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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
12/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	2029 On 05-February-26			Bond Future	144.9598	145.0093	144.9598	145.0093	1,850
12/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4849.8000	4899.3000	4.8498	4.8993	0
12/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2029 On 07-May-26			Bond Future	146.1260	146.1797	146.1260	146.1797	2,542
12/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4306.0000	4359.7300	4.3060	4.3597	0
12/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2029 On 06-August-26			Bond Future	148.8003	148.8531	148.8003	148.8531	0
12/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4700.2800	4753.1300	4.7003	4.7531	0
12/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2029 On 05-November-26			Bond Future	149.9448	150.0066	149.9448	150.0066	0
12/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2384.8000	2446.5600	2.3848	2.4466	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2029 On 04-February-27			Bond Future	152.5599	152.6266	152.5599	152.6266	0
12/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2839.8900	2906.5900	2.8399	2.9066	0
12/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2030 On 05-February-26			Bond Future	7.6122	7.6540	101.5252	101.3832	164,146
12/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6146.5700	6004.8300	6.1466	6.0048	0
12/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.2600	0.5200	0.0003	0.0005	0
12/12/2025	2030 On 07-May-26			Bond Future	7.6467	7.6910	103.3393	103.1971	5,487
12/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	153.3500	145.0600	0.1534	0.1451	1,000
12/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1567.2000	1701.1100	1.5672	1.7011	0
12/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	822.4600	803.1900	0.8225	0.8032	1,000
12/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	619.3300	742.2600	0.6193	0.7423	0
12/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1287.2500	1245.0300	1.2873	1.2450	0
12/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	414.3200	514.3000	0.4143	0.5143	1,000
12/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5439.8400	5307.9200	5.4398	5.3079	0
12/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	28.0000	38.2800	0.0280	0.0383	0
12/12/2025	2030 On 06-August-26			Bond Future	7.6860	7.7346	101.1963	101.0502	19,282
12/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	258.3600	253.1000	0.2584	0.2531	1,000
12/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1704.6500	1845.4800	1.7047	1.8455	0
12/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	941.2400	921.8600	0.9412	0.9219	1,000
12/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	869.0500	995.7600	0.8691	0.9958	0
12/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1664.2800	1615.8700	1.6643	1.6159	0
12/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	545.6300	643.3100	0.5456	0.6433	1,000
12/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4616.0200	4494.6100	4.6160	4.4946	0
12/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	123.4000	148.0800	0.1234	0.1481	0
12/12/2025	2030 On 05-November-26			Bond Future	7.7294	7.7802	102.9577	102.8146	0
12/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2359.0800	2293.7900	2.3591	2.2938	0
12/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	516.7400	594.5700	0.5167	0.5946	0
12/12/2025	2030 On 04-February-27			Bond Future	7.7984	7.8530	100.7215	100.5786	0
12/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1169.0200	1149.1900	1.1690	1.1492	0
12/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1112.4700	1235.5700	1.1125	1.2356	0
12/12/2025	2031 On 05-February-26			Bond Future	112.7318	112.6835	112.7318	112.6835	1,156
12/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1025.2200	982.0400	1.0252	0.9820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	53.4300	58.5800	0.0534	0.0586	0
12/12/2025	2031 On 07-May-26			Bond Future	114.7737	114.7272	114.7737	114.7272	736
12/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1123.1500	1082.5200	1.1232	1.0825	0
12/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	189.4300	195.3600	0.1894	0.1954	0
12/12/2025	2031 On 06-August-26			Bond Future	114.4511	114.4023	114.4511	114.4023	680
12/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1033.2700	992.6300	1.0333	0.9926	0
12/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	392.1800	400.3700	0.3922	0.4004	0
12/12/2025	2031 On 05-November-26			Bond Future	116.4702	116.4266	116.4702	116.4266	0
12/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4981.9300	4938.2500	4.9819	4.9383	0
12/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.7700	1.6200	0.0018	0.0016	0
12/12/2025	2031 On 04-February-27			Bond Future	116.0429	116.0017	116.0429	116.0017	0
12/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	747.2200	718.8100	0.7472	0.7188	0
12/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	884.3100	897.1000	0.8843	0.8971	0
12/12/2025	2032 On 05-February-26			Bond Future	8.0008	8.0423	104.1885	103.9889	127,196
12/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9758.3200	9558.7400	9.7583	9.5587	0
12/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2700	0.3100	0.0003	0.0003	0
12/12/2025	2032 On 07-May-26			Bond Future	8.0423	8.0856	101.8913	101.6904	37,710
12/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9214.3200	9015.0400	9.2143	9.0150	0
12/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	26.5600	28.1300	0.0266	0.0281	0
12/12/2025	2032 On 06-August-26			Bond Future	8.0868	8.1329	103.7312	103.5255	0
12/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8704.6900	8510.9200	8.7047	8.5109	0
12/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	90.8600	102.8700	0.0909	0.1029	0
12/12/2025	2032 On 05-November-26			Bond Future	8.1418	8.1892	101.3796	101.1757	0
12/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4771.0900	4639.7900	4.7711	4.6398	0
12/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	502.0900	574.6400	0.5021	0.5746	0
12/12/2025	2032 On 04-February-27			Bond Future	8.2144	8.2641	103.1218	102.9170	0
12/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2433.1000	2365.3700	2.4331	2.3654	0
12/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1343.9300	1480.9900	1.3439	1.4810	0
12/12/2025	2033 On 05-February-26			Bond Future	142.6854	142.6894	142.6854	142.6894	2,698
12/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9805.3700	9809.3700	9.8054	9.8094	0
12/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2033 On 07-May-26			Bond Future	143.7080	143.7153	143.7080	143.7153	10,592
12/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8547.9600	8555.2500	8.5480	8.5553	0

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12/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2033 On 06-August-26			Bond Future	146.3380	146.3436	146.3380	146.3436	0
12/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12088.0300	12093.5900	12.0880	12.0936	0
12/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2033 On 05-November-26			Bond Future	147.3358	147.3493	147.3358	147.3493	0
12/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10075.7700	10089.3200	10.0758	10.0893	0
12/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2033 On 04-February-27			Bond Future	149.9056	149.9231	149.9056	149.9231	0
12/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7195.5500	7213.1000	7.1956	7.2131	0
12/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2037 On 05-February-26			Bond Future	8.8387	8.8698	97.8815	97.6693	122,427
12/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5403.5700	5203.1500	5.4036	5.2032	0
12/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	71.7200	83.5100	0.0717	0.0835	11,500
12/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8135.7400	7926.4100	8.1357	7.9264	0
12/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	15.6500	18.5300	0.0157	0.0185	11,500
12/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11376.8200	11165.1400	11.3768	11.1651	0
12/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	2.6900	3.2200	0.0027	0.0032	0
12/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12800.5800	12588.5600	12.8006	12.5886	1,970
12/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0.8900	1.0800	0.0009	0.0011	0
12/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14468.0000	14255.8300	14.4680	14.2558	0
12/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.1600	0.2000	0.0002	0.0002	0
12/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15339.0800	15126.8800	15.3391	15.1269	0
12/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	0
12/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15554.8900	15342.6900	15.5549	15.3427	1,030
12/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
12/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17981.1800	17768.9700	17.9812	17.7690	0
12/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20060.2800	19848.0700	20.0603	19.8481	0
12/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
12/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22303.4100	22091.2000	22.3034	22.0912	0
12/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
12/12/2025	2037 On 07-May-26			Bond Future	8.8986	8.9306	99.6306	99.4168	87,488
12/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1990.9300	2005.5400	1.9909	2.0055	1,500
12/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1315.1700	1543.5600	1.3152	1.5436	0

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12/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4406.4000	4337.6200	4.4064	4.3376	1,500
12/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	551.7700	696.7700	0.5518	0.6968	0
12/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7592.0800	7444.0700	7.5921	7.4441	0
12/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	214.4500	280.2200	0.2145	0.2802	1,500
12/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12581.0200	12373.8700	12.5810	12.3739	142
12/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	54.3800	61.0100	0.0544	0.0610	0
12/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14570.3300	14357.8900	14.5703	14.3579	0
12/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	21.6500	22.9900	0.0217	0.0230	0
12/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20083.6700	19869.9400	20.0837	19.8699	0
12/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.7500	0.8000	0.0008	0.0008	142
12/12/2025	2037 On 06-August-26			Bond Future	8.9629	8.9963	97.1700	96.9511	2,539
12/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7187.2100	7007.8900	7.1872	7.0079	2,541
12/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	569.9700	609.5600	0.5700	0.6096	0
12/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10816.3600	10615.6200	10.8164	10.6156	0
12/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	261.5300	279.7000	0.2615	0.2797	2,541
12/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13947.0100	13736.2000	13.9470	13.7362	0
12/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	109.4800	117.5800	0.1095	0.1176	2,541
12/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16031.2300	15816.3100	16.0312	15.8163	0
12/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	48.1900	52.1800	0.0482	0.0522	0
12/12/2025	2037 On 05-November-26			Bond Future	9.0272	9.0610	98.8610	98.6436	0
12/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4339.2900	4223.7400	4.3393	4.2237	4,490
12/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1606.6900	1708.5100	1.6067	1.7085	0
12/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8095.1500	7936.4800	8.0952	7.9365	0
12/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	751.3500	810.0500	0.7514	0.8101	4,490
12/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10084.1200	9909.4700	10.0841	9.9095	0
12/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	520.7300	563.4500	0.5207	0.5635	0
12/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11159.0900	10977.8000	11.1591	10.9778	0
12/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	431.4000	467.4800	0.4314	0.4675	4,490
12/12/2025	2037 On 04-February-27			Bond Future	9.1038	9.1386	96.3036	96.0849	0
12/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4380.2500	4433.0500	4.3803	4.4331	0
12/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1866.8600	2138.2700	1.8669	2.1383	0
12/12/2025	2038 On 05-February-26			Bond Future	157.4682	157.4730	157.4682	157.4730	2,539
12/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14268.2200	14272.9500	14.2682	14.2730	0
12/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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12/12/2025	2038 On 07-May-26			Bond Future	160.3207	160.3290	160.3207	160.3290	440
12/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15790.6700	15798.9500	15.7907	15.7990	0
12/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2038 On 06-August-26			Bond Future	161.0547	161.0613	161.0547	161.0613	0
12/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16334.7300	16341.3000	16.3347	16.3413	0
12/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2038 On 05-November-26			Bond Future	163.8969	163.9121	163.8969	163.9121	0
12/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17586.8600	17602.0600	17.5869	17.6021	0
12/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2038 On 04-February-27			Bond Future	164.5238	164.5437	164.5238	164.5437	0
12/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10693.8400	10713.6600	10.6938	10.7137	0
12/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2040 On 05-February-26			Bond Future	9.2274	9.2382	98.4774	98.3949	77,004
12/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	491.0600	551.5000	0.4911	0.5515	13,500
12/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1865.0500	2008.0100	1.8651	2.0080	0
12/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	987.8900	1056.7400	0.9879	1.0567	14,000
12/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1198.6000	1349.9700	1.1986	1.3500	0
12/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1940.4100	1989.3000	1.9404	1.9893	0
12/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	630.0000	761.4100	0.6300	0.7614	13,500
12/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4415.8400	4394.5700	4.4158	4.3946	14,000
12/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	162.5900	223.8400	0.1626	0.2238	0
12/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7381.1000	7317.2200	7.3811	7.3172	0
12/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	37.2000	55.8400	0.0372	0.0558	14,000
12/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8119.1300	8050.4400	8.1191	8.0504	680
12/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	25.5900	39.4200	0.0256	0.0394	0
12/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10751.7500	10673.9400	10.7518	10.6739	0
12/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	6.8800	11.5900	0.0069	0.0116	8,180
12/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13285.6200	13203.7400	13.2856	13.2037	0
12/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	2.0600	2.7000	0.0021	0.0027	680
12/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15357.4200	15274.9200	15.3574	15.2749	0
12/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.4200	0.4400	0.0004	0.0004	0
12/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17298.5400	17216.0200	17.2985	17.2160	475
12/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
12/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24870.6900	24788.1700	24.8707	24.7882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
12/12/2025	2040 On 07-May-26			Bond Future	9.2933	9.3042	100.2371	100.1554	0
12/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10038.7200	9957.0300	10.0387	9.9570	1,460
12/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	197.1900	197.1800	0.1972	0.1972	0
12/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12610.5200	12527.9900	12.6105	12.5280	0
12/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	108.5000	107.6500	0.1085	0.1077	0
12/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15843.0600	15760.8100	15.8431	15.7608	0
12/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	32.1100	31.5400	0.0321	0.0315	0
12/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16130.4900	16048.2800	16.1305	16.0483	0
12/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	28.1600	27.6300	0.0282	0.0276	1,460
12/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17887.1100	17805.1300	17.8871	17.8051	0
12/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	12.0900	11.7900	0.0121	0.0118	0
12/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18940.3700	18858.4800	18.9404	18.8585	0
12/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	7.0100	6.8000	0.0070	0.0068	1,460
12/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20618.4400	20536.6500	20.6184	20.5367	0
12/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.7600	2.6500	0.0028	0.0027	0
12/12/2025	2040 On 06-August-26			Bond Future	9.3636	9.3749	97.5368	97.4523	7,265
12/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18156.6100	18073.0300	18.1566	18.0730	0
12/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	53.6800	54.5400	0.0537	0.0545	0
12/12/2025	2040 On 05-November-26			Bond Future	9.4332	9.4442	99.2341	99.1535	0
12/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5100.9800	5238.9900	5.1010	5.2390	2,300
12/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1707.6900	1926.3000	1.7077	1.9263	0
12/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9278.3100	9331.1800	9.2783	9.3312	0
12/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	817.6500	951.1200	0.8177	0.9511	2,300
12/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11481.1500	11505.3200	11.4812	11.5053	0
12/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	572.6200	677.3900	0.5726	0.6774	0
12/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12663.7000	12668.9100	12.6637	12.6689	0
12/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	477.6400	563.4500	0.4776	0.5635	2,300
12/12/2025	2040 On 04-February-27			Bond Future	9.5142	9.5253	96.4324	96.3530	0
12/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5167.4700	5325.8100	5.1675	5.3258	0
12/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2251.4400	2489.2200	2.2514	2.4892	0
12/12/2025	2043 On 05-February-26			Bond Future	122.9141	122.9180	122.9141	122.9180	0
12/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13254.0500	13258.0100	13.2541	13.2580	0
12/12/2025	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
12/12/2025	2043 On 07-May-26			Bond Future	125.1405	125.1473	125.1405	125.1473	0
12/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13440.4662	13447.3185	13.4405	13.4473	0
12/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0162	0.0285	0.0000	0.0000	0
12/12/2025	2043 On 06-August-26			Bond Future	124.5763	124.5816	124.5763	124.5816	0
12/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13697.1018	13702.9038	13.6971	13.7029	0
12/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	0.8218	1.2938	0.0008	0.0013	0
12/12/2025	2043 On 05-November-26			Bond Future	126.7739	126.7861	126.7739	126.7861	0
12/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13938.2747	13953.1596	13.9383	13.9532	0
12/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	4.3847	7.0896	0.0044	0.0071	0
12/12/2025	2043 On 04-February-27			Bond Future	126.0887	126.1044	126.0887	126.1044	0
12/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8655.5685	8717.8511	8.6556	8.7179	0
12/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	196.8685	243.4111	0.1969	0.2434	0
12/12/2025	2044 On 05-February-26			Bond Future	9.4269	9.4428	94.4272	94.2973	60,313
12/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4693.2200	4632.4700	4.6932	4.6325	0
12/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	166.2900	235.4000	0.1663	0.2354	0
12/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5187.5300	5116.5000	5.1875	5.1165	9,000
12/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	130.6000	189.4300	0.1306	0.1894	0
12/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10996.5400	10872.8500	10.9965	10.8729	9,000
12/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	8.5700	14.7400	0.0086	0.0147	0
12/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13308.7700	13181.4100	13.3088	13.1814	0
12/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	3.0300	5.5300	0.0030	0.0055	4,500
12/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14586.4400	14456.9400	14.5864	14.4569	0
12/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	1.7500	2.1100	0.0018	0.0021	9,000
12/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14900.9400	14771.1900	14.9009	14.7712	0
12/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	1.5300	1.6400	0.0015	0.0016	4,500
12/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15275.6000	15145.8300	15.2756	15.1458	0
12/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1.1200	1.2100	0.0011	0.0012	0
12/12/2025	2044 On 07-May-26		Call	Bond Future	954.5300	900.6000	0.9545	0.9006	0
12/12/2025	2044 On 07-May-26			Bond Future	9.4915	9.5076	96.1144	95.9844	64,878
12/12/2025	2044 On 07-May-26		Put	Bond Future	4840.0900	4916.1600	4.8401	4.9162	0
12/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4826.6800	4717.0200	4.8267	4.7170	0
12/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	844.9700	865.3100	0.8450	0.8653	15,000
12/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16208.2800	16078.3000	16.2083	16.0783	0
12/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	45.5900	45.6100	0.0456	0.0456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	2044 On 06-August-26			Bond Future	9.5599	9.5767	93.4650	93.3314	7,681
12/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19196.0200	19063.9600	19.1960	19.0640	0
12/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	60.6100	62.1100	0.0606	0.0621	0
12/12/2025	2044 On 05-November-26			Bond Future	9.6273	9.6440	95.0914	94.9606	0
12/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12691.4500	12674.4200	12.6915	12.6744	0
12/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	573.0500	686.8500	0.5731	0.6869	0
12/12/2025	2044 On 04-February-27			Bond Future	9.7048	9.7216	92.3437	92.2131	0
12/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5849.6800	5989.0600	5.8497	5.9891	0
12/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2274.9200	2544.9000	2.2749	2.5449	0
12/12/2025	2046 On 05-February-26			Bond Future	141.2104	141.1096	141.2104	141.1096	12,410
12/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19560.4400	19459.5700	19.5604	19.4596	0
12/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2046 On 07-May-26			Bond Future	141.4749	141.3753	141.4749	141.3753	5,789
12/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16524.9200	16425.3400	16.5249	16.4253	0
12/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2046 On 06-August-26			Bond Future	144.0639	143.9607	144.0639	143.9607	0
12/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21683.9400	21580.6700	21.6839	21.5807	0
12/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2046 On 05-November-26			Bond Future	144.2777	144.1804	144.2777	144.1804	0
12/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18797.7200	18700.4000	18.7977	18.7004	0
12/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2046 On 04-February-27			Bond Future	146.7929	146.6977	146.7929	146.6977	0
12/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15702.8900	15607.6900	15.7029	15.6077	0
12/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2050 On 05-February-26			Bond Future	142.3778	141.8939	142.3778	141.8939	11,608
12/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19557.8200	19073.8900	19.5578	19.0739	0
12/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2050 On 07-May-26			Bond Future	144.9568	144.4675	144.9568	144.4675	4,988
12/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20886.7700	20397.5000	20.8868	20.3975	0
12/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2050 On 06-August-26			Bond Future	145.1592	144.6591	145.1592	144.6591	0
12/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21889.2200	21389.1400	21.8892	21.3891	0
12/12/2025	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
12/12/2025	2050 On 05-November-26			Bond Future	147.7207	147.2197	147.7207	147.2197	0
12/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23880.6700	23379.6900	23.8807	23.3797	0
12/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	2050 On 04-February-27			Bond Future	147.8105	147.3046	147.8105	147.3046	0
12/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15420.5400	14914.6100	15.4205	14.9146	0
12/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	AL37 On 05-February-26			Index Future	1255.2880	1253.2810	1255.2880	1,253.2810	0
12/12/2025	AL37 On 07-May-26			Index Future	1277.7190	1275.7050	1277.7190	1,275.7050	0
12/12/2025	AL37 On 06-August-26			Index Future	1300.5520	1298.4860	1300.5520	1,298.4860	0
12/12/2025	AL37 On 05-November-26			Index Future	1323.4700	1321.4370	1323.4700	1,321.4370	0
12/12/2025	AL37 On 04-February-27			Index Future	1346.2740	1344.2400	1346.2740	1,344.2400	0
12/12/2025	AL7T On 05-February-26			Index Future	1613.8930	1610.8310	1613.8930	1,610.8310	0
12/12/2025	AL7T On 07-May-26			Index Future	1642.7320	1639.6530	1642.7320	1,639.6530	0
12/12/2025	AL7T On 06-August-26			Index Future	1672.0880	1668.9330	1672.0880	1,668.9330	0
12/12/2025	AL7T On 05-November-26			Index Future	1701.5530	1698.4320	1701.5530	1,698.4320	0
12/12/2025	AL7T On 04-February-27			Index Future	1730.8710	1727.7400	1730.8710	1,727.7400	0
12/12/2025	ALBI On 05-February-26			Index Future	1357.9430	1356.0050	1357.9430	1,356.0050	79
12/12/2025	ALBI On 07-May-26			Index Future	1382.2090	1380.2680	1382.2090	1,380.2680	0
12/12/2025	ALBI On 06-August-26			Index Future	1406.9090	1404.9160	1406.9090	1,404.9160	0
12/12/2025	ALBI On 05-November-26			Index Future	1431.7010	1429.7480	1431.7010	1,429.7480	0
12/12/2025	ALBI On 04-February-27			Index Future	1456.3700	1454.4200	1456.3700	1,454.4200	0
12/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	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
12/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	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
12/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	ES33 On 05-February-26			Bond Future	8.9346	8.9712	95.2670	95.0783	0
12/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12071.5300	11882.8600	12.0715	11.8829	0
12/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES33 On 07-May-26			Bond Future	9.0061	9.0440	93.1993	93.0093	0
12/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12318.7400	12128.7700	12.3187	12.1288	0
12/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES33 On 06-August-26			Bond Future	9.0817	9.1217	94.9045	94.7099	0
12/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13035.8900	12841.2600	13.0359	12.8413	0
12/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES33 On 05-November-26			Bond Future	9.1705	9.2113	92.7868	92.5937	0
12/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7458.3700	7265.3100	7.4584	7.2653	0
12/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES33 On 04-February-27			Bond Future	9.2791	9.3215	94.4019	94.2079	0
12/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1905.3700	1711.3300	1.9054	1.7113	0
12/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES42 On 05-February-26			Bond Future	9.6617	9.6675	93.0804	93.0370	0
12/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14480.7000	14437.3000	14.4807	14.4373	0
12/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES42 On 07-May-26			Bond Future	9.7327	9.7383	90.5021	90.4601	0
12/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15860.6600	15818.6400	15.8607	15.8186	0
12/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES42 On 06-August-26			Bond Future	9.8051	9.8111	92.1576	92.1137	0
12/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17683.3000	17639.3200	17.6833	17.6393	0
12/12/2025	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
12/12/2025	ES42 On 05-November-26			Bond Future	9.8834	9.8889	89.5196	89.4797	0
12/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11554.7600	11514.9100	11.5548	11.5149	0
12/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	ES42 On 04-February-27			Bond Future	9.9716	9.9770	91.0761	91.0379	0
12/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2216.1900	2177.9800	2.2162	2.1780	0
12/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	GOVI On 05-February-26			GOVI	1332.7000	1330.8340	1332.7000	1,330.8340	606
12/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1827000.0000	1808340.0000	182.7000	180.8340	0
12/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	GOVI On 07-May-26			GOVI	1356.5150	1354.6460	1356.5150	1,354.6460	42
12/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1795150.0000	1776460.0000	179.5150	177.6460	0
12/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	GOVI On 06-August-26			GOVI	1380.7550	1378.8360	1380.7550	1,378.8360	0
12/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1917550.0000	1898360.0000	191.7550	189.8360	0
12/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	GOVI On 05-November-26			GOVI	1405.0870	1403.2070	1405.0870	1,403.2070	0
12/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1280870.0000	1262070.0000	128.0870	126.2070	0
12/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	GOVI On 04-February-27			GOVI	1429.2970	1427.4210	1429.2970	1,427.4210	0
12/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	602970.0000	584210.0000	60.2970	58.4210	0
12/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/12/2025	I258 On 05-February-26			Bond Future	128.3864	127.8470	128.3864	127.8470	0
12/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16736.4400	16196.9700	16.7364	16.1970	0
12/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	I258 On 07-May-26			Bond Future	130.7119	130.1657	130.7119	130.1657	0
12/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16982.4235	16436.6943	16.9824	16.4367	0
12/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.5335	0.9743	0.0005	0.0010	0
12/12/2025	I258 On 06-August-26			Bond Future	130.2498	129.6920	130.2498	129.6920	0
12/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17309.5397	16757.4078	17.3095	16.7574	0
12/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	9.6997	15.4478	0.0097	0.0154	0
12/12/2025	I258 On 05-November-26			Bond Future	132.5475	131.9868	132.5475	131.9868	0
12/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17632.9580	17091.6835	17.6330	17.0917	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	35.4180	54.9235	0.0354	0.0549	0
12/12/2025	I258 On 04-February-27			Bond Future	131.9631	131.3961	131.9631	131.3961	0
12/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13389.1210	12927.3528	13.3891	12.9274	0
12/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	326.0710	431.2228	0.3261	0.4312	0
12/12/2025	IGOV On 05-February-26			Index Future	433.9250	433.6120	433.9250	433.6120	242
12/12/2025	IGOV On 07-May-26			Index Future	441.7850	441.4760	441.7850	441.4760	8
12/12/2025	IGOV On 06-August-26			Index Future	449.7840	449.4630	449.7840	449.4630	0
12/12/2025	IGOV On 05-November-26			Index Future	457.8120	457.5090	457.8120	457.5090	0
12/12/2025	IGOV On 04-February-27			Index Future	465.8010	465.5050	465.8010	465.5050	0
12/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/12/2025	R033 On 05-February-26			Bond Future	8.1428	8.1843	113.5362	113.3014	13,330
12/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12333.2500	12099.0600	12.3333	12.0991	0
12/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	6.7800	7.4400	0.0068	0.0074	0
12/12/2025	R033 On 07-May-26			Bond Future	8.1883	8.2314	110.5228	110.2864	0
12/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11386.6000	11158.0300	11.3866	11.1580	0
12/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	152.0100	159.9100	0.1520	0.1599	0
12/12/2025	R033 On 06-August-26			Bond Future	8.2364	8.2820	112.5186	112.2764	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10605.2600	10381.2200	10.6053	10.3812	0
12/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	540.9300	559.0700	0.5409	0.5591	0
12/12/2025	R033 On 05-November-26			Bond Future	8.2940	8.3409	109.4378	109.1974	0
12/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6503.1400	6298.6600	6.5031	6.2987	0
12/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1342.2400	1378.1800	1.3422	1.3782	0
12/12/2025	R033 On 04-February-27			Bond Future	8.3677	8.4166	111.3178	111.0761	0
12/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4117.6900	3931.2900	4.1177	3.9313	0
12/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2730.7900	2786.1500	2.7308	2.7862	0
12/12/2025	R035 On 05-February-26			Bond Future	8.4313	8.4573	106.7583	106.5929	85,743
12/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	942.1200	949.2300	0.9421	0.9492	0
12/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	823.1500	995.6700	0.8232	0.9957	16,000
12/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1743.9100	1713.4300	1.7439	1.7134	350
12/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	428.2300	563.1600	0.4282	0.5632	0
12/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2818.4800	2740.5800	2.8185	2.7406	0
12/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	201.2200	288.7300	0.2012	0.2887	0
12/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4448.8700	4324.8700	4.4489	4.3249	0
12/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	69.8600	111.2700	0.0699	0.1113	350
12/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5083.4200	4948.7500	5.0834	4.9488	0
12/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	46.7900	77.5300	0.0468	0.0775	16,000
12/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7333.6200	7176.9800	7.3336	7.1770	0
12/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	11.4300	20.2000	0.0114	0.0202	350
12/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10318.4000	10154.7400	10.3184	10.1547	250
12/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	1.7500	3.5000	0.0018	0.0035	0
12/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11795.1500	11629.9900	11.7952	11.6300	2,000
12/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.7200	0.9700	0.0007	0.0010	0
12/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13028.8700	12863.4900	13.0289	12.8635	0
12/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.2200	0.2500	0.0002	0.0003	250
12/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13663.8600	13498.4700	13.6639	13.4985	0
12/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.1000	0.1200	0.0001	0.0001	0
12/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14449.3000	14283.9000	14.4493	14.2839	2,000
12/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
12/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14760.9100	14595.5000	14.7609	14.5955	0
12/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
12/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15635.8600	15470.4500	15.6359	15.4705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	250
12/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21817.3700	21651.9600	21.8174	21.6520	0
12/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
12/12/2025	R035 On 07-May-26			Bond Future	8.4783	8.5050	104.1648	103.9988	33,773
12/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	882.6500	811.2100	0.8827	0.8112	1,000
12/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2061.2300	2155.7800	2.0612	2.1558	0
12/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2753.5300	2630.7900	2.7535	2.6308	1,000
12/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	839.9100	883.1600	0.8399	0.8832	0
12/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4766.9600	4620.3400	4.7670	4.6203	0
12/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	406.7900	426.1600	0.4068	0.4262	1,000
12/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7090.5000	6932.8300	7.0905	6.9328	250
12/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	190.5500	198.8700	0.1906	0.1989	0
12/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7197.3200	7039.4500	7.1973	7.0395	200
12/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	183.9800	192.1000	0.1840	0.1921	0
12/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7464.6800	7306.1100	7.4647	7.3061	350
12/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	168.6400	176.0600	0.1686	0.1761	0
12/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9764.3600	9602.0500	9.7644	9.6021	0
12/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	81.9500	85.6300	0.0820	0.0856	250
12/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9870.8100	9708.3800	9.8708	9.7084	0
12/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	79.3300	82.8900	0.0793	0.0829	200
12/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10136.6200	9973.9500	10.1366	9.9740	0
12/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	73.2100	76.5300	0.0732	0.0765	350
12/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12391.0000	12226.5200	12.3910	12.2265	0
12/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	31.8800	33.3900	0.0319	0.0334	250
12/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12494.2100	12329.6500	12.4942	12.3297	0
12/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	30.1600	31.5900	0.0302	0.0316	200
12/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12751.9000	12587.1500	12.7519	12.5872	0
12/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	26.2200	27.4600	0.0262	0.0275	350
12/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13521.5700	13356.4000	13.5216	13.3564	0
12/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	17.0300	17.8500	0.0170	0.0179	0
12/12/2025	R035 On 06-August-26			Bond Future	8.5282	8.5563	106.0461	105.8757	56
12/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1169.3900	1096.2900	1.1694	1.0963	1,000
12/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2627.8100	2725.0400	2.6278	2.7250	0
12/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2606.6400	2494.5100	2.6066	2.4945	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1511.6900	1569.8900	1.5117	1.5699	0
12/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2933.4600	2815.5000	2.9335	2.8155	1,000
12/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1361.4200	1413.7900	1.3614	1.4138	0
12/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4442.9300	4308.5400	4.4429	4.3085	200
12/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	875.6100	911.5500	0.8756	0.9116	0
12/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4819.8800	4681.5500	4.8199	4.6816	0
12/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	790.5800	822.5800	0.7906	0.8226	350
12/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4867.4500	4728.7200	4.8675	4.7287	250
12/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	780.6100	812.2100	0.7806	0.8122	0
12/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5689.4600	5543.7700	5.6895	5.5438	0
12/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	630.9700	655.6100	0.6310	0.6556	1,000
12/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6875.0900	6722.3100	6.8751	6.7223	0
12/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	466.1400	483.6900	0.4661	0.4837	200
12/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7274.5800	7119.8800	7.2746	7.1199	0
12/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	420.9400	436.5700	0.4209	0.4366	350
12/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7324.7000	7169.8000	7.3247	7.1698	0
12/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	415.6600	431.0900	0.4157	0.4311	250
12/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9395.2200	9233.5100	9.3952	9.2335	0
12/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	250.7600	259.3800	0.2508	0.2594	200
12/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9851.2400	9688.4900	9.8512	9.6885	0
12/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	225.3100	232.8900	0.2253	0.2329	250
12/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14017.8000	13849.0800	14.0178	13.8491	0
12/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	52.5100	54.1200	0.0525	0.0541	0
12/12/2025	R035 On 05-November-26			Bond Future	8.5888	8.6172	103.3933	103.2256	0
12/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3038.8900	2939.1500	3.0389	2.9392	200
12/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1798.9300	1866.8800	1.7989	1.8669	0
12/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5147.5700	5020.1300	5.1476	5.0201	0
12/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1049.2900	1089.5400	1.0493	1.0895	200
12/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7467.2700	7323.4600	7.4673	7.3235	0
12/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	615.2500	639.1300	0.6153	0.6391	200
12/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8568.2000	8418.8900	8.5682	8.4189	0
12/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	483.3900	501.7700	0.4834	0.5018	0
12/12/2025	R035 On 04-February-27			Bond Future	8.6636	8.6927	105.1706	105.0027	0
12/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3730.2100	3759.8300	3.7302	3.7598	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1704.4800	1901.9800	1.7045	1.9020	0
12/12/2025	R038 On 05-February-26			Bond Future	8.9266	8.9527	118.2129	118.0032	3,763
12/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17927.6300	17718.0200	17.9276	17.7180	0
12/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
12/12/2025	R038 On 07-May-26			Bond Future	8.9875	9.0142	114.8418	114.6312	2,395
12/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17016.5200	16807.2300	17.0165	16.8072	0
12/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	23.9500	25.2800	0.0240	0.0253	0
12/12/2025	R038 On 06-August-26			Bond Future	9.0509	9.0789	116.9156	116.6995	0
12/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18618.6200	18407.2000	18.6186	18.4072	0
12/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	59.9600	64.5800	0.0600	0.0646	0
12/12/2025	R038 On 05-November-26			Bond Future	9.1209	9.1491	113.4702	113.2566	0
12/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11760.7900	11586.4400	11.7608	11.5864	0
12/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	496.5400	535.7800	0.4965	0.5358	0
12/12/2025	R038 On 04-February-27			Bond Future	9.2028	9.2317	115.4192	115.2049	0
12/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5256.2900	5166.2300	5.2563	5.1662	0
12/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2362.4800	2486.6900	2.3625	2.4867	0
12/12/2025	R053 On 05-February-26			Bond Future	9.2214	9.2422	128.0300	127.7825	33,905
12/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22696.9900	22449.5500	22.6970	22.4496	0
12/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.7700	0.8700	0.0008	0.0009	0
12/12/2025	R053 On 07-May-26			Bond Future	9.2730	9.2942	124.4574	124.2083	14,035
12/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23729.6000	23481.7300	23.7296	23.4817	0
12/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	47.3700	48.6000	0.0474	0.0486	0
12/12/2025	R053 On 06-August-26			Bond Future	9.3261	9.3481	126.7047	126.4496	0
12/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27666.9500	27415.7700	27.6670	27.4158	0
12/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	73.4900	77.4900	0.0735	0.0775	0
12/12/2025	R053 On 05-November-26			Bond Future	9.3833	9.4053	123.0519	122.7988	0
12/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18993.6700	18897.4600	18.9937	18.8975	0
12/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	717.5400	874.3600	0.7175	0.8744	0
12/12/2025	R053 On 04-February-27			Bond Future	9.4482	9.4706	125.1655	124.9114	0
12/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8890.2200	9042.0000	8.8902	9.0420	0
12/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2997.9100	3403.8100	2.9979	3.4038	0
12/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
12/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	61.1700	61.7200	0.0612	0.0617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	61.1700	61.7200	0.0612	0.0617	0
12/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
12/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	99.7400	100.0800	0.0997	0.1001	0
12/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	99.7400	100.0800	0.0997	0.1001	0
12/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
12/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	86.6600	86.8400	0.0867	0.0868	0
12/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	86.6600	86.8400	0.0867	0.0868	0
12/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
12/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.4900	50.5700	0.0505	0.0506	0
12/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.4900	50.5700	0.0505	0.0506	0
12/12/2025	R202 On 05-February-26			Bond Future	293.9494	293.9575	293.9494	293.9575	565
12/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	16129.4000	16137.5000	16.1294	16.1375	0
12/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R202 On 07-May-26			Bond Future	299.2741	299.2891	299.2741	299.2891	460
12/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21724.0900	21739.0500	21.7241	21.7391	0
12/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R202 On 06-August-26			Bond Future	299.3342	299.3458	299.3342	299.3458	0
12/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20474.1900	20485.8100	20.4742	20.4858	0
12/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R202 On 05-November-26			Bond Future	304.6168	304.6446	304.6168	304.6446	0
12/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	24156.7900	24184.5900	24.1568	24.1846	0
12/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R202 On 04-February-27			Bond Future	304.4305	304.4668	304.4305	304.4668	0
12/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9700.4900	9736.7700	9.7005	9.7368	0
12/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R209 On 05-February-26			Bond Future	8.6199	8.6561	86.4664	86.2507	34,854
12/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12454.7000	12239.0200	12.4547	12.2390	0
12/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.1500	0.2000	0.0002	0.0002	0
12/12/2025	R209 On 07-May-26			Bond Future	8.6691	8.7062	84.8607	84.6431	6,358
12/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12707.9100	12492.1200	12.7079	12.4921	0
12/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	17.0500	18.8300	0.0171	0.0188	0
12/12/2025	R209 On 06-August-26			Bond Future	8.7206	8.7593	86.3932	86.1706	3,673
12/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13769.6100	13551.4300	13.7696	13.5514	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	42.9000	47.3400	0.0429	0.0473	0
12/12/2025	R209 On 05-November-26			Bond Future	8.7784	8.8178	84.7477	84.5258	0
12/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8596.5500	8410.5500	8.5966	8.4106	0
12/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	435.8800	471.7900	0.4359	0.4718	0
12/12/2025	R209 On 04-February-27			Bond Future	8.8475	8.8880	86.2045	85.9810	0
12/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3876.7100	3881.9200	3.8767	3.8819	0
12/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1527.2000	1755.9700	1.5272	1.7560	0
12/12/2025	R210 On 05-February-26			Bond Future	258.5176	258.5247	258.5176	258.5247	539
12/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5417.5800	5424.6700	5.4176	5.4247	0
12/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R210 On 07-May-26			Bond Future	259.7236	259.7368	259.7236	259.7368	918
12/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4323.6100	4336.7700	4.3236	4.3368	0
12/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R210 On 06-August-26			Bond Future	264.4767	264.4868	264.4767	264.4868	0
12/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4636.6600	4646.7700	4.6367	4.6468	0
12/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R210 On 05-November-26			Bond Future	265.6145	265.6389	265.6145	265.6389	0
12/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12284.5100	12308.9300	12.2845	12.3089	0
12/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R210 On 04-February-27			Bond Future	270.2459	270.2776	270.2459	270.2776	0
12/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4215.8800	4247.5800	4.2159	4.2476	0
12/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R213 On 05-February-26			Bond Future	7.8249	7.8614	99.7587	99.6121	18,761
12/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7888.9200	7742.2900	7.8889	7.7423	0
12/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.3900	0.4300	0.0004	0.0004	0
12/12/2025	R213 On 07-May-26			Bond Future	7.8590	7.8972	97.9912	97.8441	64,746
12/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7173.4900	7033.5000	7.1735	7.0335	0
12/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	27.0800	34.1700	0.0271	0.0342	0
12/12/2025	R213 On 06-August-26			Bond Future	7.8961	7.9371	99.7609	99.6100	0
12/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6450.1000	6318.5700	6.4501	6.3186	0
12/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	105.3000	124.7200	0.1053	0.1247	0
12/12/2025	R213 On 05-November-26			Bond Future	7.9503	7.9925	97.9496	97.8013	0
12/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3294.3800	3216.5600	3.2944	3.2166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	534.1400	604.6500	0.5341	0.6047	0
12/12/2025	R213 On 04-February-27			Bond Future	8.0265	8.0710	99.6341	99.4858	0
12/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1657.6400	1627.6100	1.6576	1.6276	0
12/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1280.4200	1398.7300	1.2804	1.3987	0
12/12/2025	R214 On 05-February-26			Bond Future	9.2665	9.2722	80.7030	80.6649	11,274
12/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11929.4200	11891.4100	11.9294	11.8914	0
12/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1.5800	1.5900	0.0016	0.0016	0
12/12/2025	R214 On 07-May-26			Bond Future	9.3234	9.3290	78.8485	78.8115	31,017
12/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12947.2300	12908.7400	12.9472	12.9087	0
12/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	42.1800	40.6500	0.0422	0.0407	0
12/12/2025	R214 On 06-August-26			Bond Future	9.3831	9.3890	80.2725	80.2339	0
12/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14721.7300	14683.2200	14.7217	14.6832	0
12/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	75.0700	75.1500	0.0751	0.0752	0
12/12/2025	R214 On 05-November-26			Bond Future	9.4497	9.4551	78.3751	78.3400	0
12/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9574.6500	9628.4900	9.5747	9.6285	0
12/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	550.6700	639.6000	0.5507	0.6396	0
12/12/2025	R214 On 04-February-27			Bond Future	9.5266	9.5319	79.7225	79.6888	0
12/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4396.6800	4560.1100	4.3967	4.5601	0
12/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2065.6800	2262.7800	2.0657	2.2628	0
12/12/2025	R248 On 05-February-26			Bond Future	9.3909	9.4016	98.0084	97.9140	243,307
12/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	65.7500	66.7300	0.0658	0.0667	1,940
12/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4550.3700	4645.8000	4.5504	4.6458	0
12/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1259.3200	1329.0700	1.2593	1.3291	1,940
12/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1179.2000	1343.4000	1.1792	1.3434	0
12/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1791.3000	1854.4200	1.7913	1.8544	0
12/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	838.8100	996.3800	0.8388	0.9964	0
12/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2735.4800	2769.8700	2.7355	2.7699	12,500
12/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	498.6800	627.5200	0.4987	0.6275	0
12/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4521.3600	4504.3900	4.5214	4.5044	0
12/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	206.7600	284.2400	0.2068	0.2842	1,940
12/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5270.4500	5236.7500	5.2705	5.2368	0
12/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	146.0300	206.7800	0.1460	0.2068	0
12/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8879.5100	8801.4500	8.8795	8.8015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	29.2000	45.5900	0.0292	0.0456	0
12/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15702.4600	15608.2500	15.7025	15.6083	0
12/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1.5700	1.8100	0.0016	0.0018	0
12/12/2025	R248 On 07-May-26			Bond Future	9.4467	9.4576	95.3220	95.2280	46,543
12/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16894.7400	16799.8300	16.8947	16.7998	0
12/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	53.0100	52.0900	0.0530	0.0521	0
12/12/2025	R248 On 06-August-26			Bond Future	9.5051	9.5164	97.0435	96.9466	0
12/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20261.3600	20165.7300	20.2614	20.1657	0
12/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	67.0700	68.3400	0.0671	0.0683	0
12/12/2025	R248 On 05-November-26			Bond Future	9.5695	9.5805	94.2972	94.2037	0
12/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13730.1700	13659.0100	13.7302	13.6590	0
12/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	657.7200	680.0600	0.6577	0.6801	0
12/12/2025	R248 On 04-February-27			Bond Future	9.6433	9.6544	95.9179	95.8253	0
12/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6161.8200	6342.3700	6.1618	6.3424	0
12/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2384.1100	2657.3300	2.3841	2.6573	0
12/12/2025	R2R9 On 05-February-26			Bond Future	9.1081	9.1291	109.3928	109.2275	0
12/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96402.3100	96236.9500	96.4023	96.2370	0
12/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R2R9 On 07-May-26			Bond Future	9.1714	9.1928	106.3694	106.2036	0
12/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95519.7000	95353.8600	95.5197	95.3539	0
12/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R2R9 On 06-August-26			Bond Future	9.2374	9.2598	108.2901	108.1199	0
12/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95170.6100	95000.4000	95.1706	95.0004	0
12/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R2R9 On 05-November-26			Bond Future	9.3096	9.3321	105.1986	105.0311	0
12/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94228.5200	94061.0400	94.2285	94.0610	0
12/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R2R9 On 04-February-27			Bond Future	9.3930	9.4159	107.0056	106.8380	0
12/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5331.5900	5270.9400	5.3316	5.2709	0
12/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1778.5400	1885.4700	1.7785	1.8855	0
12/12/2025	R4R2 On 05-February-26			Bond Future	9.3340	9.3397	110.2063	110.1570	1,531
12/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96931.0300	96881.7100	96.9310	96.8817	0
12/12/2025	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
12/12/2025	R4R2 On 07-May-26			Bond Future	9.3988	9.4044	107.0714	107.0237	0
12/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95982.3200	95934.5800	95.9823	95.9346	0
12/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R4R2 On 06-August-26			Bond Future	9.4662	9.4721	109.0048	108.9548	0
12/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95587.5100	95537.4900	95.5875	95.5375	0
12/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R4R2 On 05-November-26			Bond Future	9.5389	9.5443	105.7996	105.7546	0
12/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94577.0500	94532.0400	94.5771	94.5320	0
12/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2025	R4R2 On 04-February-27			Bond Future	9.6218	9.6271	107.6170	107.5738	0
12/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5958.6100	5965.7300	5.9586	5.9657	0
12/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1950.0400	2000.3500	1.9500	2.0004	0
12/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0