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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	2029 On 08-May-25			Bond Future	136.4574	136.4843	136.4574	136.4843	5,933
12/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1392.6400	1365.6800	1.3926	1.3657	0
12/03/2025	2029 On 07-August-25			Bond Future	139.1414	139.1683	139.1414	139.1683	0
12/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1731.4300	1758.2900	1.7314	1.7583	0
12/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2029 On 06-November-25			Bond Future	140.4241	140.4502	140.4241	140.4502	68
12/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	634.1000	660.1900	0.6341	0.6602	0
12/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2029 On 05-February-26			Bond Future	143.1197	143.1450	143.1197	143.1450	0
12/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3009.7100	3034.9600	3.0097	3.0350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2029 On 07-May-26			Bond Future	144.3377	144.3613	144.3377	144.3613	0
12/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2517.7100	2541.3200	2.5177	2.5413	0
12/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2030 On 08-May-25			Bond Future	9.1228	9.0787	98.0040	98.1658	64,659
12/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	187.4500	224.6200	0.1875	0.2246	800
12/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1829.2400	1704.6100	1.8292	1.7046	0
12/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	219.7400	261.2600	0.2197	0.2613	300
12/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1711.8000	1591.5200	1.7118	1.5915	0
12/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	483.8800	553.2700	0.4839	0.5533	1,320
12/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1120.4800	1028.0700	1.1205	1.0281	0
12/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	891.7700	989.5500	0.8918	0.9896	800
12/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	682.1400	618.1200	0.6821	0.6181	0
12/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	976.9400	1079.3000	0.9769	1.0793	300
12/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	621.0700	561.6300	0.6211	0.5616	0
12/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1540.6900	1665.7800	1.5407	1.6658	680
12/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	349.2600	312.5500	0.3493	0.3126	0
12/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1790.1300	1922.2500	1.7901	1.9223	0
12/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	274.2000	244.5200	0.2742	0.2445	300
12/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2993.6500	3145.1400	2.9937	3.1451	0
12/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	87.2500	76.9400	0.0873	0.0769	0
12/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3190.3500	3343.5400	3.1904	3.3435	0
12/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	72.2800	63.6700	0.0723	0.0637	800
12/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4261.2400	4420.0400	4.2612	4.4200	1,640
12/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	24.2500	21.2500	0.0243	0.0213	0
12/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5548.4500	5709.6800	5.5485	5.7097	2,280
12/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	4.2800	3.7100	0.0043	0.0037	0
12/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9426.7200	9588.5200	9.4267	9.5885	0
12/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
12/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10769.8700	10931.6700	10.7699	10.9317	0
12/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
12/03/2025	2030 On 07-August-25			Bond Future	9.2119	9.1650	95.8975	96.0621	47,294
12/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	444.1200	493.2200	0.4441	0.4932	300
12/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2184.6100	2069.1900	2.1846	2.0692	0

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12/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1177.7000	1267.3600	1.1777	1.2674	300
12/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1149.4700	1074.6100	1.1495	1.0746	0
12/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2537.5900	2665.8500	2.5376	2.6659	0
12/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	472.7500	436.4900	0.4728	0.4365	300
12/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4467.1200	4618.5100	4.4671	4.6185	1,054
12/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	153.8700	140.7400	0.1539	0.1407	0
12/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6401.0400	6562.1600	6.4010	6.5622	0
12/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	34.0800	30.6800	0.0341	0.0307	0
12/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9543.3200	9707.6600	9.5433	9.7077	0
12/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.5300	1.3500	0.0015	0.0014	1,054
12/03/2025	2030 On 06-November-25			Bond Future	9.3054	9.2554	97.7449	97.9119	0
12/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	596.1600	648.0300	0.5962	0.6480	300
12/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2571.9100	2456.8000	2.5719	2.4568	0
12/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1303.3900	1387.4100	1.3034	1.3874	300
12/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1588.6200	1505.6600	1.5886	1.5057	0
12/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1915.3500	2018.2900	1.9154	2.0183	0
12/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1137.5100	1073.4700	1.1375	1.0735	0
12/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3166.1800	3294.3900	3.1662	3.2944	0
12/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	627.0600	588.2900	0.6271	0.5883	300
12/03/2025	2030 On 05-February-26			Bond Future	9.4232	9.3697	95.5896	95.7588	0
12/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1800.2300	1893.5800	1.8002	1.8936	0
12/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1589.5400	1513.6700	1.5895	1.5137	0
12/03/2025	2030 On 07-May-26			Bond Future	9.5824	9.5250	97.3523	97.5235	0
12/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1546.0600	1628.0900	1.5461	1.6281	0
12/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2121.2500	2032.0600	2.1213	2.0321	0
12/03/2025	2032 On 08-May-25			Bond Future	9.8385	9.7953	93.1425	93.3442	127,291
12/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	237.6000	284.2100	0.2376	0.2842	300
12/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2314.7400	2159.6100	2.3147	2.1596	0
12/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	258.6000	308.0100	0.2586	0.3080	800
12/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2239.7200	2087.3900	2.2397	2.0874	0
12/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1181.3100	1304.1600	1.1813	1.3042	300
12/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	894.4700	815.5800	0.8945	0.8156	0
12/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1236.8500	1362.4600	1.2369	1.3625	800
12/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	857.0200	780.8900	0.8570	0.7809	0

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12/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2412.3400	2577.2500	2.4123	2.5773	0
12/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	378.8200	341.9900	0.3788	0.3420	300
12/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4916.4300	5110.2500	4.9164	5.1103	0
12/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	78.7700	70.8500	0.0788	0.0709	0
12/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5166.2600	5361.2600	5.1663	5.3613	0
12/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	67.3500	60.6100	0.0674	0.0606	800
12/03/2025	2032 On 07-August-25			Bond Future	9.9357	9.8904	94.9518	95.1571	0
12/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	606.7200	667.7800	0.6067	0.6678	300
12/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3074.2600	2930.0800	3.0743	2.9301	0
12/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1493.4400	1601.8500	1.4934	1.6019	300
12/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1655.1300	1558.3000	1.6551	1.5583	0
12/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3516.9900	3679.1900	3.5170	3.6792	0
12/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	611.8500	568.8100	0.6119	0.5688	300
12/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8884.7700	9084.9000	8.8848	9.0849	0
12/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	64.3100	59.2000	0.0643	0.0592	0
12/03/2025	2032 On 06-November-25			Bond Future	10.0456	9.9981	92.6198	92.8283	0
12/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	806.8700	870.7100	0.8069	0.8707	300
12/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3693.8000	3549.1600	3.6938	3.5492	0
12/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1665.7800	1767.3000	1.6658	1.7673	300
12/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2306.9200	2199.9600	2.3069	2.2000	0
12/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2974.2000	3111.9800	2.9742	3.1120	0
12/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1350.2900	1279.5900	1.3503	1.2796	0
12/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4427.4500	4590.0500	4.4275	4.5901	0
12/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	816.1600	770.2800	0.8162	0.7703	300
12/03/2025	2032 On 05-February-26			Bond Future	10.1731	10.1233	94.3748	94.5863	0
12/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2228.7000	2341.1700	2.2287	2.3412	0
12/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2284.3600	2185.2600	2.2844	2.1853	0
12/03/2025	2032 On 07-May-26			Bond Future	10.3221	10.2697	91.9561	92.1704	0
12/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2151.5300	2255.8900	2.1515	2.2559	0
12/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2898.9800	2788.9900	2.8990	2.7890	0
12/03/2025	2033 On 08-May-25			Bond Future	129.1182	129.1389	129.1182	129.1389	9,939
12/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1501.8000	1481.1300	1.5018	1.4811	0
12/03/2025	2033 On 07-August-25			Bond Future	131.6579	131.6784	131.6579	131.6784	0

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12/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3007.8700	3028.4000	3.0079	3.0284	0
12/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2033 On 06-November-25			Bond Future	132.6959	132.7156	132.6959	132.7156	0
12/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	444.1300	424.4000	0.4441	0.4244	0
12/03/2025	2033 On 05-February-26			Bond Future	135.2433	135.2621	135.2433	135.2621	0
12/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2363.2600	2382.1400	2.3633	2.3821	0
12/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2033 On 07-May-26			Bond Future	136.2119	136.2291	136.2119	136.2291	0
12/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1051.9400	1069.1200	1.0519	1.0691	0
12/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2037 On 08-May-25			Bond Future	10.9860	10.9642	86.2004	86.3261	62,690
12/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	296.2400	327.1400	0.2962	0.3271	300
12/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3158.1300	3063.2800	3.1581	3.0633	0
12/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1352.6500	1430.1000	1.3527	1.4301	300
12/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1272.2900	1223.9900	1.2723	1.2240	0
12/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3103.8500	3212.0000	3.1039	3.2120	0
12/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	438.6000	421.0000	0.4386	0.4210	300
12/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6897.0900	7021.3200	6.8971	7.0213	0
12/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	48.5200	47.0000	0.0485	0.0470	0
12/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8375.8500	8501.1300	8.3759	8.5011	15,000
12/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	18.7900	18.3200	0.0188	0.0183	0
12/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11948.3700	12074.1200	11.9484	12.0741	7,500
12/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.6500	0.6500	0.0007	0.0007	0
12/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12178.7900	12304.5400	12.1788	12.3045	7,500
12/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.5100	0.5100	0.0005	0.0005	0
12/03/2025	2037 On 07-August-25			Bond Future	11.1034	11.0808	83.6140	83.7418	74,415
12/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	502.5700	532.2700	0.5026	0.5323	2,541
12/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4964.6500	4866.5000	4.9647	4.8665	0
12/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	732.9600	771.4200	0.7330	0.7714	300
12/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4232.8800	4143.4900	4.2329	4.1435	0
12/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	817.7500	859.1000	0.8178	0.8591	2,341
12/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4019.9900	3933.4900	4.0200	3.9335	0
12/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	985.3500	1031.9800	0.9854	1.0320	200

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12/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3655.3200	3574.1000	3.6553	3.5741	0
12/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1848.9700	1916.6900	1.8490	1.9167	300
12/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2434.7100	2374.5800	2.4347	2.3746	0
12/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2051.6200	2123.2400	2.0516	2.1232	0
12/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2240.2700	2184.0400	2.2403	2.1840	2,541
12/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3209.8300	3298.8400	3.2098	3.2988	0
12/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1451.9100	1413.0700	1.4519	1.4131	2,541
12/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4763.1500	4867.0500	4.7632	4.8671	0
12/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	857.5700	833.6200	0.8576	0.8336	2,541
12/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4804.3000	4908.5100	4.8043	4.9085	0
12/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	846.0500	822.4100	0.8461	0.8224	300
12/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6251.4500	6364.2400	6.2515	6.3642	0
12/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	531.4500	516.3900	0.5315	0.5164	2,541
12/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9968.5600	10092.6100	9.9686	10.0926	0
12/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	127.1500	123.3500	0.1272	0.1234	0
12/03/2025	2037 On 06-November-25			Bond Future	11.2211	11.1977	85.2245	85.3542	0
12/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	984.8400	1024.5900	0.9848	1.0246	300
12/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5106.8200	5016.9400	5.1068	5.0169	0
12/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2068.4900	2131.6300	2.0685	2.1316	300
12/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3302.9900	3236.5000	3.3030	3.2365	0
12/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4037.4900	4126.4200	4.0375	4.1264	0
12/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1819.6600	1778.9600	1.8197	1.7790	0
12/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6044.8700	6149.2700	6.0449	6.1493	0
12/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1074.1400	1048.9100	1.0741	1.0489	300
12/03/2025	2037 On 05-February-26			Bond Future	11.3529	11.3287	82.5808	82.7122	0
12/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1473.8400	1520.2800	1.4738	1.5203	1,930
12/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5400.3900	5315.4700	5.4004	5.3155	0
12/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2001.8700	2058.1600	2.0019	2.0582	1,970
12/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4502.8600	4427.7900	4.5029	4.4278	0
12/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2760.1300	2828.0000	2.7601	2.8280	0
12/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3592.9700	3529.4800	3.5930	3.5295	0
12/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3214.6300	3288.3700	3.2146	3.2884	0
12/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3176.2900	3118.6700	3.1763	3.1187	1,930
12/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4818.7600	4908.7100	4.8188	4.9087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2138.2600	2096.8500	2.1383	2.0969	1,930
12/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6293.4500	6393.9900	6.2935	6.3940	0
12/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1533.8500	1503.0300	1.5339	1.5030	1,970
12/03/2025	2037 On 07-May-26			Bond Future	11.5038	11.4787	84.1023	84.2351	0
12/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3058.1800	3126.0500	3.0582	3.1261	0
12/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4037.7300	3972.8000	4.0377	3.9728	0
12/03/2025	2038 On 08-May-25			Bond Future	140.8699	140.7411	140.8699	140.7411	2,918
12/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1189.9400	1061.1300	1.1899	1.0611	0
12/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2038 On 07-August-25			Bond Future	141.5210	141.3887	141.5210	141.3887	0
12/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1960.9500	1828.7300	1.9610	1.8287	0
12/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2038 On 06-November-25			Bond Future	144.2816	144.1458	144.2816	144.1458	0
12/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	401.6200	265.8200	0.4016	0.2658	0
12/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2038 On 05-February-26			Bond Future	144.8874	144.7470	144.8874	144.7470	0
12/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1687.3900	1546.9700	1.6874	1.5470	0
12/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2038 On 07-May-26			Bond Future	147.5973	147.4526	147.5973	147.4526	0
12/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3067.3400	2922.6100	3.0673	2.9226	0
12/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2040 On 08-May-25			Bond Future	11.3022	11.2958	86.1744	86.2141	30,676
12/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7723.6100	7764.6700	7.7236	7.7647	0
12/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	48.7300	50.0700	0.0487	0.0501	0
12/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8349.5900	8390.4100	8.3496	8.3904	15,000
12/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	34.4300	35.5300	0.0344	0.0355	0
12/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11793.1400	11833.0000	11.7931	11.8330	7,500
12/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.1100	2.2500	0.0021	0.0023	0
12/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12136.2000	12176.0200	12.1362	12.1760	7,500
12/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.5300	1.6300	0.0015	0.0016	0
12/03/2025	2040 On 07-August-25			Bond Future	11.4213	11.4147	83.3369	83.3770	33,389
12/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10472.7600	10513.2500	10.4728	10.5133	0
12/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	158.1000	158.5100	0.1581	0.1585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	2040 On 06-November-25			Bond Future	11.5400	11.5333	84.9420	84.9822	292
12/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4003.5500	4034.2900	4.0036	4.0343	0
12/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2235.1100	2225.5800	2.2351	2.2256	0
12/03/2025	2040 On 05-February-26			Bond Future	11.6718	11.6650	82.0423	82.0825	0
12/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2872.7100	2896.7300	2.8727	2.8967	0
12/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3950.8100	3934.5900	3.9508	3.9346	0
12/03/2025	2040 On 07-May-26			Bond Future	11.8206	11.8136	83.5534	83.5934	0
12/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3477.8000	3501.9400	3.4778	3.5019	0
12/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4350.5000	4334.6600	4.3505	4.3347	0
12/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2044 On 08-May-25			Bond Future	11.4651	11.4381	81.6927	81.8643	72,918
12/03/2025	2044 On 08-May-25		Put	Bond Future	18307.3400	18135.6900	18.3073	18.1357	0
12/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	194.4300	222.2800	0.1944	0.2223	9,000
12/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4262.2700	4118.4700	4.2623	4.1185	0
12/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	263.8300	298.5600	0.2638	0.2986	2,490
12/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3852.1100	3715.1900	3.8521	3.7152	0
12/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1105.4300	1192.9800	1.1054	1.1930	9,000
12/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1841.9800	1757.8800	1.8420	1.7579	0
12/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2144.8500	2266.8100	2.1449	2.2668	0
12/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	983.7900	934.1000	0.9838	0.9341	2,490
12/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2604.9500	2737.0100	2.6050	2.7370	0
12/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	766.2400	726.6500	0.7662	0.7267	9,000
12/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5750.0900	5913.8500	5.7501	5.9139	0
12/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	151.4500	143.5600	0.1515	0.1436	2,490
12/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7430.5300	7599.1400	7.4305	7.5991	0
12/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	62.6900	59.6500	0.0627	0.0597	0
12/03/2025	2044 On 07-August-25			Bond Future	11.5804	11.5524	78.8934	79.0680	16
12/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	344.1400	371.9700	0.3441	0.3720	9,000
12/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6655.3300	6508.4800	6.6553	6.5085	0
12/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1560.7000	1638.3400	1.5607	1.6383	9,000
12/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3342.8100	3245.7700	3.3428	3.2458	0
12/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3387.9900	3505.2800	3.3880	3.5053	0
12/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1733.2700	1675.8800	1.7333	1.6759	9,000
12/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10068.8500	10235.3500	10.0689	10.2354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	213.4800	205.3000	0.2135	0.2053	0
12/03/2025	2044 On 06-November-25			Bond Future	11.6948	11.6659	80.4129	80.5903	0
12/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3665.6600	3775.1400	3.6657	3.7751	0
12/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2541.5600	2473.6400	2.5416	2.4736	0
12/03/2025	2044 On 05-February-26			Bond Future	11.8212	11.7914	77.5526	77.7326	0
12/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2793.7500	2880.9000	2.7938	2.8809	0
12/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4393.8800	4301.0300	4.3939	4.3010	0
12/03/2025	2044 On 07-May-26			Bond Future	11.9627	11.9319	78.9808	79.1632	0
12/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3526.4100	3620.5500	3.5264	3.6206	0
12/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4497.4100	4409.1300	4.4974	4.4091	0
12/03/2025	2046 On 08-May-25			Bond Future	121.0001	121.0187	121.0001	121.0187	19,602
12/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	969.8900	951.3000	0.9699	0.9513	0
12/03/2025	2046 On 07-August-25			Bond Future	123.3801	123.3986	123.3801	123.3986	0
12/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4690.1400	4708.5500	4.6901	4.7086	0
12/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2046 On 06-November-25			Bond Future	123.5369	123.5543	123.5369	123.5543	0
12/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1873.1300	1855.7000	1.8731	1.8557	0
12/03/2025	2046 On 05-February-26			Bond Future	125.9077	125.9241	125.9077	125.9241	0
12/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4257.7200	4274.1100	4.2577	4.2741	0
12/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2046 On 07-May-26			Bond Future	125.9677	125.9822	125.9677	125.9822	0
12/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1017.6900	1032.2400	1.0177	1.0322	0
12/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2050 On 08-May-25			Bond Future	122.0447	122.1644	122.0447	122.1644	16,080
12/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	884.6700	1004.3700	0.8847	1.0044	0
12/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2050 On 07-August-25			Bond Future	122.0835	122.2049	122.0835	122.2049	0
12/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2193.5400	2314.8500	2.1935	2.3149	0
12/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2050 On 06-November-25			Bond Future	124.4651	124.5878	124.4651	124.5878	0
12/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	45.1000	167.7500	0.0451	0.1678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2050 On 05-February-26			Bond Future	124.4439	124.5672	124.4439	124.5672	0
12/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1623.9000	1747.2300	1.6239	1.7472	0
12/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	2050 On 07-May-26			Bond Future	126.7712	126.8953	126.7712	126.8953	0
12/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2701.1600	2825.3300	2.7012	2.8253	0
12/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	AL37 On 08-May-25			Index Future	1096.0860	1098.1190	1096.0860	1,098.1190	0
12/03/2025	AL37 On 07-August-25			Index Future	1117.3780	1119.4500	1117.3780	1,119.4500	0
12/03/2025	AL37 On 06-November-25			Index Future	1138.9200	1141.0290	1138.9200	1,141.0290	0
12/03/2025	AL37 On 05-February-26			Index Future	1160.5350	1162.6800	1160.5350	1,162.6800	0
12/03/2025	AL37 On 07-May-26			Index Future	1182.0190	1184.2010	1182.0190	1,184.2010	0
12/03/2025	AL7T On 08-May-25			Index Future	1311.6830	1314.0220	1311.6830	1,314.0220	0
12/03/2025	AL7T On 07-August-25			Index Future	1337.1640	1339.5460	1337.1640	1,339.5460	0
12/03/2025	AL7T On 06-November-25			Index Future	1362.9430	1365.3680	1362.9430	1,365.3680	0
12/03/2025	AL7T On 05-February-26			Index Future	1388.8090	1391.2760	1388.8090	1,391.2760	0
12/03/2025	AL7T On 07-May-26			Index Future	1414.5200	1417.0270	1414.5200	1,417.0270	0
12/03/2025	ALBI On 08-May-25			Index Future	1127.5730	1129.2290	1127.5730	1,129.2290	94
12/03/2025	ALBI On 07-August-25			Index Future	1149.4780	1151.1640	1149.4780	1,151.1640	0
12/03/2025	ALBI On 06-November-25			Index Future	1171.6380	1173.3540	1171.6380	1,173.3540	0
12/03/2025	ALBI On 05-February-26			Index Future	1193.8740	1195.6190	1193.8740	1,195.6190	0
12/03/2025	ALBI On 07-May-26			Index Future	1215.9760	1217.7490	1215.9760	1,217.7490	0
12/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	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
12/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	CR38 On 31-March-38			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
12/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	ES33 On 08-May-25			Bond Future	11.2116	11.1955	81.4043	81.4788	0
12/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6632.3300	6706.8300	6.6323	6.7068	0
12/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES33 On 07-August-25			Bond Future	11.3496	11.3328	83.0055	83.0811	0
12/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9200.8800	9276.5000	9.2009	9.2765	0
12/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES33 On 06-November-25			Bond Future	11.5044	11.4870	80.8284	80.9049	0
12/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2178.1900	2254.6300	2.1782	2.2546	0
12/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES33 On 05-February-26			Bond Future	11.6805	11.6624	82.3784	82.4555	0
12/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	817.1000	739.9800	0.8171	0.7400	0
12/03/2025	ES33 On 07-May-26			Bond Future	11.8726	11.8538	80.1208	80.1984	0
12/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	759.7400	682.1000	0.7597	0.6821	0
12/03/2025	ES42 On 08-May-25			Bond Future	11.8168	11.8057	76.3476	76.4131	0
12/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7716.6800	7782.1800	7.7167	7.7822	0
12/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES42 On 07-August-25			Bond Future	11.9391	11.9276	77.8490	77.9155	0
12/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9576.8400	9643.3000	9.5768	9.6433	0
12/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES42 On 06-November-25			Bond Future	12.0714	12.0595	75.1019	75.1690	0
12/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1767.9700	1835.0700	1.7680	1.8351	0
12/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES42 On 05-February-26			Bond Future	12.2135	12.2013	76.5404	76.6081	0
12/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2059.3000	1991.6500	2.0593	1.9917	0
12/03/2025	ES42 On 07-May-26			Bond Future	12.3710	12.3585	73.7038	73.7718	0
12/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	937.6300	869.6100	0.9376	0.8696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	GOVI On 08-May-25			GOVI	1110.4460	1112.0560	1110.4460	1,112.0560	648
12/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	884460.0000	900560.0000	88.4460	90.0560	0
12/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	GOVI On 07-August-25			GOVI	1132.0180	1133.6580	1132.0180	1,133.6580	0
12/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1210180.0000	1226580.0000	121.0180	122.6580	0
12/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	GOVI On 06-November-25			GOVI	1153.8420	1155.5110	1153.8420	1,155.5110	0
12/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	418420.0000	435110.0000	41.8420	43.5110	0
12/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	GOVI On 05-February-26			GOVI	1175.7390	1177.4370	1175.7390	1,177.4370	0
12/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	257390.0000	274370.0000	25.7390	27.4370	0
12/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	GOVI On 07-May-26			GOVI	1197.5060	1199.2300	1197.5060	1,199.2300	0
12/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	205060.0000	222300.0000	20.5060	22.2300	0
12/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/03/2025	IGOV On 08-May-25			Index Future	380.3710	380.4270	380.3710	380.4270	893
12/03/2025	IGOV On 07-August-25			Index Future	387.8520	387.9090	387.8520	387.9090	0
12/03/2025	IGOV On 06-November-25			Index Future	395.4210	395.4770	395.4210	395.4770	0
12/03/2025	IGOV On 05-February-26			Index Future	403.0140	403.0700	403.0140	403.0700	0
12/03/2025	IGOV On 07-May-26			Index Future	410.5620	410.6180	410.5620	410.6180	0
12/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/03/2025	R033 On 08-May-25			Bond Future	9.9331	9.8901	101.5128	101.7456	9,365
12/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2553.4700	2741.0200	2.5535	2.7410	0
12/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	442.5800	397.3700	0.4426	0.3974	0
12/03/2025	R033 On 07-August-25			Bond Future	10.0290	9.9840	103.4848	103.7216	0
12/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2761.0800	2920.4200	2.7611	2.9204	0
12/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1198.9500	1121.4600	1.1990	1.1215	0
12/03/2025	R033 On 06-November-25			Bond Future	10.1365	10.0893	100.4343	100.6749	0
12/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2815.3000	2961.2000	2.8153	2.9612	0
12/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1836.4300	1741.7700	1.8364	1.7418	0
12/03/2025	R033 On 05-February-26			Bond Future	10.2598	10.2104	102.3370	102.5812	0
12/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3299.8000	3446.9400	3.2998	3.4469	0
12/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2172.5600	2075.5300	2.1726	2.0755	0
12/03/2025	R033 On 07-May-26			Bond Future	10.4025	10.3507	99.1809	99.4284	0
12/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2857.6100	2988.6500	2.8576	2.9887	0
12/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2964.9200	2848.5100	2.9649	2.8485	0
12/03/2025	R035 On 08-May-25			Bond Future	10.5529	10.5306	91.6619	91.7869	79,900
12/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	292.9200	323.9900	0.2929	0.3240	300
12/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	2995.7500	2901.8100	2.9958	2.9018	0
12/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	954.1200	1019.1200	0.9541	1.0191	150
12/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1589.5300	1529.5200	1.5895	1.5295	0
12/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1346.7500	1424.5300	1.3468	1.4245	300
12/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1194.9200	1147.6900	1.1949	1.1477	0
12/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2700.2500	2803.9200	2.7003	2.8039	0
12/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	511.7900	490.4500	0.5118	0.4905	150
12/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2953.7700	3060.3900	2.9538	3.0604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	440.9400	422.5500	0.4409	0.4226	300
12/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5026.0700	5145.9700	5.0261	5.1460	400
12/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	131.5700	126.4600	0.1316	0.1265	0
12/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6194.5200	6317.2200	6.1945	6.3172	0
12/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	65.7700	63.4600	0.0658	0.0635	150
12/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6586.6700	6709.9300	6.5867	6.7099	0
12/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	51.9300	50.1800	0.0519	0.0502	0
12/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11017.1200	11142.1200	11.0171	11.1421	0
12/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.2400	1.2300	0.0012	0.0012	400
12/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13984.1200	14109.1300	13.9841	14.1091	0
12/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	400
12/03/2025	R035 On 07-August-25			Bond Future	10.6583	10.6352	93.4425	93.5696	0
12/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	715.7900	754.3600	0.7158	0.7544	300
12/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3960.9000	3872.4100	3.9609	3.8724	0
12/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1817.2300	1885.3000	1.8172	1.8853	300
12/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2247.7000	2188.7100	2.2477	2.1887	0
12/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4302.2400	4403.2700	4.3022	4.4033	0
12/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	877.6200	851.5900	0.8776	0.8516	8,500
12/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4462.3200	4564.6700	4.4623	4.5647	0
12/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	830.1200	805.4100	0.8301	0.8054	300
12/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10157.8700	10282.0400	10.1579	10.2820	0
12/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	87.1200	84.2300	0.0871	0.0842	0
12/03/2025	R035 On 06-November-25			Bond Future	10.7769	10.7529	90.7375	90.8663	0
12/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	734.6400	767.5600	0.7346	0.7676	2,000
12/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5540.5000	5444.5800	5.5405	5.4446	0
12/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	993.9400	1034.3600	0.9939	1.0344	300
12/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4830.6300	4742.2100	4.8306	4.7422	0
12/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1651.9500	1707.7100	1.6520	1.7077	2,000
12/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3644.9600	3571.8800	3.6450	3.5719	0
12/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2067.4700	2131.0400	2.0675	2.1310	300
12/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3129.7100	3064.4400	3.1297	3.0644	0
12/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3133.3600	3212.7000	3.1334	3.2127	250
12/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2213.3100	2163.8100	2.2133	2.1638	0
12/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3961.1200	4049.7300	3.9611	4.0497	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1734.6500	1694.4200	1.7347	1.6944	0
12/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4784.6600	4880.6500	4.7847	4.8807	0
12/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1379.1500	1346.3000	1.3792	1.3463	2,000
12/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4858.7700	4955.3500	4.8588	4.9554	0
12/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1351.7600	1319.5000	1.3518	1.3195	250
12/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5694.2600	5796.7900	5.6943	5.7968	0
12/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1081.3300	1055.0200	1.0813	1.0550	300
12/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6804.2500	6912.9900	6.8043	6.9130	0
12/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	811.5300	791.4300	0.8115	0.7914	250
12/03/2025	R035 On 05-February-26			Bond Future	10.9116	10.8866	92.4571	92.5875	0
12/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2646.2400	2713.9700	2.6462	2.7140	0
12/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3283.6300	3220.9500	3.2836	3.2210	0
12/03/2025	R035 On 07-May-26			Bond Future	11.0556	11.0297	89.6581	89.7900	0
12/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2853.0300	2919.4300	2.8530	2.9194	0
12/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3855.2100	3789.7600	3.8552	3.7898	0
12/03/2025	R038 On 08-May-25			Bond Future	10.9994	10.9828	100.4053	100.5177	9,052
12/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2439.3200	2527.3200	2.4393	2.5273	0
12/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	831.5700	807.1500	0.8316	0.8072	0
12/03/2025	R038 On 07-August-25			Bond Future	11.1132	11.0960	102.3557	102.4699	0
12/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2888.7500	2961.9400	2.8888	2.9619	0
12/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2053.6800	2012.7100	2.0537	2.0127	0
12/03/2025	R038 On 06-November-25			Bond Future	11.2365	11.2187	98.8420	98.9575	0
12/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2212.3300	2267.9200	2.2123	2.2679	1,770
12/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3897.6600	3837.7200	3.8977	3.8377	0
12/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3057.1400	3123.5300	3.0571	3.1235	0
12/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3034.5600	2985.4200	3.0346	2.9854	0
12/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7738.2800	7836.0900	7.7383	7.8361	0
12/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1003.2700	985.5500	1.0033	0.9856	1,770
12/03/2025	R038 On 05-February-26			Bond Future	11.3722	11.3538	100.7142	100.8310	0
12/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3792.1800	3860.5500	3.7922	3.8606	0
12/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3363.2100	3314.8400	3.3632	3.3148	0
12/03/2025	R038 On 07-May-26			Bond Future	11.5224	11.5035	97.0862	97.2039	0
12/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3689.6400	3752.5100	3.6896	3.7525	0
12/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4452.6900	4397.8400	4.4527	4.3978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	R053 On 08-May-25			Bond Future	11.3477	11.3257	103.6682	103.8578	22,700
12/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10165.8000	10353.2400	10.1658	10.3532	0
12/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	64.8500	62.6900	0.0649	0.0627	0
12/03/2025	R053 On 07-August-25			Bond Future	11.4500	11.4272	105.6820	105.8748	0
12/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13140.0200	13324.0900	13.1400	13.3241	0
12/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	292.1400	283.4000	0.2921	0.2834	0
12/03/2025	R053 On 06-November-25			Bond Future	11.5594	11.5358	101.8539	102.0497	0
12/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4878.2600	5001.6200	4.8783	5.0016	0
12/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3238.6000	3166.1900	3.2386	3.1662	0
12/03/2025	R053 On 05-February-26			Bond Future	11.6779	11.6535	103.7831	103.9815	0
12/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3825.3900	3925.7400	3.8254	3.9257	0
12/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5376.0700	5278.0100	5.3761	5.2780	0
12/03/2025	R053 On 07-May-26			Bond Future	11.8069	11.7818	99.8343	100.0351	0
12/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4810.0800	4916.9300	4.8101	4.9169	0
12/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5750.9800	5656.9800	5.7510	5.6570	0
12/03/2025	R186 On 08-May-25			Bond Future	8.2865	8.2670	107.3749	107.4044	157,246
12/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	389.8300	412.1300	0.3898	0.4121	0
12/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	113.0400	105.8300	0.1130	0.1058	0
12/03/2025	R186 On 07-August-25			Bond Future	8.3694	8.3463	104.1522	104.1819	0
12/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1162.7300	1188.9300	1.1627	1.1889	1,983
12/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	77.7100	74.2700	0.0777	0.0743	0
12/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1702.9100	1730.9600	1.7029	1.7310	0
12/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	37.8200	36.2300	0.0378	0.0362	0
12/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2393.5000	2422.5300	2.3935	2.4225	0
12/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	16.0600	15.4500	0.0161	0.0155	1,983
12/03/2025	R186 On 06-November-25			Bond Future	8.5003	8.4724	106.1589	106.1883	447
12/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	176.7800	187.1100	0.1768	0.1871	0
12/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	568.7900	549.7100	0.5688	0.5497	0
12/03/2025	R186 On 05-February-26			Bond Future	8.7555	8.7203	102.8639	102.8929	0
12/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	239.5600	251.3800	0.2396	0.2514	0
12/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	508.0300	490.8900	0.5080	0.4909	0
12/03/2025	R186 On 07-May-26			Bond Future	9.3183	9.2700	104.7608	104.7891	0
12/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	157.5700	167.0700	0.1576	0.1671	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	526.7600	507.9600	0.5268	0.5080	0
12/03/2025	R202 On 08-May-25			Bond Future	271.6997	271.7405	271.6997	271.7405	2,157
12/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	610.3400	569.5500	0.6103	0.5696	0
12/03/2025	R202 On 07-August-25			Bond Future	271.8217	271.8618	271.8217	271.8618	0
12/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	221.6600	261.8300	0.2217	0.2618	0
12/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R202 On 06-November-25			Bond Future	277.1246	277.1635	277.1246	277.1635	0
12/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1484.5500	1523.4500	1.4846	1.5235	0
12/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R202 On 05-February-26			Bond Future	277.1155	277.1513	277.1155	277.1513	0
12/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	704.5400	668.7000	0.7045	0.6687	0
12/03/2025	R202 On 07-May-26			Bond Future	282.2989	282.3320	282.2989	282.3320	0
12/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4748.8800	4782.0000	4.7489	4.7820	0
12/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R209 On 08-May-25			Bond Future	10.7718	10.7547	72.1435	72.2295	28,413
12/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5417.9700	5503.0100	5.4180	5.5030	0
12/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	54.2800	53.2700	0.0543	0.0533	0
12/03/2025	R209 On 07-August-25			Bond Future	10.8731	10.8555	73.5449	73.6323	0
12/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8413.0900	8497.6900	8.4131	8.4977	0
12/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	146.4200	143.6300	0.1464	0.1436	0
12/03/2025	R209 On 06-November-25			Bond Future	10.9831	10.9650	71.8093	71.8978	0
12/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3103.3600	3162.2500	3.1034	3.1623	0
12/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1723.2700	1693.6400	1.7233	1.6936	0
12/03/2025	R209 On 05-February-26			Bond Future	11.1048	11.0861	73.1700	73.2595	0
12/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2313.9100	2360.2100	2.3139	2.3602	0
12/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3155.7100	3112.5300	3.1557	3.1125	0
12/03/2025	R209 On 07-May-26			Bond Future	11.2400	11.2207	71.3687	71.4589	0
12/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2662.3000	2709.4000	2.6623	2.7094	0
12/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3463.5000	3420.3100	3.4635	3.4203	0
12/03/2025	R210 On 08-May-25			Bond Future	247.1334	247.4744	247.1334	247.4744	3,395
12/03/2025	R210 On 08-May-25	248.03	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
12/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	896.5900	555.6400	0.8966	0.5556	0
12/03/2025	R210 On 07-August-25			Bond Future	251.9944	252.3409	251.9944	252.3409	0
12/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3554.3900	3900.8800	3.5544	3.9009	0
12/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R210 On 06-November-25			Bond Future	253.4996	253.8504	253.4996	253.8504	0
12/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1359.5600	1710.3600	1.3596	1.7104	0
12/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R210 On 05-February-26			Bond Future	258.3653	258.7203	258.3653	258.7203	0
12/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5265.3000	5620.3100	5.2653	5.6203	0
12/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R210 On 07-May-26			Bond Future	259.7205	260.0781	259.7205	260.0781	0
12/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4320.5400	4678.1300	4.3205	4.6781	0
12/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2025	R213 On 08-May-25			Bond Future	9.5219	9.4781	90.3460	90.5246	101,524
12/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4038.8500	4208.9300	4.0389	4.2089	0
12/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	82.6200	74.1200	0.0826	0.0741	0
12/03/2025	R213 On 07-August-25			Bond Future	9.6099	9.5638	92.1011	92.2828	17
12/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7667.1900	7845.7300	7.6672	7.8457	0
12/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	33.1900	30.0500	0.0332	0.0301	0
12/03/2025	R213 On 06-November-25			Bond Future	9.7164	9.6677	90.3223	90.5068	0
12/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2491.3200	2610.5400	2.4913	2.6105	0
12/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1238.6700	1173.4000	1.2387	1.1734	0
12/03/2025	R213 On 05-February-26			Bond Future	9.8447	9.7933	92.0346	92.2217	0
12/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2036.3600	2138.7900	2.0364	2.1388	0
12/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1872.0100	1787.2900	1.8720	1.7873	0
12/03/2025	R213 On 07-May-26			Bond Future	9.9899	9.9355	90.1807	90.3703	0
12/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1811.6200	1903.1100	1.8116	1.9031	0
12/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2475.7000	2377.5800	2.4757	2.3776	0
12/03/2025	R214 On 08-May-25			Bond Future	11.2200	11.2079	66.7157	66.7808	16,340
12/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5958.3600	6023.5400	5.9584	6.0235	0
12/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	56.9400	57.0300	0.0569	0.0570	0
12/03/2025	R214 On 07-August-25			Bond Future	11.3195	11.3070	68.0118	68.0779	0
12/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8122.6300	8186.6900	8.1226	8.1867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	197.8500	195.8500	0.1979	0.1959	0
12/03/2025	R214 On 06-November-25			Bond Future	11.4281	11.4153	66.0224	66.0893	0
12/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3119.9900	3164.5800	3.1200	3.1646	0
12/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2029.8800	2007.6300	2.0299	2.0076	0
12/03/2025	R214 On 05-February-26			Bond Future	11.5481	11.5350	67.2737	67.3412	0
12/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2230.5000	2264.6400	2.2305	2.2646	0
12/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3731.9100	3698.5700	3.7319	3.6986	0
12/03/2025	R214 On 07-May-26			Bond Future	11.6733	11.6598	65.2155	65.2836	0
12/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3027.7000	3065.2400	3.0277	3.0652	0
12/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3755.6100	3725.1300	3.7556	3.7251	0
12/03/2025	R248 On 08-May-25			Bond Future	11.3815	11.3694	80.4631	80.5429	269,691
12/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7485.5800	7565.5900	7.4856	7.5656	0
12/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	79.0500	79.2800	0.0791	0.0793	0
12/03/2025	R248 On 07-August-25			Bond Future	11.4836	11.4712	82.0262	82.1072	0
12/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10231.8800	10310.6000	10.2319	10.3106	0
12/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	239.7200	237.4400	0.2397	0.2374	0
12/03/2025	R248 On 06-November-25			Bond Future	11.5945	11.5817	79.1645	79.2465	0
12/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3707.3400	3760.5600	3.7073	3.7606	0
12/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2785.0800	2756.3300	2.7851	2.7563	0
12/03/2025	R248 On 05-February-26			Bond Future	11.7167	11.7036	80.6646	80.7473	0
12/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2871.1400	2913.9800	2.8711	2.9140	0
12/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4514.0600	4474.1700	4.5141	4.4742	0
12/03/2025	R248 On 07-May-26			Bond Future	11.8437	11.8302	77.7108	77.7942	0
12/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3824.5400	3871.1500	3.8245	3.8712	0
12/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4594.0400	4557.2700	4.5940	4.5573	0
12/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0