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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
10/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	2029 On 05-February-26			Bond Future	144.9696	145.1142	144.9696	145.1142	1,850
10/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4859.5700	5004.1800	4.8596	5.0042	0
10/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2029 On 07-May-26			Bond Future	146.1392	146.2860	146.1392	146.2860	2,542
10/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4319.1600	4466.0200	4.3192	4.4660	0
10/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2029 On 06-August-26			Bond Future	148.8113	148.9601	148.8113	148.9601	0
10/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4711.3400	4860.1100	4.7113	4.8601	0
10/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2029 On 05-November-26			Bond Future	149.9635	150.1136	149.9635	150.1136	0
10/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2403.5400	2553.5800	2.4035	2.5536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2029 On 04-February-27			Bond Future	152.5819	152.7333	152.5819	152.7333	0
10/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2861.9400	3013.2800	2.8619	3.0133	0
10/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2030 On 05-February-26			Bond Future	7.7228	7.7135	101.1501	101.1814	164,646
10/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	5772.1400	5803.4400	5.7721	5.8034	0
10/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.8700	0.9100	0.0009	0.0009	0
10/12/2025	2030 On 07-May-26			Bond Future	7.7651	7.7552	102.9598	102.9915	5,220
10/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	110.1000	115.6900	0.1101	0.1157	1,000
10/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1903.4800	1877.4000	1.9035	1.8774	0
10/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	689.0600	706.5800	0.6891	0.7066	1,000
10/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	865.4600	851.3100	0.8655	0.8513	0
10/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1100.6900	1122.4200	1.1007	1.1224	0
10/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	607.2900	597.3500	0.6073	0.5974	1,000
10/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5079.9300	5111.2000	5.0799	5.1112	0
10/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	47.6200	47.2200	0.0476	0.0472	0
10/12/2025	2030 On 06-August-26			Bond Future	7.8152	7.8046	100.8083	100.8400	19,282
10/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	205.1100	212.2500	0.2051	0.2123	1,000
10/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	2039.4200	2014.8700	2.0394	2.0149	0
10/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	809.5700	825.9800	0.8096	0.8260	1,000
10/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	1125.4000	1110.1200	1.1254	1.1101	0
10/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1465.4000	1487.0300	1.4654	1.4870	0
10/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	734.7700	724.7100	0.7348	0.7247	1,000
10/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4277.8000	4307.4600	4.2778	4.3075	0
10/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	173.2000	171.1700	0.1732	0.1712	0
10/12/2025	2030 On 05-November-26			Bond Future	7.8679	7.8567	102.5680	102.5996	0
10/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2123.9600	2147.2500	2.1240	2.1473	0
10/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	671.3700	663.1000	0.6714	0.6631	0
10/12/2025	2030 On 04-February-27			Bond Future	7.9494	7.9374	100.3271	100.3583	0
10/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1030.4600	1046.3000	1.0305	1.0463	0
10/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1368.3700	1353.0300	1.3684	1.3530	0
10/12/2025	2031 On 05-February-26			Bond Future	113.1025	113.4747	113.1025	113.4747	1,067
10/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1363.5800	1722.2100	1.3636	1.7222	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	21.0900	7.5300	0.0211	0.0075	0
10/12/2025	2031 On 07-May-26			Bond Future	115.1537	115.5324	115.1537	115.5324	736
10/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1424.5400	1755.8700	1.4245	1.7559	0
10/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	110.8900	63.5200	0.1109	0.0635	0
10/12/2025	2031 On 06-August-26			Bond Future	114.8364	115.2209	114.8364	115.2209	680
10/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1293.7300	1591.5200	1.2937	1.5915	0
10/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	267.3700	180.5800	0.2674	0.1806	0
10/12/2025	2031 On 05-November-26			Bond Future	116.8679	117.2585	116.8679	117.2585	0
10/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5378.6700	5768.8500	5.3787	5.7689	0
10/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.7300	0.3500	0.0007	0.0004	0
10/12/2025	2031 On 04-February-27			Bond Future	116.4505	116.8459	116.4505	116.8459	0
10/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	949.7800	1185.7900	0.9498	1.1858	0
10/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	679.2800	519.9200	0.6793	0.5199	0
10/12/2025	2032 On 05-February-26			Bond Future	8.1002	8.0863	103.7116	103.7780	127,196
10/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9281.6700	9348.0600	9.2817	9.3481	0
10/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.4900	0.5000	0.0005	0.0005	0
10/12/2025	2032 On 07-May-26			Bond Future	8.1466	8.1320	101.4081	101.4755	37,710
10/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	8738.7400	8805.4800	8.7387	8.8055	0
10/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	34.1100	33.4900	0.0341	0.0335	0
10/12/2025	2032 On 06-August-26			Bond Future	8.1974	8.1821	103.2377	103.3058	0
10/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8238.4100	8304.1800	8.2384	8.3042	0
10/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	118.1200	115.7800	0.1181	0.1158	0
10/12/2025	2032 On 05-November-26			Bond Future	8.2575	8.2415	100.8825	100.9511	0
10/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4409.5700	4465.7100	4.4096	4.4657	0
10/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	637.6500	625.1900	0.6377	0.6252	0
10/12/2025	2032 On 04-February-27			Bond Future	8.3368	8.3200	102.6181	102.6870	0
10/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2197.0100	2237.8700	2.1970	2.2379	0
10/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1611.5100	1583.5200	1.6115	1.5835	0
10/12/2025	2033 On 05-February-26			Bond Future	142.6943	142.7019	142.6943	142.7019	2,698
10/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9814.3400	9821.8800	9.8143	9.8219	0
10/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2033 On 07-May-26			Bond Future	143.7202	143.7275	143.7202	143.7275	10,592
10/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8560.1800	8567.5400	8.5602	8.5675	0

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10/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2033 On 06-August-26			Bond Future	146.3482	146.3549	146.3482	146.3549	0
10/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12098.2000	12104.8900	12.0982	12.1049	0
10/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2033 On 05-November-26			Bond Future	147.3535	147.3590	147.3535	147.3590	0
10/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10093.5400	10098.9700	10.0935	10.0990	0
10/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2033 On 04-February-27			Bond Future	149.9265	149.9308	149.9265	149.9308	0
10/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7216.4700	7220.7700	7.2165	7.2208	0
10/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2037 On 05-February-26			Bond Future	8.9530	8.9397	97.1058	97.1958	120,567
10/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4682.2200	4769.4700	4.6822	4.7695	0
10/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	126.1300	123.3200	0.1261	0.1233	11,500
10/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7373.9400	7463.7800	7.3739	7.4638	0
10/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	29.6100	29.3900	0.0296	0.0294	11,500
10/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10603.7700	10693.9100	10.6038	10.6939	0
10/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	5.4000	5.4800	0.0054	0.0055	0
10/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12025.8200	12115.9300	12.0258	12.1159	1,970
10/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1.8900	1.9400	0.0019	0.0019	0
10/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13692.4500	13782.5300	13.6925	13.7825	0
10/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.3700	0.3900	0.0004	0.0004	0
10/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14563.4000	14653.4700	14.5634	14.6535	0
10/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.1400	0.1500	0.0001	0.0002	0
10/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14779.1900	14869.2600	14.7792	14.8693	1,030
10/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.1100	0.1200	0.0001	0.0001	0
10/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17205.4300	17295.4900	17.2054	17.2955	0
10/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
10/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19284.5200	19374.5800	19.2845	19.3746	0
10/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
10/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21527.6500	21617.7100	21.5277	21.6177	0
10/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
10/12/2025	2037 On 07-May-26			Bond Future	9.0169	9.0031	98.8431	98.9346	87,488
10/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1710.5300	1762.4900	1.7105	1.7625	1,500
10/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1822.2300	1782.7200	1.8222	1.7827	0

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10/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	3910.1600	3983.4000	3.9102	3.9834	1,500
10/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	842.9900	824.7600	0.8430	0.8248	0
10/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	6935.7400	7020.4800	6.9357	7.0205	0
10/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	345.5700	338.8400	0.3456	0.3388	1,500
10/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	11816.6700	11906.9900	11.8167	11.9070	142
10/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	77.4900	76.3400	0.0775	0.0763	0
10/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	13791.3000	13882.3600	13.7913	13.8824	0
10/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	30.0800	29.6700	0.0301	0.0297	0
10/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19296.6000	19388.0700	19.2966	19.3881	0
10/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1.1400	1.1400	0.0011	0.0011	142
10/12/2025	2037 On 06-August-26			Bond Future	9.0860	9.0717	96.3667	96.4593	2,539
10/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6527.7200	6607.3700	6.5277	6.6074	2,541
10/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	713.8000	700.7800	0.7138	0.7008	0
10/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10081.7700	10168.9400	10.0818	10.1689	0
10/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	330.2600	324.7600	0.3303	0.3248	2,541
10/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13175.3000	13265.7100	13.1753	13.2657	0
10/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	141.0900	138.8300	0.1411	0.1388	2,541
10/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15243.6100	15335.2500	15.2436	15.3353	0
10/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	63.8900	62.8600	0.0639	0.0629	0
10/12/2025	2037 On 05-November-26			Bond Future	9.1542	9.1394	98.0485	98.1422	0
10/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	3848.0100	3910.5600	3.8480	3.9106	4,490
10/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1927.9000	1896.7900	1.9279	1.8968	0
10/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7454.4600	7533.4700	7.4545	7.5335	0
10/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	923.1500	908.5000	0.9232	0.9085	4,490
10/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9395.1800	9478.9000	9.3952	9.4789	0
10/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	644.2800	634.3400	0.6443	0.6343	0
10/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10450.4100	10535.9700	10.4504	10.5360	0
10/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	535.2100	527.1100	0.5352	0.5271	4,490
10/12/2025	2037 On 04-February-27			Bond Future	9.2355	9.2203	95.4790	95.5734	0
10/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4063.6800	4124.2500	4.0637	4.1243	0
10/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2374.8700	2341.0600	2.3749	2.3411	0
10/12/2025	2038 On 05-February-26			Bond Future	157.4790	157.4878	157.4790	157.4878	2,539
10/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14278.9700	14287.8200	14.2790	14.2878	0
10/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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10/12/2025	2038 On 07-May-26			Bond Future	160.3349	160.3436	160.3349	160.3436	440
10/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15804.8800	15813.6200	15.8049	15.8136	0
10/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2038 On 06-August-26			Bond Future	161.0669	161.0747	161.0669	161.0747	0
10/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16346.9300	16354.6800	16.3469	16.3547	0
10/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2038 On 05-November-26			Bond Future	163.9172	163.9239	163.9172	163.9239	0
10/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17607.2100	17613.8600	17.6072	17.6139	0
10/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2038 On 04-February-27			Bond Future	164.5483	164.5528	164.5483	164.5528	0
10/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10718.3200	10722.7700	10.7183	10.7228	0
10/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2040 On 05-February-26			Bond Future	9.3111	9.3031	97.8389	97.8998	77,003
10/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	406.0600	429.1300	0.4061	0.4291	13,500
10/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	2418.5700	2380.7000	2.4186	2.3807	0
10/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	827.5800	862.0800	0.8276	0.8621	14,000
10/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1676.8100	1650.3700	1.6768	1.6504	0
10/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1654.3600	1701.4600	1.6544	1.7015	0
10/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	982.4700	968.6300	0.9825	0.9686	13,500
10/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	3922.4500	3981.6700	3.9225	3.9817	14,000
10/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	307.7200	306.0000	0.3077	0.3060	0
10/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	6786.4000	6848.0700	6.7864	6.8481	0
10/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	81.0200	81.7500	0.0810	0.0818	14,000
10/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	7512.8900	7574.5900	7.5129	7.5746	680
10/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	57.8700	58.6300	0.0579	0.0586	0
10/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10123.9700	10185.4300	10.1240	10.1854	0
10/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	17.6200	18.1400	0.0176	0.0181	8,180
10/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	12649.3500	12710.5000	12.6494	12.7105	0
10/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	4.3100	4.5200	0.0043	0.0045	680
10/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	14719.2500	14780.2400	14.7193	14.7802	0
10/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.7700	0.8200	0.0008	0.0008	0
10/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	16660.0800	16721.0300	16.6601	16.7210	475
10/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	0
10/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24232.1700	24293.1100	24.2322	24.2931	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
10/12/2025	2040 On 07-May-26			Bond Future	9.3796	9.3713	99.5893	99.6512	0
10/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9433.4500	9494.0100	9.4335	9.4940	1,460
10/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	239.7000	238.3400	0.2397	0.2383	0
10/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	11985.8900	12047.4700	11.9859	12.0475	0
10/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	131.6500	131.3100	0.1317	0.1313	0
10/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15202.9100	15264.8800	15.2029	15.2649	0
10/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	39.7400	39.7900	0.0397	0.0398	0
10/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	15489.4900	15551.4700	15.4895	15.5515	0
10/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	34.9400	35.0000	0.0349	0.0350	1,460
10/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17242.4800	17304.4700	17.2425	17.3045	0
10/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	15.2400	15.3100	0.0152	0.0153	0
10/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18294.5000	18356.4700	18.2945	18.3565	0
10/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	8.9200	8.9700	0.0089	0.0090	1,460
10/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	19971.4600	20033.4100	19.9715	20.0334	0
10/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	3.5600	3.5900	0.0036	0.0036	0
10/12/2025	2040 On 06-August-26			Bond Future	9.4531	9.4446	96.8757	96.9382	7,265
10/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	17507.0200	17569.3100	17.5070	17.5693	0
10/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	65.1800	64.9200	0.0652	0.0649	0
10/12/2025	2040 On 05-November-26			Bond Future	9.5251	9.5164	98.5664	98.6293	0
10/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	4857.7400	4903.1200	4.8577	4.9031	2,300
10/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	2132.2000	2114.6700	2.1322	2.1147	0
10/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	8854.0600	8909.1200	8.8541	8.9091	0
10/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	1061.1500	1053.3000	1.0612	1.0533	2,300
10/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	10998.4000	11056.1600	10.9984	11.0562	0
10/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	757.6200	752.4700	0.7576	0.7525	0
10/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12149.3800	12208.2100	12.1494	12.2082	0
10/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	631.0700	626.9900	0.6311	0.6270	2,300
10/12/2025	2040 On 04-February-27			Bond Future	9.6092	9.6003	95.7550	95.8182	0
10/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	4955.9700	4999.1200	4.9560	4.9991	0
10/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2717.3400	2697.3000	2.7173	2.6973	0
10/12/2025	2043 On 05-February-26			Bond Future	122.9232	122.4977	122.9232	122.4977	0
10/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13263.1900	12837.7100	13.2632	12.8377	0
10/12/2025	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
10/12/2025	2043 On 07-May-26			Bond Future	125.1524	124.7191	125.1524	124.7191	0
10/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13452.4101	13019.1437	13.4524	13.0191	0
10/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0301	0.0537	0.0000	0.0001	0
10/12/2025	2043 On 06-August-26			Bond Future	124.5867	124.1443	124.5867	124.1443	0
10/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13708.0518	13266.1359	13.7081	13.2661	0
10/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.3218	1.8859	0.0013	0.0019	0
10/12/2025	2043 On 05-November-26			Bond Future	126.7907	126.3395	126.7907	126.3395	0
10/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13957.8430	13508.8429	13.9578	13.5088	0
10/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	7.1730	9.3629	0.0072	0.0094	0
10/12/2025	2043 On 04-February-27			Bond Future	126.1090	125.6475	126.1090	125.6475	0
10/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8723.1730	8303.3394	8.7232	8.3033	0
10/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	244.1930	285.8294	0.2442	0.2858	0
10/12/2025	2044 On 05-February-26			Bond Future	9.5156	9.5024	93.7045	93.8112	60,313
10/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4128.7400	4227.1600	4.1287	4.2272	0
10/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	324.4700	316.2100	0.3245	0.3162	0
10/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4597.7800	4698.1700	4.5978	4.6982	9,000
10/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	263.5100	257.2200	0.2635	0.2572	0
10/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10287.6300	10394.3600	10.2876	10.3944	9,000
10/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	22.3200	22.3700	0.0223	0.0224	0
10/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	12591.6400	12698.4600	12.5916	12.6985	0
10/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	8.5600	8.7000	0.0086	0.0087	4,500
10/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	13865.4300	13972.2000	13.8654	13.9722	0
10/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3.4000	3.4900	0.0034	0.0035	9,000
10/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14179.4300	14286.1800	14.1794	14.2862	0
10/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	2.6800	2.7500	0.0027	0.0028	4,500
10/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	14553.8200	14660.5600	14.5538	14.6606	0
10/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	2.0000	2.0600	0.0020	0.0021	0
10/12/2025	2044 On 07-May-26		Call	Bond Future	758.8000	790.0900	0.7588	0.7901	0
10/12/2025	2044 On 07-May-26			Bond Future	9.5827	9.5691	95.3810	95.4894	64,878
10/12/2025	2044 On 07-May-26		Put	Bond Future	5377.8100	5300.7200	5.3778	5.3007	0
10/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4276.1300	4361.4800	4.2761	4.3615	0
10/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	1027.8700	1004.8400	1.0279	1.0048	15,000
10/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	15486.1200	15593.7600	15.4861	15.5938	0
10/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	56.8800	56.1400	0.0569	0.0561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	2044 On 06-August-26			Bond Future	9.6543	9.6404	92.7167	92.8266	7,681
10/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	18461.1100	18569.8800	18.4611	18.5699	0
10/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	73.9600	72.8500	0.0740	0.0729	0
10/12/2025	2044 On 05-November-26			Bond Future	9.7241	9.7098	94.3347	94.4459	0
10/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12129.0600	12229.5900	12.1291	12.2296	0
10/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	767.3400	756.6900	0.7673	0.7567	0
10/12/2025	2044 On 04-February-27			Bond Future	9.8045	9.7898	91.5758	91.6880	0
10/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5584.2100	5659.8100	5.5842	5.6598	0
10/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2777.2900	2740.6700	2.7773	2.7407	0
10/12/2025	2046 On 05-February-26			Bond Future	140.5906	142.2831	140.5906	142.2831	12,410
10/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	18940.6100	20633.1200	18.9406	20.6331	0
10/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2046 On 07-May-26			Bond Future	140.8468	142.5696	140.8468	142.5696	5,789
10/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	15896.8300	17619.6200	15.8968	17.6196	0
10/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2046 On 06-August-26			Bond Future	143.4220	145.1757	143.4220	145.1757	0
10/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21042.0200	22795.7400	21.0420	22.7957	0
10/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2046 On 05-November-26			Bond Future	143.6319	145.4151	143.6319	145.4151	0
10/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18151.9100	19935.0700	18.1519	19.9351	0
10/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2046 On 04-February-27			Bond Future	146.1388	147.9516	146.1388	147.9516	0
10/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15048.8100	16861.5600	15.0488	16.8616	0
10/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2050 On 05-February-26			Bond Future	141.6560	144.7447	141.6560	144.7447	11,608
10/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	18836.0300	21924.6700	18.8360	21.9247	0
10/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2050 On 07-May-26			Bond Future	144.2250	147.3695	144.2250	147.3695	4,988
10/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20154.9500	23299.4900	20.1550	23.2995	0
10/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2050 On 06-August-26			Bond Future	144.4119	147.6127	144.4119	147.6127	0
10/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21141.8800	24342.6900	21.1419	24.3427	0
10/12/2025	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
10/12/2025	2050 On 05-November-26			Bond Future	146.9674	150.2239	146.9674	150.2239	0
10/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23127.3500	26383.8900	23.1274	26.3839	0
10/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	2050 On 04-February-27			Bond Future	147.0475	150.3587	147.0475	150.3587	0
10/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14657.5200	17968.6900	14.6575	17.9687	0
10/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	AL37 On 05-February-26			Index Future	1250.2060	1250.9310	1250.2060	1,250.9310	0
10/12/2025	AL37 On 07-May-26			Index Future	1272.5750	1273.3120	1272.5750	1,273.3120	0
10/12/2025	AL37 On 06-August-26			Index Future	1295.2980	1296.0460	1295.2980	1,296.0460	0
10/12/2025	AL37 On 05-November-26			Index Future	1318.1900	1318.9490	1318.1900	1,318.9490	0
10/12/2025	AL37 On 04-February-27			Index Future	1340.9330	1341.7010	1340.9330	1,341.7010	0
10/12/2025	AL7T On 05-February-26			Index Future	1602.8400	1604.1160	1602.8400	1,604.1160	0
10/12/2025	AL7T On 07-May-26			Index Future	1631.5180	1632.8160	1631.5180	1,632.8160	0
10/12/2025	AL7T On 06-August-26			Index Future	1660.6500	1661.9690	1660.6500	1,661.9690	0
10/12/2025	AL7T On 05-November-26			Index Future	1689.9990	1691.3370	1689.9990	1,691.3370	0
10/12/2025	AL7T On 04-February-27			Index Future	1719.1570	1720.5140	1719.1570	1,720.5140	0
10/12/2025	ALBI On 05-February-26			Index Future	1349.8300	1350.9580	1349.8300	1,350.9580	79
10/12/2025	ALBI On 07-May-26			Index Future	1373.9810	1375.1290	1373.9810	1,375.1290	0
10/12/2025	ALBI On 06-August-26			Index Future	1398.5150	1399.6810	1398.5150	1,399.6810	0
10/12/2025	ALBI On 05-November-26			Index Future	1423.2310	1424.4140	1423.2310	1,424.4140	0
10/12/2025	ALBI On 04-February-27			Index Future	1447.7860	1448.9860	1447.7860	1,448.9860	0
10/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	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
10/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	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
10/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	ES33 On 05-February-26			Bond Future	9.0553	9.0528	94.6473	94.6598	0
10/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11451.8200	11464.3000	11.4518	11.4643	0
10/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES33 On 07-May-26			Bond Future	9.1319	9.1294	92.5704	92.5829	0
10/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11689.8100	11702.3600	11.6898	11.7024	0
10/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES33 On 06-August-26			Bond Future	9.2139	9.2113	94.2626	94.2749	0
10/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12393.9300	12406.2200	12.3939	12.4062	0
10/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES33 On 05-November-26			Bond Future	9.3080	9.3055	92.1381	92.1499	0
10/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6809.6700	6821.5100	6.8097	6.8215	0
10/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES33 On 04-February-27			Bond Future	9.4233	9.4208	93.7437	93.7549	0
10/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1247.1100	1258.3000	1.2471	1.2583	0
10/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES42 On 05-February-26			Bond Future	9.7405	9.7327	92.4898	92.5478	0
10/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13890.0300	13948.0500	13.8900	13.9481	0
10/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES42 On 07-May-26			Bond Future	9.8138	9.8057	89.9026	89.9616	0
10/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15261.2200	15320.2300	15.2612	15.3202	0
10/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES42 On 06-August-26			Bond Future	9.8891	9.8809	91.5457	91.6053	0
10/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17071.3600	17130.9500	17.0714	17.1310	0
10/12/2025	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
10/12/2025	ES42 On 05-November-26			Bond Future	9.9696	9.9612	88.9014	88.9613	0
10/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10936.5700	10996.5300	10.9366	10.9965	0
10/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	ES42 On 04-February-27			Bond Future	10.0605	10.0520	90.4488	90.5090	0
10/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1588.9300	1649.1000	1.5889	1.6491	0
10/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	GOVI On 05-February-26			GOVI	1324.8360	1325.9930	1324.8360	1,325.9930	606
10/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1748360.0000	1759930.0000	174.8360	175.9930	0
10/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	GOVI On 07-May-26			GOVI	1348.5400	1349.7170	1348.5400	1,349.7170	42
10/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1715400.0000	1727170.0000	171.5400	172.7170	0
10/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	GOVI On 06-August-26			GOVI	1372.6190	1373.8150	1372.6190	1,373.8150	0
10/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1836190.0000	1848150.0000	183.6190	184.8150	0
10/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	GOVI On 05-November-26			GOVI	1396.8780	1398.0910	1396.8780	1,398.0910	0
10/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1198780.0000	1210910.0000	119.8780	121.0910	0
10/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	GOVI On 04-February-27			GOVI	1420.9790	1422.2090	1420.9790	1,422.2090	0
10/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	519790.0000	532090.0000	51.9790	53.2090	0
10/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/12/2025	I258 On 05-February-26			Bond Future	128.6140	128.8410	128.6140	128.8410	0
10/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16964.0300	17190.9900	16.9640	17.1910	0
10/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	I258 On 07-May-26			Bond Future	130.9464	131.1773	130.9464	131.1773	0
10/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	17216.9808	17447.8473	17.2170	17.4478	0
10/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.6008	0.5373	0.0006	0.0005	0
10/12/2025	I258 On 06-August-26			Bond Future	130.4868	130.7207	130.4868	130.7207	0
10/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17548.0318	17781.0706	17.5480	17.7811	0
10/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	11.2618	10.3906	0.0113	0.0104	0
10/12/2025	I258 On 05-November-26			Bond Future	132.7951	133.0321	132.7951	133.0321	0
10/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17888.1452	18122.5121	17.8881	18.1225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	43.0752	40.3921	0.0431	0.0404	0
10/12/2025	I258 On 04-February-27			Bond Future	132.2183	132.4572	132.2183	132.4572	0
10/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13682.8123	13905.2841	13.6828	13.9053	0
10/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	364.5123	348.1241	0.3645	0.3481	0
10/12/2025	IGOV On 05-February-26			Index Future	433.2950	436.1840	433.2950	436.1840	242
10/12/2025	IGOV On 07-May-26			Index Future	441.1530	444.0950	441.1530	444.0950	8
10/12/2025	IGOV On 06-August-26			Index Future	449.1340	452.1280	449.1340	452.1280	0
10/12/2025	IGOV On 05-November-26			Index Future	457.1730	460.2200	457.1730	460.2200	0
10/12/2025	IGOV On 04-February-27			Index Future	465.1610	468.2600	465.1610	468.2600	0
10/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/12/2025	R033 On 05-February-26			Bond Future	8.2473	8.2439	112.9465	112.9656	14,930
10/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11746.7200	11766.5100	11.7467	11.7665	0
10/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	10.0400	10.6900	0.0100	0.0107	0
10/12/2025	R033 On 07-May-26			Bond Future	8.2975	8.2940	109.9250	109.9442	0
10/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	10818.9800	10839.9400	10.8190	10.8399	0
10/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	182.2400	183.9500	0.1822	0.1840	0
10/12/2025	R033 On 06-August-26			Bond Future	8.3517	8.3481	111.9081	111.9272	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10062.8600	10083.5000	10.0629	10.0835	0
10/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	609.0200	610.5500	0.6090	0.6106	0
10/12/2025	R033 On 05-November-26			Bond Future	8.4143	8.4106	108.8221	108.8407	0
10/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6028.4400	6046.1900	6.0284	6.0462	0
10/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1483.2400	1482.3200	1.4832	1.4823	0
10/12/2025	R033 On 04-February-27			Bond Future	8.4942	8.4905	110.6937	110.7117	0
10/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3720.9200	3734.7500	3.7209	3.7348	0
10/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2958.1500	2954.0300	2.9582	2.9540	0
10/12/2025	R035 On 05-February-26			Bond Future	8.5355	8.5220	106.0986	106.1837	84,257
10/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	731.9500	776.4400	0.7320	0.7764	0
10/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	1272.6700	1232.0800	1.2727	1.2321	16,000
10/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1405.9100	1466.5700	1.4059	1.4666	350
10/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	749.9200	725.5000	0.7499	0.7255	0
10/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2357.8600	2430.5800	2.3579	2.4306	0
10/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	400.2900	387.9300	0.4003	0.3879	0
10/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	3880.9700	3961.9800	3.8810	3.9620	0
10/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	161.6500	157.5800	0.1617	0.1576	350
10/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4491.2700	4573.8100	4.4913	4.5738	0
10/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	114.3300	111.7900	0.1143	0.1118	16,000
10/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6693.8900	6778.6700	6.6939	6.7787	0
10/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	31.3900	31.0900	0.0314	0.0311	350
10/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9662.6800	9747.8300	9.6627	9.7478	250
10/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	5.7200	5.7900	0.0057	0.0058	0
10/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11136.4200	11221.5400	11.1364	11.2215	2,000
10/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1.6800	1.7200	0.0017	0.0017	0
10/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12369.4300	12454.5200	12.3694	12.4545	0
10/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.4700	0.4800	0.0005	0.0005	250
10/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13004.3000	13089.3900	13.0043	13.0894	0
10/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.2300	0.2400	0.0002	0.0002	0
10/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	13789.6600	13874.7500	13.7897	13.8748	2,000
10/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0900	0.1000	0.0001	0.0001	0
10/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14101.2500	14186.3400	14.1013	14.1863	0
10/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	0
10/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	14976.1800	15061.2600	14.9762	15.0613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	250
10/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21157.6800	21242.7600	21.1577	21.2428	0
10/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
10/12/2025	R035 On 07-May-26			Bond Future	8.5864	8.5724	103.4956	103.5820	33,773
10/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	650.1100	680.7300	0.6501	0.6807	1,000
10/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2497.8900	2442.1400	2.4979	2.4421	0
10/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2307.8700	2367.6400	2.3079	2.3676	1,000
10/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	1063.4500	1036.8500	1.0635	1.0369	0
10/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4214.2800	4287.8700	4.2143	4.2879	0
10/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	523.3100	510.5300	0.5233	0.5105	1,000
10/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6478.5400	6559.3600	6.4785	6.5594	250
10/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	247.7900	242.2400	0.2478	0.2422	0
10/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6583.6300	6664.6700	6.5836	6.6647	200
10/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	239.4900	234.1600	0.2395	0.2342	0
10/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	6846.6700	6928.2000	6.8467	6.9282	350
10/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	219.8300	214.9900	0.2198	0.2150	0
10/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9121.2200	9205.5200	9.1212	9.2055	0
10/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	108.0100	105.9400	0.1080	0.1059	250
10/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9226.8800	9311.2600	9.2269	9.3113	0
10/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	104.6000	102.6100	0.1046	0.1026	200
10/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9490.8700	9575.4300	9.4909	9.5754	0
10/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	96.6600	94.8500	0.0967	0.0949	350
10/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	11732.7400	11818.4300	11.7327	11.8184	0
10/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	42.8200	42.1400	0.0428	0.0421	250
10/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	11835.4300	11921.1600	11.8354	11.9212	0
10/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	40.5800	39.9400	0.0406	0.0399	200
10/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12091.9100	12177.7200	12.0919	12.1777	0
10/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	35.4300	34.8700	0.0354	0.0349	350
10/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	12858.6600	12944.6800	12.8587	12.9447	0
10/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	23.3200	22.9700	0.0233	0.0230	0
10/12/2025	R035 On 06-August-26			Bond Future	8.6413	8.6268	105.3630	105.4505	56
10/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	922.6600	954.7400	0.9227	0.9547	1,000
10/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	3064.1100	3008.7100	3.0641	3.0087	0
10/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2210.3000	2262.1900	2.2103	2.2622	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1798.3800	1762.7900	1.7984	1.7628	0
10/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2513.0300	2568.1200	2.5130	2.5681	1,000
10/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1624.0200	1591.6300	1.6240	1.5916	0
10/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	3941.3700	4007.5500	3.9414	4.0076	200
10/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	1057.0800	1035.7800	1.0571	1.0358	0
10/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4302.0100	4370.2500	4.3020	4.3703	0
10/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	955.7400	936.5000	0.9557	0.9365	350
10/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4347.7100	4416.1900	4.3477	4.4162	250
10/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	943.9000	924.9000	0.9439	0.9249	0
10/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5140.0100	5212.2200	5.1400	5.2122	0
10/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	764.5500	749.2800	0.7646	0.7493	1,000
10/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6292.6000	6368.9400	6.2926	6.3689	0
10/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	566.6800	555.5400	0.5667	0.5555	200
10/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6682.8700	6760.3400	6.6829	6.7603	0
10/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	512.2600	502.2500	0.5123	0.5023	350
10/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	6731.9300	6809.5300	6.7319	6.8095	0
10/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	505.9200	496.0400	0.5059	0.4960	250
10/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	8767.7100	8849.4700	8.7677	8.8495	0
10/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	306.2800	300.5600	0.3063	0.3006	200
10/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9218.1800	9300.5900	9.2182	9.3006	0
10/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	275.2800	270.2100	0.2753	0.2702	250
10/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13348.2700	13434.5400	13.3483	13.4345	0
10/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	66.0100	64.8000	0.0660	0.0648	0
10/12/2025	R035 On 05-November-26			Bond Future	8.7059	8.6908	102.7035	102.7918	0
10/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2647.2800	2699.5100	2.6473	2.6995	200
10/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2097.1200	2061.0900	2.0971	2.0611	0
10/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4645.2100	4711.5700	4.6452	4.7116	0
10/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1236.7300	1214.8300	1.2367	1.2148	200
10/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	6893.3600	6968.6900	6.8934	6.9687	0
10/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	731.1400	718.2100	0.7311	0.7182	200
10/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	7970.6800	8048.8500	7.9707	8.0489	0
10/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	575.6700	565.5800	0.5757	0.5656	0
10/12/2025	R035 On 04-February-27			Bond Future	8.7856	8.7701	104.4710	104.5598	0
10/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3441.4500	3497.2300	3.4415	3.4972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2115.3400	2082.2800	2.1153	2.0823	0
10/12/2025	R038 On 05-February-26			Bond Future	9.0309	9.0177	117.3788	117.4837	3,763
10/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17093.6200	17198.5300	17.0936	17.1985	0
10/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	0
10/12/2025	R038 On 07-May-26			Bond Future	9.0953	9.0817	113.9954	114.1020	2,395
10/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16178.9100	16285.0400	16.1789	16.2850	0
10/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	32.7500	32.3100	0.0328	0.0323	0
10/12/2025	R038 On 06-August-26			Bond Future	9.1631	9.1490	116.0520	116.1599	0
10/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17773.2500	17879.9200	17.7733	17.8799	0
10/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	78.1900	76.9400	0.0782	0.0769	0
10/12/2025	R038 On 05-November-26			Bond Future	9.2367	9.2222	112.5971	112.7062	0
10/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11006.3400	11105.0800	11.0063	11.1051	0
10/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	615.1400	604.8400	0.6151	0.6048	0
10/12/2025	R038 On 04-February-27			Bond Future	9.3228	9.3079	114.5334	114.6432	0
10/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4756.7300	4827.3600	4.7567	4.8274	0
10/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2748.7400	2709.5300	2.7487	2.7095	0
10/12/2025	R053 On 05-February-26			Bond Future	9.3147	9.3012	126.9275	127.0851	33,905
10/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	21595.2300	21752.9100	21.5952	21.7529	0
10/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1.5000	1.5500	0.0015	0.0016	0
10/12/2025	R053 On 07-May-26			Bond Future	9.3689	9.3550	123.3379	123.4982	14,035
10/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	22624.0200	22783.3900	22.6240	22.7834	0
10/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	61.2600	60.4000	0.0613	0.0604	0
10/12/2025	R053 On 06-August-26			Bond Future	9.4251	9.4109	125.5630	125.7255	0
10/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	26544.4000	26705.4800	26.5444	26.7055	0
10/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	92.7300	91.2300	0.0927	0.0912	0
10/12/2025	R053 On 05-November-26			Bond Future	9.4846	9.4701	121.8962	122.0608	0
10/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18099.1600	18249.5900	18.0992	18.2496	0
10/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	978.6500	964.5300	0.9787	0.9645	0
10/12/2025	R053 On 04-February-27			Bond Future	9.5524	9.5375	123.9925	124.1587	0
10/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8440.6100	8555.4800	8.4406	8.5555	0
10/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3721.3600	3669.9900	3.7214	3.6700	0
10/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
10/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	62.2700	62.8200	0.0623	0.0628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	62.2700	62.8200	0.0623	0.0628	0
10/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
10/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	100.4200	100.7600	0.1004	0.1008	0
10/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	100.4200	100.7600	0.1004	0.1008	0
10/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
10/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87.0200	87.2100	0.0870	0.0872	0
10/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87.0200	87.2100	0.0870	0.0872	0
10/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
10/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.6400	50.7200	0.0506	0.0507	0
10/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.6400	50.7200	0.0506	0.0507	0
10/12/2025	R202 On 05-February-26			Bond Future	294.1696	296.0104	294.1696	296.0104	565
10/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	16349.5600	18190.3900	16.3496	18.1904	0
10/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R202 On 07-May-26			Bond Future	299.5046	301.3783	299.5046	301.3783	460
10/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21954.6300	23828.3400	21.9546	23.8283	0
10/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R202 On 06-August-26			Bond Future	299.5646	301.4702	299.5646	301.4702	0
10/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20704.6200	22610.2400	20.7046	22.6102	0
10/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R202 On 05-November-26			Bond Future	304.8659	306.8034	304.8659	306.8034	0
10/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	24405.9000	26343.3500	24.4059	26.3434	0
10/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R202 On 04-February-27			Bond Future	304.6913	306.6578	304.6913	306.6578	0
10/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9961.2700	11927.7900	9.9613	11.9278	0
10/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R209 On 05-February-26			Bond Future	8.7390	8.7358	85.7587	85.7781	35,995
10/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11747.2000	11766.6200	11.7472	11.7666	0
10/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.3700	0.4100	0.0004	0.0004	0
10/12/2025	R209 On 07-May-26			Bond Future	8.7922	8.7889	84.1422	84.1618	6,358
10/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	11997.1200	12017.0600	11.9971	12.0171	0
10/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	24.7300	25.1100	0.0247	0.0251	0
10/12/2025	R209 On 06-August-26			Bond Future	8.8486	8.8452	85.6604	85.6799	3,673
10/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13051.9000	13071.7700	13.0519	13.0718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	58.0400	58.3800	0.0580	0.0584	0
10/12/2025	R209 On 05-November-26			Bond Future	8.9105	8.9070	84.0064	84.0256	0
10/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7961.1800	7980.2700	7.9612	7.9803	0
10/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	541.9000	541.7200	0.5419	0.5417	0
10/12/2025	R209 On 04-February-27			Bond Future	8.9843	8.9809	85.4520	85.4708	0
10/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3554.8700	3569.4300	3.5549	3.5694	0
10/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1957.8800	1953.6300	1.9579	1.9536	0
10/12/2025	R210 On 05-February-26			Bond Future	258.4771	258.7162	258.4771	258.7162	539
10/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5377.0500	5616.2300	5.3771	5.6162	0
10/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R210 On 07-May-26			Bond Future	259.6881	259.9309	259.6881	259.9309	918
10/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4288.0800	4530.8800	4.2881	4.5309	0
10/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R210 On 06-August-26			Bond Future	264.4363	264.6822	264.4363	264.6822	0
10/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4596.2800	4842.1600	4.5963	4.8422	0
10/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R210 On 05-November-26			Bond Future	265.5869	265.8344	265.5869	265.8344	0
10/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12256.9000	12504.4200	12.2569	12.5044	0
10/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R210 On 04-February-27			Bond Future	270.2231	270.4725	270.2231	270.4725	0
10/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4193.0500	4442.5000	4.1931	4.4425	0
10/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R213 On 05-February-26			Bond Future	7.9247	7.9055	99.3584	99.4351	18,761
10/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7488.8900	7565.6000	7.4889	7.5656	0
10/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.7000	0.7000	0.0007	0.0007	0
10/12/2025	R213 On 07-May-26			Bond Future	7.9644	7.9441	97.5858	97.6637	64,746
10/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	6782.8000	6859.3100	6.7828	6.8593	0
10/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	41.7600	40.3700	0.0418	0.0404	0
10/12/2025	R213 On 06-August-26			Bond Future	8.0088	7.9873	99.3467	99.4255	0
10/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6074.8000	6149.1200	6.0748	6.1491	0
10/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	144.2500	139.7400	0.1443	0.1397	0
10/12/2025	R213 On 05-November-26			Bond Future	8.0692	8.0464	97.5330	97.6125	0
10/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3019.7200	3080.0200	3.0197	3.0800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	676.1000	656.8700	0.6761	0.6569	0
10/12/2025	R213 On 04-February-27			Bond Future	8.1535	8.1293	99.2122	99.2922	0
10/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1487.9100	1530.2900	1.4879	1.5303	0
10/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1532.5700	1494.9200	1.5326	1.4949	0
10/12/2025	R214 On 05-February-26			Bond Future	9.3449	9.3369	80.1777	80.2314	10,754
10/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11405.1300	11459.0300	11.4051	11.4590	0
10/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	2.5900	2.7200	0.0026	0.0027	0
10/12/2025	R214 On 07-May-26			Bond Future	9.4040	9.3957	78.3155	78.3701	31,017
10/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12422.7100	12477.3300	12.4227	12.4773	0
10/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	50.6800	50.6800	0.0507	0.0507	0
10/12/2025	R214 On 06-August-26			Bond Future	9.4663	9.4579	79.7286	79.7838	0
10/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14191.6400	14246.4400	14.1916	14.2464	0
10/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	88.8800	88.4700	0.0889	0.0885	0
10/12/2025	R214 On 05-November-26			Bond Future	9.5350	9.5263	77.8255	77.8812	0
10/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9188.8400	9239.5300	9.1888	9.2395	0
10/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	714.4400	709.4500	0.7144	0.7095	0
10/12/2025	R214 On 04-February-27			Bond Future	9.6145	9.6056	79.1650	79.2209	0
10/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4240.2400	4277.9700	4.2402	4.2780	0
10/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2466.7500	2448.5800	2.4668	2.4486	0
10/12/2025	R248 On 05-February-26			Bond Future	9.4794	9.4662	97.2343	97.3490	243,775
10/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	38.4500	44.7200	0.0385	0.0447	1,940
10/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	5297.1800	5188.7800	5.2972	5.1888	0
10/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1024.8400	1085.9200	1.0248	1.0859	1,940
10/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1718.8300	1665.2400	1.7188	1.6652	0
10/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1481.7100	1555.0600	1.4817	1.5551	0
10/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1303.3300	1262.0100	1.3033	1.2620	0
10/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2308.6500	2396.8700	2.3087	2.3969	12,500
10/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	845.9600	819.5100	0.8460	0.8195	0
10/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	3940.5300	4044.0400	3.9405	4.0440	0
10/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	400.0400	388.8800	0.4000	0.3889	1,940
10/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	4645.6700	4752.7200	4.6457	4.7527	0
10/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	295.3600	287.7400	0.2954	0.2877	0
10/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8145.1900	8259.0300	8.1452	8.2590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	68.9900	68.1600	0.0690	0.0682	0
10/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	14929.8200	15044.5700	14.9298	15.0446	0
10/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	3.0400	3.1200	0.0030	0.0031	0
10/12/2025	R248 On 07-May-26			Bond Future	9.5377	9.5241	94.5362	94.6527	46,543
10/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16121.6700	16237.3100	16.1217	16.2373	0
10/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	65.8000	64.9100	0.0658	0.0649	0
10/12/2025	R248 On 06-August-26			Bond Future	9.5990	9.5850	96.2419	96.3601	0
10/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	19474.9700	19591.8800	19.4750	19.5919	0
10/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	82.2800	81.0300	0.0823	0.0810	0
10/12/2025	R248 On 05-November-26			Bond Future	9.6657	9.6514	93.4863	93.6059	0
10/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13028.7200	13137.4100	13.0287	13.1374	0
10/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	767.2000	756.3000	0.7672	0.7563	0
10/12/2025	R248 On 04-February-27			Bond Future	9.7424	9.7277	95.0949	95.2157	0
10/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	5876.9500	5958.2500	5.8770	5.9583	0
10/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2922.2800	2882.8100	2.9223	2.8828	0
10/12/2025	R2R9 On 05-February-26			Bond Future	9.2021	9.1890	108.6554	108.7577	0
10/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95664.9100	95767.1500	95.6649	95.7672	0
10/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R2R9 On 07-May-26			Bond Future	9.2685	9.2550	105.6211	105.7250	0
10/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94771.4400	94875.2900	94.7714	94.8753	0
10/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R2R9 On 06-August-26			Bond Future	9.3383	9.3243	107.5267	107.6319	0
10/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94407.1500	94512.3800	94.4072	94.5124	0
10/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R2R9 On 05-November-26			Bond Future	9.4134	9.3990	104.4270	104.5334	0
10/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93456.9600	93563.2900	93.4570	93.5633	0
10/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R2R9 On 04-February-27			Bond Future	9.5004	9.4856	106.2229	106.3301	0
10/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4868.9300	4942.1200	4.8689	4.9421	0
10/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2098.6100	2064.5900	2.0986	2.0646	0
10/12/2025	R4R2 On 05-February-26			Bond Future	9.4075	9.3945	109.5726	109.6846	1,531
10/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96297.3000	96409.3700	96.2973	96.4094	0
10/12/2025	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
10/12/2025	R4R2 On 07-May-26			Bond Future	9.4746	9.4611	106.4287	106.5425	0
10/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95339.5800	95453.4100	95.3396	95.4534	0
10/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R4R2 On 06-August-26			Bond Future	9.5447	9.5308	108.3488	108.4642	0
10/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94931.4900	95046.8800	94.9315	95.0469	0
10/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R4R2 On 05-November-26			Bond Future	9.6194	9.6052	105.1374	105.2542	0
10/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93914.8400	94031.5700	93.9148	94.0316	0
10/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/12/2025	R4R2 On 04-February-27			Bond Future	9.7049	9.6903	106.9454	107.0631	0
10/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5548.0000	5629.8200	5.5480	5.6298	0
10/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2210.9900	2175.1300	2.2110	2.1751	0
10/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0