



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	2029 On 08-May-25			Bond Future	135.3702	135.4593	135.3702	135.4593	5,933
12/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2479.8000	2390.7200	2.4798	2.3907	0
12/02/2025	2029 On 07-August-25			Bond Future	138.0444	138.1340	138.0444	138.1340	0
12/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	634.3600	724.0400	0.6344	0.7240	0
12/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2029 On 06-November-25			Bond Future	139.3082	139.3984	139.3082	139.3984	68
12/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	481.8000	391.6500	0.4818	0.3917	0
12/02/2025	2029 On 05-February-26			Bond Future	142.0136	142.1043	142.0136	142.1043	0
12/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1903.5900	1994.2900	1.9036	1.9943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2029 On 07-May-26			Bond Future	143.2187	143.3096	143.2187	143.3096	0
12/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1398.7300	1489.6000	1.3987	1.4896	0
12/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2030 On 08-May-25			Bond Future	9.2470	9.2126	97.5497	97.6750	61,207
12/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	250.4000	279.5700	0.2504	0.2796	800
12/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2346.4300	2250.3100	2.3464	2.2503	0
12/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	282.3900	314.1500	0.2824	0.3142	300
12/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2228.6900	2135.1600	2.2287	2.1352	0
12/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	528.7200	576.9200	0.5287	0.5769	1,320
12/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1619.5600	1542.4700	1.6196	1.5425	0
12/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	884.0900	949.6300	0.8841	0.9496	800
12/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1128.7000	1068.9500	1.1287	1.0690	0
12/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	956.9900	1025.4700	0.9570	1.0255	300
12/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	1055.3600	998.5500	1.0554	0.9986	0
12/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1440.0300	1524.2600	1.4400	1.5243	680
12/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	702.8400	661.7800	0.7028	0.6618	0
12/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1655.1900	1744.8600	1.6552	1.7449	0
12/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	593.5000	557.8800	0.5935	0.5579	300
12/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2721.3500	2829.0100	2.7214	2.8290	0
12/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	269.1900	251.5600	0.2692	0.2516	0
12/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2900.3500	3010.0000	2.9004	3.0100	0
12/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	236.5200	220.8800	0.2365	0.2209	800
12/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3895.0600	4012.5700	3.8951	4.0126	1,640
12/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	112.3100	104.5300	0.1123	0.1045	0
12/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5125.7700	5248.3700	5.1258	5.2484	2,280
12/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	35.8400	33.1500	0.0358	0.0332	0
12/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	8972.8100	9098.0700	8.9728	9.0981	0
12/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.3300	0.3000	0.0003	0.0003	1,640
12/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10315.6700	10440.9600	10.3157	10.4410	0
12/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	2,280
12/02/2025	2030 On 07-August-25			Bond Future	9.3422	9.3057	95.4430	95.5700	47,294
12/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	499.9400	536.6400	0.4999	0.5366	300
12/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2694.9600	2604.6900	2.6950	2.6047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1183.3600	1246.4100	1.1834	1.2464	300
12/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1609.6600	1545.7400	1.6097	1.5457	0
12/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2413.4600	2503.7900	2.4135	2.5038	0
12/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	803.1500	766.5100	0.8032	0.7665	300
12/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4171.8300	4282.5400	4.1718	4.2825	1,054
12/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	313.1100	296.8500	0.3131	0.2969	0
12/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6008.1300	6129.3400	6.0081	6.1293	0
12/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	95.7000	89.9400	0.0957	0.0899	0
12/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9096.0400	9222.3700	9.0960	9.2224	0
12/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	8.7800	8.1400	0.0088	0.0081	1,054
12/02/2025	2030 On 06-November-25			Bond Future	9.4447	9.4059	97.2822	97.4107	0
12/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	651.5200	690.1700	0.6515	0.6902	300
12/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3089.9700	3000.1400	3.0900	3.0001	0
12/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1319.2600	1379.3200	1.3193	1.3793	300
12/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	2067.1900	1998.7700	2.0672	1.9988	0
12/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1882.3000	1955.3800	1.8823	1.9554	0
12/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1567.1600	1511.7600	1.5672	1.5118	0
12/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3033.8100	3125.4500	3.0338	3.1255	0
12/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	957.3900	920.5500	0.9574	0.9206	300
12/02/2025	2030 On 05-February-26			Bond Future	9.5660	9.5246	95.1400	95.2701	0
12/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1751.1000	1818.1200	1.7511	1.8181	0
12/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1989.9800	1926.8800	1.9900	1.9269	0
12/02/2025	2030 On 07-May-26			Bond Future	9.7362	9.6918	96.8957	97.0271	0
12/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1450.5500	1509.2000	1.4506	1.5092	0
12/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2482.3800	2409.6200	2.4824	2.4096	0
12/02/2025	2032 On 08-May-25			Bond Future	9.9361	9.9184	92.6880	92.7701	126,928
12/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	413.2700	437.8900	0.4133	0.4379	300
12/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2944.9200	2887.3800	2.9449	2.8874	0
12/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	435.6700	461.1800	0.4357	0.4612	800
12/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2871.3000	2814.6500	2.8713	2.8147	0
12/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1273.6900	1322.1100	1.2737	1.3221	300
12/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1441.3600	1407.6200	1.4414	1.4076	0
12/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1321.4000	1370.7300	1.3214	1.3707	800
12/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1396.0800	1363.2500	1.3961	1.3633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2333.0800	2396.6600	2.3331	2.3967	0
12/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	754.0700	735.4900	0.7541	0.7355	300
12/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4607.0600	4684.1100	4.6071	4.6841	0
12/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	223.9100	218.8000	0.2239	0.2188	0
12/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4842.5200	4920.2400	4.8425	4.9202	0
12/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	198.1200	193.6800	0.1981	0.1937	800
12/02/2025	2032 On 07-August-25			Bond Future	10.0365	10.0181	94.4964	94.5793	0
12/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	726.8000	753.7000	0.7268	0.7537	300
12/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3649.8000	3593.7700	3.6498	3.5938	0
12/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1577.8900	1621.3900	1.5779	1.6214	300
12/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2195.0400	2155.6100	2.1950	2.1556	0
12/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3442.3200	3505.4100	3.4423	3.5054	0
12/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	992.6400	972.8000	0.9926	0.9728	300
12/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8532.5200	8612.2700	8.5325	8.6123	0
12/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	167.5200	164.3400	0.1675	0.1643	0
12/02/2025	2032 On 06-November-25			Bond Future	10.1516	10.1325	92.1561	92.2397	0
12/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	921.0300	948.2900	0.9210	0.9483	300
12/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4271.7200	4215.3500	4.2717	4.2154	0
12/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1750.5000	1791.2600	1.7505	1.7913	300
12/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2855.4000	2812.5300	2.8554	2.8125	0
12/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2979.7100	3033.6300	2.9797	3.0336	0
12/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1819.5600	1789.8500	1.8196	1.7899	0
12/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4338.3600	4401.7200	4.3384	4.4017	0
12/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1190.8300	1170.5600	1.1908	1.1706	300
12/02/2025	2032 On 05-February-26			Bond Future	10.2801	10.2601	93.9228	94.0073	0
12/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2462.7300	2507.6200	2.4627	2.5076	0
12/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2970.3400	2930.8000	2.9703	2.9308	0
12/02/2025	2032 On 07-May-26			Bond Future	10.4349	10.4140	91.4967	91.5816	0
12/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2317.1200	2358.6000	2.3171	2.3586	0
12/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3523.9000	3480.5200	3.5239	3.4805	0
12/02/2025	2033 On 08-May-25			Bond Future	129.0215	129.0530	129.0215	129.0530	9,712
12/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1598.5400	1566.9700	1.5985	1.5670	0
12/02/2025	2033 On 07-August-25			Bond Future	131.5703	131.6014	131.5703	131.6014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2920.3100	2951.4000	2.9203	2.9514	0
12/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2033 On 06-November-25			Bond Future	132.6088	132.6393	132.6088	132.6393	0
12/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	531.2200	500.7000	0.5312	0.5007	0
12/02/2025	2033 On 05-February-26			Bond Future	135.1842	135.2141	135.1842	135.2141	0
12/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2304.1700	2334.1200	2.3042	2.3341	0
12/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2033 On 07-May-26			Bond Future	136.1593	136.1883	136.1593	136.1883	0
12/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	999.3200	1028.3300	0.9993	1.0283	0
12/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2037 On 08-May-25			Bond Future	11.0632	11.0721	85.7581	85.7072	63,641
12/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	558.0800	553.9500	0.5581	0.5540	300
12/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3862.2000	3909.0300	3.8622	3.9090	0
12/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1646.1600	1632.4900	1.6462	1.6325	300
12/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2008.0300	2045.3200	2.0080	2.0453	0
12/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3214.1600	3189.1500	3.2142	3.1892	0
12/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	991.1400	1017.0900	0.9911	1.0171	300
12/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6656.0100	6615.5100	6.6560	6.6155	0
12/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	249.6700	260.1300	0.2497	0.2601	0
12/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8038.5800	7993.8900	8.0386	7.9939	15,000
12/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	123.7500	130.0200	0.1238	0.1300	0
12/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11521.3000	11471.5600	11.5213	11.4716	7,500
12/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	15.8100	17.0300	0.0158	0.0170	0
12/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11749.6200	11699.7400	11.7496	11.6997	7,500
12/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	13.5700	14.6500	0.0136	0.0147	0
12/02/2025	2037 On 07-August-25			Bond Future	11.1824	11.1918	83.1706	83.1180	73,915
12/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	704.5800	698.0500	0.7046	0.6981	2,541
12/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5609.9800	5656.0700	5.6100	5.6561	0
12/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	953.1000	944.5000	0.9531	0.9445	300
12/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4896.3400	4940.3600	4.8963	4.9404	0
12/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1041.6600	1032.3500	1.0417	1.0324	2,341
12/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4687.2200	4730.5300	4.6872	4.7305	0
12/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1213.4500	1202.8200	1.2135	1.2028	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4326.7400	4368.7300	4.3267	4.3687	0
12/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2061.0600	2044.5200	2.0611	2.0445	300
12/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3090.1200	3126.2000	3.0901	3.1262	0
12/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2254.4300	2236.6800	2.2544	2.2367	0
12/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2886.4000	2921.2700	2.8864	2.9213	2,541
12/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3343.0000	3319.1300	3.3430	3.3191	0
12/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2028.4000	2057.1500	2.0284	2.0572	2,541
12/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4789.6100	4759.1600	4.7896	4.7592	0
12/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1327.3500	1349.5200	1.3274	1.3495	2,541
12/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4827.8500	4797.2500	4.8279	4.7973	0
12/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1312.9200	1334.9400	1.3129	1.3349	300
12/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6181.2900	6145.8400	6.1813	6.1458	0
12/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	904.6100	921.7800	0.9046	0.9218	2,541
12/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9692.0100	9647.0800	9.6920	9.6471	0
12/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	293.9200	301.6100	0.2939	0.3016	0
12/02/2025	2037 On 06-November-25			Bond Future	11.3031	11.3130	84.7730	84.7185	0
12/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1257.8600	1246.9800	1.2579	1.2470	300
12/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5831.3900	5874.9500	5.8314	5.8750	0
12/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2345.1200	2327.3400	2.3451	2.3273	300
12/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4031.1700	4067.8300	4.0312	4.0678	0
12/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4216.7500	4189.8700	4.2168	4.1899	0
12/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2450.4700	2478.0300	2.4505	2.4780	0
12/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6100.9100	6067.1900	6.1009	6.0672	0
12/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1581.7300	1602.4500	1.5817	1.6025	300
12/02/2025	2037 On 05-February-26			Bond Future	11.4348	11.4452	82.1398	82.0836	0
12/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2438.9200	2421.5500	2.4389	2.4216	1,970
12/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5380.9200	5419.7900	5.3809	5.4198	0
12/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3179.6300	3158.5200	3.1796	3.1585	0
12/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4453.4800	4488.6100	4.4535	4.4886	0
12/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6520.8100	6487.1900	6.5208	6.4872	0
12/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2202.2200	2224.8400	2.2022	2.2248	1,970
12/02/2025	2037 On 07-May-26			Bond Future	11.5889	11.6000	83.6540	83.5957	0
12/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3476.1000	3453.3300	3.4761	3.4533	0
12/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4904.0000	4939.5500	4.9040	4.9396	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2038 On 08-May-25			Bond Future	140.4057	140.2888	140.4057	140.2888	2,940
12/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	725.7100	608.8200	0.7257	0.6088	0
12/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2038 On 07-August-25			Bond Future	141.0613	140.9407	141.0613	140.9407	0
12/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1501.2500	1380.6700	1.5013	1.3807	0
12/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2038 On 06-November-25			Bond Future	143.8141	143.6900	143.8141	143.6900	0
12/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	65.9400	190.0400	0.0659	0.1900	0
12/02/2025	2038 On 05-February-26			Bond Future	144.4488	144.3210	144.4488	144.3210	0
12/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1248.8000	1121.0200	1.2488	1.1210	0
12/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2038 On 07-May-26			Bond Future	147.1533	147.0215	147.1533	147.0215	0
12/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2623.2700	2491.5400	2.6233	2.4915	0
12/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2040 On 08-May-25			Bond Future	11.3751	11.4048	85.7235	85.5407	31,866
12/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7458.6500	7297.7500	7.4587	7.2978	0
12/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	234.6900	256.6200	0.2347	0.2566	0
12/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8052.5700	7888.0800	8.0526	7.8881	15,000
12/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	188.3300	206.6700	0.1883	0.2067	0
12/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11373.9600	11195.6500	11.3740	11.1957	7,500
12/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	33.8500	38.3700	0.0339	0.0384	0
12/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11711.6000	11532.6100	11.7116	11.5326	7,500
12/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	27.8500	31.6900	0.0279	0.0317	0
12/02/2025	2040 On 07-August-25			Bond Future	11.4957	11.5267	82.8847	82.6976	37,840
12/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10221.8800	10056.0900	10.2219	10.0561	0
12/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	359.4600	380.7400	0.3595	0.3807	0
12/02/2025	2040 On 06-November-25			Bond Future	11.6172	11.6495	84.4814	84.2899	0
12/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4174.5200	4070.7300	4.1745	4.0707	0
12/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2866.6700	2954.3600	2.8667	2.9544	0
12/02/2025	2040 On 05-February-26			Bond Future	11.7488	11.7825	81.5919	81.3961	0
12/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3467.7800	3382.7100	3.4678	3.3827	0
12/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4996.2500	5107.0500	4.9963	5.1071	0
12/02/2025	2040 On 07-May-26			Bond Future	11.9005	11.9358	83.0954	82.8949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3883.8200	3793.2100	3.8838	3.7932	0
12/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5214.4900	5324.4200	5.2145	5.3244	0
12/02/2025	2044 On 08-May-25		Call	Bond Future	0.0200	0.0200	0.0000	0.0000	0
12/02/2025	2044 On 08-May-25			Bond Future	11.5268	11.5564	81.3019	81.1159	72,418
12/02/2025	2044 On 08-May-25		Put	Bond Future	18698.1200	18884.0900	18.6981	18.8841	0
12/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	425.2700	399.9500	0.4253	0.4000	9,000
12/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4883.8700	5044.5200	4.8839	5.0445	0
12/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	522.4900	492.5000	0.5225	0.4925	2,490
12/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4501.5300	4657.5100	4.5015	4.6575	0
12/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1449.8500	1384.0100	1.4499	1.3840	9,000
12/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2577.1600	2697.2900	2.5772	2.6973	0
12/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2428.6000	2335.1700	2.4286	2.3352	0
12/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1658.3000	1750.8400	1.6583	1.7508	2,490
12/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2846.5500	2743.4800	2.8466	2.7435	0
12/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1398.6000	1481.5000	1.3986	1.4815	9,000
12/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5689.9600	5542.5600	5.6900	5.5426	0
12/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	482.0800	520.6500	0.4821	0.5207	2,490
12/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7251.5100	7090.3300	7.2515	7.0903	0
12/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	274.4300	299.2200	0.2744	0.2992	0
12/02/2025	2044 On 07-August-25			Bond Future	11.6433	11.6741	78.5021	78.3119	16
12/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9917.1100	9752.0600	9.9171	9.7521	0
12/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	452.9700	478.1700	0.4530	0.4782	0
12/02/2025	2044 On 06-November-25			Bond Future	11.7600	11.7920	80.0143	79.8197	0
12/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4012.4800	3912.1500	4.0125	3.9122	0
12/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3286.8900	3381.2300	3.2869	3.3812	0
12/02/2025	2044 On 05-February-26			Bond Future	11.8858	11.9192	77.1645	76.9653	0
12/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3377.4600	3293.6300	3.3775	3.2936	0
12/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5365.6700	5480.9900	5.3657	5.4810	0
12/02/2025	2044 On 07-May-26			Bond Future	12.0297	12.0646	78.5861	78.3824	0
12/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4103.0000	4010.2300	4.1030	4.0102	0
12/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5468.6200	5579.6100	5.4686	5.5796	0
12/02/2025	2046 On 08-May-25			Bond Future	119.7162	119.7449	119.7162	119.7449	19,628
12/02/2025	2046 On 08-May-25	121.97	Call	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
12/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2253.8300	2225.1300	2.2538	2.2251	0
12/02/2025	2046 On 07-August-25			Bond Future	122.0810	122.1092	122.0810	122.1092	0
12/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3390.9800	3419.2300	3.3910	3.4192	0
12/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2046 On 06-November-25			Bond Future	122.2155	122.2431	122.2155	122.2431	0
12/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3194.5400	3166.9100	3.1945	3.1669	0
12/02/2025	2046 On 05-February-26			Bond Future	124.5880	124.6151	124.5880	124.6151	0
12/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2938.0400	2965.1400	2.9380	2.9651	0
12/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2046 On 07-May-26			Bond Future	124.6334	124.6596	124.6334	124.6596	0
12/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	316.6400	290.3600	0.3166	0.2904	0
12/02/2025	2050 On 08-May-25			Bond Future	121.1733	121.4041	121.1733	121.4041	16,345
12/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	13.2800	244.1100	0.0133	0.2441	0
12/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2050 On 07-August-25			Bond Future	121.2072	121.4417	121.2072	121.4417	0
12/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1317.2300	1551.7100	1.3172	1.5517	0
12/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2050 On 06-November-25			Bond Future	123.5726	123.8105	123.5726	123.8105	0
12/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	847.3900	609.5100	0.8474	0.6095	0
12/02/2025	2050 On 05-February-26			Bond Future	123.5668	123.8085	123.5668	123.8085	0
12/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	746.7900	988.4800	0.7468	0.9885	0
12/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	2050 On 07-May-26			Bond Future	125.8799	126.1246	125.8799	126.1246	0
12/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	1809.9000	2054.5700	1.8099	2.0546	0
12/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	AL37 On 06-February-25			Index Future	1074.0060	1074.0060	1074.0060	1,074.0060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	AL37 On 08-May-25			Index Future	1091.2200	1092.5770	1091.2200	1,092.5770	0
12/02/2025	AL37 On 07-August-25			Index Future	1112.5160	1113.8960	1112.5160	1,113.8960	0
12/02/2025	AL37 On 06-November-25			Index Future	1133.9790	1135.3830	1133.9790	1,135.3830	0
12/02/2025	AL37 On 05-February-26			Index Future	1155.7580	1157.1860	1155.7580	1,157.1860	0
12/02/2025	AL37 On 07-May-26			Index Future	1177.1860	1178.6360	1177.1860	1,178.6360	0
12/02/2025	AL7T On 06-February-25			Index Future	1285.8190	1285.8190	1285.8190	1,285.8190	0
12/02/2025	AL7T On 08-May-25			Index Future	1305.5400	1305.6840	1305.5400	1,305.6840	0
12/02/2025	AL7T On 07-August-25			Index Future	1331.0190	1331.1620	1331.0190	1,331.1620	0
12/02/2025	AL7T On 06-November-25			Index Future	1356.6970	1356.8390	1356.6970	1,356.8390	0
12/02/2025	AL7T On 05-February-26			Index Future	1382.7540	1382.8940	1382.7540	1,382.8940	0
12/02/2025	AL7T On 07-May-26			Index Future	1408.3900	1408.5280	1408.3900	1,408.5280	0
12/02/2025	ALBI On 06-February-25			Index Future	1104.1670	1104.1670	1104.1670	1,104.1670	0
12/02/2025	ALBI On 08-May-25			Index Future	1122.5230	1122.2920	1122.5230	1,122.2920	94
12/02/2025	ALBI On 07-August-25			Index Future	1144.4300	1144.1910	1144.4300	1,144.1910	0
12/02/2025	ALBI On 06-November-25			Index Future	1166.5090	1166.2610	1166.5090	1,166.2610	0
12/02/2025	ALBI On 05-February-26			Index Future	1188.9120	1188.6570	1188.9120	1,188.6570	0
12/02/2025	ALBI On 07-May-26			Index Future	1210.9550	1210.6910	1210.9550	1,210.6910	0
12/02/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C050 On 31-December-50			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
12/02/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/02/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	ES33 On 08-May-25			Bond Future	11.3287	11.3387	80.8657	80.8198	0
12/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6093.6900	6047.8300	6.0937	6.0478	0
12/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES33 On 07-August-25			Bond Future	11.4706	11.4812	82.4630	82.4154	0
12/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8658.3500	8610.8300	8.6584	8.6108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES33 On 06-November-25			Bond Future	11.6310	11.6424	80.2754	80.2261	0
12/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1625.1800	1575.8700	1.6252	1.5759	0
12/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES33 On 05-February-26			Bond Future	11.8092	11.8213	81.8324	81.7814	0
12/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1363.0800	1414.0700	1.3631	1.4141	0
12/02/2025	ES33 On 07-May-26			Bond Future	12.0076	12.0205	79.5651	79.5121	0
12/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1315.4300	1368.4000	1.3154	1.3684	0
12/02/2025	ES42 On 08-May-25			Bond Future	11.8826	11.9075	75.9636	75.8192	0
12/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7332.7200	7188.3500	7.3327	7.1884	0
12/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES42 On 07-August-25			Bond Future	12.0063	12.0322	77.4635	77.3156	0
12/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9191.3400	9043.4600	9.1913	9.0435	0
12/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES42 On 06-November-25			Bond Future	12.1411	12.1682	74.7089	74.5574	0
12/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1375.0400	1223.5100	1.3750	1.2235	0
12/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES42 On 05-February-26			Bond Future	12.2830	12.3112	76.1564	76.0012	0
12/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2443.3100	2598.5200	2.4433	2.5985	0
12/02/2025	ES42 On 07-May-26			Bond Future	12.4433	12.4729	73.3131	73.1540	0
12/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1328.3200	1487.4100	1.3283	1.4874	0
12/02/2025	GOVI On 06-February-25			GOVI	1087.4840	1087.4840	1087.4840	1,087.4840	0
12/02/2025	GOVI On 08-May-25			GOVI	1105.5100	1105.3810	1105.5100	1,105.3810	631
12/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	835100.0000	833810.0000	83.5100	83.3810	0
12/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	GOVI On 07-August-25			GOVI	1127.0850	1126.9500	1127.0850	1,126.9500	0
12/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1160850.0000	1159500.0000	116.0850	115.9500	0
12/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	GOVI On 06-November-25			GOVI	1148.8290	1148.6880	1148.8290	1,148.6880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	368290.0000	366880.0000	36.8290	36.6880	0
12/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	GOVI On 05-February-26			GOVI	1170.8930	1170.7460	1170.8930	1,170.7460	0
12/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	208930.0000	207460.0000	20.8930	20.7460	0
12/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	GOVI On 07-May-26			GOVI	1192.6020	1192.4480	1192.6020	1,192.4480	0
12/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	156020.0000	154480.0000	15.6020	15.4480	0
12/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/02/2025	IGOV On 06-February-25			Index Future	371.4580	371.4580	371.4580	371.4580	0
12/02/2025	IGOV On 08-May-25			Index Future	378.3520	378.3140	378.3520	378.3140	887
12/02/2025	IGOV On 07-August-25			Index Future	385.8260	385.7870	385.8260	385.7870	0
12/02/2025	IGOV On 06-November-25			Index Future	393.3590	393.3180	393.3590	393.3180	0
12/02/2025	IGOV On 05-February-26			Index Future	401.0010	400.9580	401.0010	400.9580	0
12/02/2025	IGOV On 07-May-26			Index Future	408.5220	408.4760	408.5220	408.4760	0
12/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/02/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/02/2025	R033 On 08-May-25			Bond Future	10.1561	10.1491	100.3197	100.3570	9,365
12/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2083.7700	2115.1700	2.0838	2.1152	0
12/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1165.9300	1160.1000	1.1659	1.1601	0
12/02/2025	R033 On 07-August-25			Bond Future	10.2612	10.2540	102.2769	102.3140	0
12/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2376.3000	2402.4400	2.3763	2.4024	0
12/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	2021.9800	2011.0500	2.0220	2.0111	0
12/02/2025	R033 On 06-November-25			Bond Future	10.3802	10.3728	99.2036	99.2404	0
12/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2547.5300	2570.9100	2.5475	2.5709	0
12/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2799.3500	2785.9100	2.7994	2.7859	0
12/02/2025	R033 On 05-February-26			Bond Future	10.5115	10.5040	101.1051	101.1418	0
12/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3121.7400	3144.8900	3.1217	3.1449	0
12/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3226.3700	3212.9100	3.2264	3.2129	0
12/02/2025	R033 On 07-May-26			Bond Future	10.6674	10.6597	97.9271	97.9632	0
12/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2755.3300	2775.4400	2.7553	2.7754	0
12/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4116.4400	4100.5000	4.1164	4.1005	0
12/02/2025	R035 On 08-May-25			Bond Future	10.6220	10.6257	91.2758	91.2552	78,103
12/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	489.1600	491.3600	0.4892	0.4914	300
12/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3578.0300	3600.8400	3.5780	3.6008	0
12/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1174.7100	1175.5600	1.1747	1.1756	150
12/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2196.1600	2217.6200	2.1962	2.2176	0
12/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1545.6300	1545.3400	1.5456	1.5453	300
12/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1779.8400	1800.1600	1.7798	1.8002	0
12/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2775.2600	2770.7700	2.7753	2.7708	0
12/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	972.8400	988.9600	0.9728	0.9890	150
12/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3003.7800	2998.5200	3.0038	2.9985	0
12/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	876.9900	892.3400	0.8770	0.8923	300
12/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4896.4000	4885.5900	4.8964	4.8856	400
12/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	387.9400	397.7400	0.3879	0.3977	0
12/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5987.0900	5973.7800	5.9871	5.9738	0
12/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	244.3800	251.6800	0.2444	0.2517	150
12/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6357.5900	6343.5500	6.3576	6.3436	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	208.8900	215.4600	0.2089	0.2155	0
12/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10657.9100	10638.7800	10.6579	10.6388	0
12/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	28.0700	29.5500	0.0281	0.0296	400
12/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13601.7700	13581.4400	13.6018	13.5814	0
12/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3.7300	4.0100	0.0037	0.0040	400
12/02/2025	R035 On 07-August-25			Bond Future	10.7289	10.7329	93.0569	93.0351	0
12/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	926.9700	926.3400	0.9270	0.9263	300
12/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4557.6400	4578.8000	4.5576	4.5788	0
12/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2013.8000	2010.5600	2.0138	2.0106	300
12/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2829.8300	2848.3800	2.8298	2.8484	0
12/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4360.4000	4351.7700	4.3604	4.3518	0
12/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1321.3400	1334.5000	1.3213	1.3345	8,500
12/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4511.3100	4502.3800	4.5113	4.5024	0
12/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1264.6700	1277.5300	1.2647	1.2775	300
12/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9952.9700	9935.9600	9.9530	9.9360	0
12/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	267.7800	272.5600	0.2678	0.2726	0
12/02/2025	R035 On 06-November-25			Bond Future	10.8505	10.8548	90.3449	90.3218	0
12/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	922.4400	920.8400	0.9224	0.9208	2,000
12/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6120.8500	6142.3900	6.1209	6.1424	0
12/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1177.8200	1175.5600	1.1778	1.1756	300
12/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5407.0600	5427.9400	5.4071	5.4279	0
12/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1805.9000	1802.0600	1.8059	1.8021	2,000
12/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4191.4600	4210.7600	4.1915	4.2108	0
12/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2202.7800	2197.9700	2.2028	2.1980	300
12/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3657.5700	3675.9000	3.6576	3.6759	0
12/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3221.1100	3214.0200	3.2211	3.2140	250
12/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2693.6100	2709.6600	2.6936	2.7097	0
12/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4010.1800	4001.4900	4.0102	4.0015	0
12/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2176.2600	2190.7100	2.1763	2.1907	0
12/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4797.3300	4787.1700	4.7973	4.7872	0
12/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1784.3700	1797.3500	1.7844	1.7974	2,000
12/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4868.0700	4857.7900	4.8681	4.8578	0
12/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1753.6100	1766.4700	1.7536	1.7665	250
12/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5667.6400	5656.0100	5.6676	5.6560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1447.2600	1458.7700	1.4473	1.4588	300
12/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6731.0900	6717.8600	6.7311	6.7179	0
12/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1130.9200	1140.8300	1.1309	1.1408	250
12/02/2025	R035 On 05-February-26			Bond Future	10.9846	10.9893	92.0774	92.0531	0
12/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3070.2500	3063.6600	3.0703	3.0637	0
12/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4087.3700	4105.1100	4.0874	4.1051	0
12/02/2025	R035 On 07-May-26			Bond Future	11.1317	11.1368	89.2723	89.2464	0
12/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3119.7000	3111.8700	3.1197	3.1119	0
12/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4507.7000	4525.8000	4.5077	4.5258	0
12/02/2025	R038 On 08-May-25			Bond Future	11.1243	11.1334	99.5660	99.5053	9,099
12/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2451.0100	2428.4000	2.4510	2.4284	0
12/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1682.5200	1720.6600	1.6825	1.7207	0
12/02/2025	R038 On 07-August-25			Bond Future	11.2419	11.2515	101.5085	101.4457	0
12/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2869.6900	2845.6700	2.8697	2.8457	0
12/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2881.8000	2920.6400	2.8818	2.9206	0
12/02/2025	R038 On 06-November-25			Bond Future	11.3704	11.3806	97.9788	97.9138	0
12/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2363.3700	2343.5300	2.3634	2.3435	1,770
12/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4911.8800	4957.0900	4.9119	4.9571	0
12/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3146.4800	3121.9200	3.1465	3.1219	0
12/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3987.0800	4027.5700	3.9871	4.0276	0
12/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7469.8900	7427.4500	7.4699	7.4275	0
12/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1598.0600	1620.6700	1.5981	1.6207	1,770
12/02/2025	R038 On 05-February-26			Bond Future	11.5082	11.5190	99.8564	99.7892	0
12/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4159.6200	4131.7800	4.1596	4.1318	0
12/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4588.4700	4627.8100	4.5885	4.6278	0
12/02/2025	R038 On 07-May-26			Bond Future	11.6642	11.6756	96.2132	96.1435	0
12/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3978.9600	3951.5300	3.9790	3.9515	0
12/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5615.0000	5657.2500	5.6150	5.6573	0
12/02/2025	R053 On 08-May-25			Bond Future	11.4284	11.4578	102.9796	102.7309	22,674
12/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9747.0200	9529.4300	9.7470	9.5294	0
12/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	334.6600	365.7900	0.3347	0.3658	0
12/02/2025	R053 On 07-August-25			Bond Future	11.5327	11.5632	104.9886	104.7342	0
12/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12807.1400	12588.6100	12.8071	12.5886	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	652.6000	688.5100	0.6526	0.6885	0
12/02/2025	R053 On 06-November-25			Bond Future	11.6451	11.6770	101.1476	100.8871	0
12/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5142.2800	5007.6300	5.1423	5.0076	0
12/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4209.0100	4334.7800	4.2090	4.3348	0
12/02/2025	R053 On 05-February-26			Bond Future	11.7641	11.7973	103.0858	102.8195	0
12/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4235.2000	4121.5800	4.2352	4.1216	0
12/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6483.1900	6635.8900	6.4832	6.6359	0
12/02/2025	R053 On 07-May-26			Bond Future	11.8965	11.9312	99.1247	98.8521	0
12/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5204.2500	5079.3100	5.2043	5.0793	0
12/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6854.7000	7002.3300	6.8547	7.0023	0
12/02/2025	R186 On 08-May-25			Bond Future	8.3754	8.3256	107.2406	107.3159	156,570
12/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	390.4100	436.7400	0.3904	0.4367	0
12/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	247.9000	218.9500	0.2479	0.2190	0
12/02/2025	R186 On 07-August-25			Bond Future	8.4691	8.4100	104.0242	104.1000	0
12/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1144.6000	1204.3400	1.1446	1.2043	1,983
12/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	187.6600	171.5400	0.1877	0.1715	0
12/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1646.0500	1712.3100	1.6461	1.7123	0
12/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	109.0400	99.4400	0.1090	0.0994	0
12/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2306.2900	2377.1200	2.3063	2.3771	0
12/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	56.9300	51.9000	0.0569	0.0519	1,983
12/02/2025	R186 On 06-November-25			Bond Future	8.6234	8.5511	106.0290	106.1053	447
12/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	204.4700	229.7800	0.2045	0.2298	0
12/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	726.4000	675.4100	0.7264	0.6754	0
12/02/2025	R186 On 05-February-26			Bond Future	8.8883	8.7948	102.7547	102.8316	0
12/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	260.3300	289.8300	0.2603	0.2898	0
12/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	638.0000	590.6300	0.6380	0.5906	0
12/02/2025	R186 On 07-May-26			Bond Future	9.5064	9.3747	104.6507	104.7278	0
12/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	157.3000	181.2800	0.1573	0.1813	0
12/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	636.5300	583.4800	0.6365	0.5835	0
12/02/2025	R202 On 08-May-25			Bond Future	272.2618	271.5276	272.2618	271.5276	1,084
12/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	48.1600	782.3700	0.0482	0.7824	0
12/02/2025	R202 On 07-August-25			Bond Future	272.4216	271.6706	272.4216	271.6706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	821.6100	70.5700	0.8216	0.0706	0
12/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R202 On 06-November-25			Bond Future	277.7383	276.9701	277.7383	276.9701	0
12/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2098.2500	1330.1300	2.0983	1.3301	0
12/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R202 On 05-February-26			Bond Future	277.8119	277.0268	277.8119	277.0268	0
12/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	8.0700	793.2200	0.0081	0.7932	0
12/02/2025	R202 On 07-May-26			Bond Future	283.0135	282.2104	283.0135	282.2104	0
12/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5463.4800	4660.3800	5.4635	4.6604	0
12/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R209 On 08-May-25			Bond Future	10.8562	10.8648	71.7184	71.6754	16,471
12/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5182.3400	5149.1500	5.1823	5.1492	0
12/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	243.7100	253.5600	0.2437	0.2536	0
12/02/2025	R209 On 07-August-25			Bond Future	10.9595	10.9685	73.1177	73.0731	0
12/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8171.5900	8134.9300	8.1716	8.1349	0
12/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	332.1800	340.0700	0.3322	0.3401	0
12/02/2025	R209 On 06-November-25			Bond Future	11.0728	11.0823	71.3743	71.3282	0
12/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3217.6900	3196.3300	3.2177	3.1963	0
12/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2272.6700	2297.4000	2.2727	2.2974	0
12/02/2025	R209 On 05-February-26			Bond Future	11.1946	11.2046	72.7427	72.6951	0
12/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2712.4600	2695.0800	2.7125	2.6951	0
12/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3981.6200	4011.8600	3.9816	4.0119	0
12/02/2025	R209 On 07-May-26			Bond Future	11.3332	11.3438	70.9342	70.8848	0
12/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2972.1200	2952.9100	2.9721	2.9529	0
12/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4207.8100	4237.9600	4.2078	4.2380	0
12/02/2025	R210 On 08-May-25			Bond Future	244.6096	244.6053	244.6096	244.6053	1,398
12/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3420.4500	3424.6800	3.4205	3.4247	0
12/02/2025	R210 On 07-August-25			Bond Future	249.4417	249.4351	249.4417	249.4351	0
12/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1001.6600	995.1400	1.0017	0.9951	0
12/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R210 On 06-November-25			Bond Future	250.9023	250.8935	250.9023	250.8935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1237.7000	1246.5100	1.2377	1.2465	0
12/02/2025	R210 On 05-February-26			Bond Future	255.7742	255.7630	255.7742	255.7630	0
12/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2674.1600	2663.0300	2.6742	2.6630	0
12/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R210 On 07-May-26			Bond Future	257.0976	257.0836	257.0976	257.0836	0
12/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1697.5800	1683.5600	1.6976	1.6836	0
12/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2025	R213 On 08-May-25			Bond Future	9.6158	9.5927	89.9642	90.0581	101,769
12/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3779.1500	3865.3200	3.7792	3.8653	0
12/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	204.7400	197.0300	0.2047	0.1970	0
12/02/2025	R213 On 07-August-25			Bond Future	9.7071	9.6829	91.7198	91.8147	17
12/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7388.9600	7479.8000	7.3890	7.4798	0
12/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	136.2500	132.1800	0.1363	0.1322	0
12/02/2025	R213 On 06-November-25			Bond Future	9.8191	9.7937	89.9342	90.0301	0
12/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2430.6700	2490.3000	2.4307	2.4903	0
12/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1566.1400	1529.8600	1.5661	1.5299	0
12/02/2025	R213 On 05-February-26			Bond Future	9.9482	9.9214	91.6594	91.7563	0
12/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2118.3300	2169.9600	2.1183	2.1700	0
12/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2329.1700	2283.8500	2.3292	2.2839	0
12/02/2025	R213 On 07-May-26			Bond Future	10.0996	10.0714	89.7998	89.8974	0
12/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1824.5900	1870.5200	1.8246	1.8705	0
12/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2869.5700	2817.8500	2.8696	2.8179	0
12/02/2025	R214 On 08-May-25			Bond Future	11.2780	11.3022	66.4053	66.2768	16,369
12/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5805.1700	5694.1800	5.8052	5.6942	0
12/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	214.2400	231.6900	0.2142	0.2317	0
12/02/2025	R214 On 07-August-25			Bond Future	11.3784	11.4035	67.7011	67.5696	0
12/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8021.0300	7908.6900	8.0210	7.9087	0
12/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	406.9900	426.1600	0.4070	0.4262	0
12/02/2025	R214 On 06-November-25			Bond Future	11.4891	11.5152	65.7061	65.5713	0
12/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3263.9600	3193.7000	3.2640	3.1937	0
12/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2490.2300	2554.7000	2.4902	2.5547	0
12/02/2025	R214 On 05-February-26			Bond Future	11.6084	11.6355	66.9661	66.8282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2682.1900	2626.1500	2.6822	2.6262	0
12/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4491.2300	4573.0800	4.4912	4.5731	0
12/02/2025	R214 On 07-May-26			Bond Future	11.7356	11.7639	64.9029	64.7616	0
12/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3314.1700	3250.1600	3.3142	3.2502	0
12/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4354.7300	4432.0000	4.3547	4.4320	0
12/02/2025	R248 On 08-May-25			Bond Future	11.4612	11.4803	79.9389	79.8139	269,320
12/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7145.4800	7038.5300	7.1455	7.0385	0
12/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	263.0900	281.1600	0.2631	0.2812	0
12/02/2025	R248 On 07-August-25			Bond Future	11.5651	11.5850	81.4988	81.3707	0
12/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9959.4500	9850.7200	9.9595	9.8507	0
12/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	494.6500	514.0000	0.4947	0.5140	0
12/02/2025	R248 On 06-November-25			Bond Future	11.6789	11.6997	78.6273	78.4959	0
12/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3787.2400	3723.4000	3.7872	3.7234	0
12/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3402.2100	3469.7300	3.4022	3.4697	0
12/02/2025	R248 On 05-February-26			Bond Future	11.8015	11.8232	80.1348	80.0001	0
12/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3226.2700	3172.5100	3.2263	3.1725	0
12/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5399.0000	5479.8900	5.3990	5.4799	0
12/02/2025	R248 On 07-May-26			Bond Future	11.9315	11.9542	77.1718	77.0337	0
12/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4101.0000	4039.3600	4.1010	4.0394	0
12/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5409.5300	5485.9900	5.4095	5.4860	0
12/02/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0