1.6652	1.3088	0
09/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1555.0600	1977.5500	1.5551	1.9776	0
09/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1262.0100	975.8400	1.2620	0.9758	0
09/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2396.8700	2907.1500	2.3969	2.9072	12,500
09/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	819.5100	621.1300	0.8195	0.6211	0
09/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4044.0400	4651.7200	4.0440	4.6517	0
09/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	388.8800	287.9000	0.3889	0.2879	1,940
09/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	4752.7200	5385.3000	4.7527	5.3853	0
09/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	287.7400	211.6600	0.2877	0.2117	0
09/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8259.0300	8948.9200	8.2590	8.9489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	68.1600	49.3900	0.0682	0.0494	0
09/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15044.5700	15752.3500	15.0446	15.7524	0
09/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	3.1200	2.2400	0.0031	0.0022	0
09/12/2025	R248 On 07-May-26			Bond Future	9.5241	9.4408	94.6527	95.3739	46,543
09/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16237.3100	16946.9600	16.2373	16.9470	0
09/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	64.9100	53.3400	0.0649	0.0533	0
09/12/2025	R248 On 06-August-26			Bond Future	9.5850	9.4992	96.3601	97.0942	0
09/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	19591.8800	20313.6700	19.5919	20.3137	0
09/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	81.0300	68.7200	0.0810	0.0687	0
09/12/2025	R248 On 05-November-26			Bond Future	9.6514	9.5630	93.6059	94.3526	0
09/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13137.4100	13801.8300	13.1374	13.8018	0
09/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	756.3000	674.0000	0.7563	0.6740	0
09/12/2025	R248 On 04-February-27			Bond Future	9.7277	9.6365	95.2157	95.9750	0
09/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	5958.2500	6455.2100	5.9583	6.4552	0
09/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2882.8100	2620.4700	2.8828	2.6205	0
09/12/2025	R2R9 On 05-February-26			Bond Future	9.1890	9.1181	108.7577	109.3140	0
09/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95767.1500	96323.4400	95.7672	96.3234	0
09/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R2R9 On 07-May-26			Bond Future	9.2550	9.1815	105.7250	106.2912	0
09/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94875.2900	95441.4900	94.8753	95.4415	0
09/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R2R9 On 06-August-26			Bond Future	9.3243	9.2482	107.6319	108.2081	0
09/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94512.3800	95088.6100	94.5124	95.0886	0
09/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R2R9 On 05-November-26			Bond Future	9.3990	9.3202	104.5334	105.1194	0
09/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93563.2900	94149.3600	93.5633	94.1494	0
09/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R2R9 On 04-February-27			Bond Future	9.4856	9.4039	106.3301	106.9259	0
09/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4942.1200	5341.0600	4.9421	5.3411	0
09/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2064.5900	1867.6700	2.0646	1.8677	0
09/12/2025	R4R2 On 05-February-26			Bond Future	9.3945	9.2981	109.6846	110.5176	1,125
09/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96409.3700	97242.3300	96.4094	97.2423	0
09/12/2025	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
09/12/2025	R4R2 On 07-May-26			Bond Future	9.4611	9.3615	106.5425	107.3904	0
09/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95453.4100	96301.2500	95.4534	96.3013	0
09/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R4R2 On 06-August-26			Bond Future	9.5308	9.4279	108.4642	109.3271	0
09/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95046.8800	95909.8000	95.0469	95.9098	0
09/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R4R2 On 05-November-26			Bond Future	9.6052	9.4988	105.2542	106.1319	0
09/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94031.5700	94909.2900	94.0316	94.9093	0
09/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/12/2025	R4R2 On 04-February-27			Bond Future	9.6903	9.5802	107.0631	107.9557	0
09/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5629.8200	6241.0900	5.6298	6.2411	0
09/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2175.1300	1893.8300	2.1751	1.8938	0
09/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0