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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	2029 On 08-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
12/05/2025	2029 On 07-August-25			Bond Future	138.9618	139.0869	138.9618	139.0869	5,676
12/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1551.7800	1676.9000	1.5518	1.6769	0
12/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2029 On 06-November-25			Bond Future	140.2387	140.3659	140.2387	140.3659	68
12/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	448.6900	575.9400	0.4487	0.5759	0
12/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2029 On 05-February-26			Bond Future	142.8994	143.0286	142.8994	143.0286	0
12/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2789.4400	2918.5700	2.7894	2.9186	0
12/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2029 On 07-May-26			Bond Future	144.0887	144.2193	144.0887	144.2193	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2268.7200	2399.2800	2.2687	2.3993	0
12/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2029 On 06-August-26			Bond Future	146.7468	146.8792	146.7468	146.8792	0
12/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2646.7700	2779.1900	2.6468	2.7792	0
12/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2030 On 08-May-25			Bond Future	9.9300	9.9300	95.0976	95.0976	0
12/05/2025	2030 On 07-August-25			Bond Future	8.9624	8.8939	96.7756	97.0183	113,032
12/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	505.7300	610.1400	0.5057	0.6101	300
12/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1368.1400	1229.8900	1.3681	1.2299	0
12/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1442.7800	1620.8200	1.4428	1.6208	300
12/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	536.4700	471.8500	0.5365	0.4719	0
12/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3082.6500	3307.3300	3.0827	3.3073	0
12/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	139.7300	121.7500	0.1397	0.1218	300
12/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5211.9900	5452.0400	5.2120	5.4520	1,054
12/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	20.6600	18.0500	0.0207	0.0181	0
12/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7246.6700	7489.1300	7.2467	7.4891	0
12/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.6300	1.4300	0.0016	0.0014	0
12/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10419.8800	10662.5400	10.4199	10.6625	0
12/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,054
12/05/2025	2030 On 06-November-25			Bond Future	9.0372	8.9640	98.6441	98.8913	0
12/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	733.3400	837.2200	0.7333	0.8372	300
12/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1809.9400	1666.5900	1.8099	1.6666	0
12/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1596.7700	1754.8800	1.5968	1.7549	300
12/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	982.8500	893.7300	0.9829	0.8937	0
12/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2317.3900	2503.1100	2.3174	2.5031	0
12/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	640.4000	578.8900	0.6404	0.5789	0
12/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3737.0100	3953.9800	3.7370	3.9540	0
12/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	298.7400	268.4800	0.2987	0.2685	300
12/05/2025	2030 On 05-February-26			Bond Future	9.1417	9.0631	96.4837	96.7352	0
12/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2153.9200	2321.0700	2.1539	2.3211	0
12/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1049.0800	964.7600	1.0491	0.9648	0
12/05/2025	2030 On 07-May-26			Bond Future	9.2821	9.1974	98.2520	98.5077	0
12/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1868.8300	2016.6900	1.8688	2.0167	0
12/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1544.3700	1436.5300	1.5444	1.4365	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2030 On 06-August-26			Bond Future	9.4578	9.3659	96.0294	96.2894	0
12/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1402.9000	1527.8400	1.4029	1.5278	0
12/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2077.2200	1942.1600	2.0772	1.9422	0
12/05/2025	2032 On 08-May-25			Bond Future	10.9100	10.9100	88.3048	88.3048	0
12/05/2025	2032 On 07-August-25			Bond Future	9.7928	9.7361	95.6020	95.8616	122,825
12/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	519.9000	615.1200	0.5199	0.6151	300
12/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2337.2200	2172.8600	2.3372	2.1729	0
12/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1546.0300	1718.7000	1.5460	1.7187	300
12/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1057.5000	970.5900	1.0575	0.9706	0
12/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3829.7000	4066.0500	3.8297	4.0661	0
12/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	274.3400	251.1100	0.2743	0.2511	300
12/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9474.5200	9733.8800	9.4745	9.7339	0
12/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	3.8400	3.6200	0.0038	0.0036	0
12/05/2025	2032 On 06-November-25			Bond Future	9.8943	9.8346	93.2863	93.5507	0
12/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	789.5900	886.0100	0.7896	0.8860	300
12/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3010.0200	2842.0200	3.0100	2.8420	0
12/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1764.7600	1917.9100	1.7648	1.9179	300
12/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1739.4000	1628.1300	1.7394	1.6281	0
12/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3208.4500	3409.1300	3.2085	3.4091	0
12/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	918.0400	854.3000	0.9180	0.8543	0
12/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4771.8900	5000.8900	4.7719	5.0009	0
12/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	494.1000	458.6800	0.4941	0.4587	300
12/05/2025	2032 On 05-February-26			Bond Future	10.0185	9.9557	95.0330	95.3020	0
12/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2469.6200	2633.5900	2.4696	2.6336	0
12/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1867.0700	1762.0100	1.8671	1.7620	0
12/05/2025	2032 On 07-May-26			Bond Future	10.1613	10.0950	92.6156	92.8892	0
12/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2360.8900	2512.1300	2.3609	2.5121	0
12/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2448.7600	2326.4000	2.4488	2.3264	0
12/05/2025	2032 On 06-August-26			Bond Future	10.3256	10.2555	94.2984	94.5766	0
12/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2155.6400	2295.1200	2.1556	2.2951	0
12/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2974.6900	2835.9200	2.9747	2.8359	0
12/05/2025	2033 On 08-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
12/05/2025	2033 On 07-August-25			Bond Future	129.6797	129.6516	129.6797	129.6516	1,648

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12/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1029.6500	1001.6300	1.0297	1.0016	0
12/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2033 On 06-November-25			Bond Future	130.6749	130.6461	130.6749	130.6461	5,288
12/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2465.0600	2493.8700	2.4651	2.4939	0
12/05/2025	2033 On 05-February-26			Bond Future	133.1543	133.1244	133.1543	133.1244	0
12/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	274.3100	244.4100	0.2743	0.2444	0
12/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2033 On 07-May-26			Bond Future	134.0600	134.0287	134.0600	134.0287	0
12/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	1099.9600	1131.2900	1.1000	1.1313	0
12/05/2025	2033 On 06-August-26			Bond Future	136.5330	136.5006	136.5330	136.5006	0
12/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2283.0300	2250.5800	2.2830	2.2506	0
12/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2037 On 08-May-25			Bond Future	12.2500	12.2500	79.3518	79.3518	0
12/05/2025	2037 On 07-August-25			Bond Future	11.2123	11.2346	83.0033	82.8794	145,467
12/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	135.3400	134.2400	0.1353	0.1342	2,541
12/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5208.1100	5330.8900	5.2081	5.3309	0
12/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	250.1000	246.6900	0.2501	0.2467	300
12/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4360.7100	4481.1800	4.3607	4.4812	0
12/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	298.1200	293.6600	0.2981	0.2937	2,341
12/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4111.0500	4230.4700	4.1111	4.2305	0
12/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	400.5600	393.7700	0.4006	0.3938	200
12/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3681.2200	3798.3100	3.6812	3.7983	0
12/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1046.2800	1024.1600	1.0463	1.0242	300
12/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2242.7100	2344.4700	2.2427	2.3445	0
12/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1218.5400	1192.4600	1.2185	1.1925	0
12/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2017.8800	2115.6800	2.0179	2.1157	2,541
12/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2289.2300	2240.6800	2.2892	2.2407	0
12/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1142.0000	1217.3300	1.1420	1.2173	2,541
12/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2395.5900	2345.0300	2.3956	2.3450	7,500
12/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1084.4700	1157.7900	1.0845	1.1578	7,500
12/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3850.3700	3776.2700	3.8504	3.7763	0
12/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	555.4800	605.2600	0.5555	0.6053	2,541

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12/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3892.6100	3817.9300	3.8926	3.8179	0
12/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	545.0500	594.2500	0.5451	0.5943	300
12/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5390.5800	5298.5000	5.3906	5.2985	0
12/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	281.2700	313.0700	0.2813	0.3131	2,541
12/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9272.5300	9156.3500	9.2725	9.1564	0
12/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	41.8100	49.5100	0.0418	0.0495	0
12/05/2025	2037 On 06-November-25			Bond Future	11.3336	11.3568	84.6058	84.4794	0
12/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	526.6300	514.2900	0.5266	0.5143	300
12/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5267.3200	5381.4100	5.2673	5.3814	0
12/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1397.7200	1367.4500	1.3977	1.3675	300
12/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3250.9300	3347.0900	3.2509	3.3471	0
12/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3231.9200	3173.0400	3.2319	3.1730	0
12/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1632.8000	1700.3500	1.6328	1.7004	0
12/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5229.1000	5148.4200	5.2291	5.1484	0
12/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	877.0800	922.8300	0.8771	0.9228	300
12/05/2025	2037 On 05-February-26			Bond Future	11.4736	11.4978	81.9316	81.8025	0
12/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	988.9900	967.4100	0.9890	0.9674	1,930
12/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5564.7600	5672.2800	5.5648	5.6723	0
12/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1435.7300	1406.1400	1.4357	1.4061	1,970
12/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4585.9400	4685.4500	4.5859	4.6855	0
12/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2113.3200	2073.0300	2.1133	2.0730	0
12/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3595.3800	3684.1900	3.5954	3.6842	0
12/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2534.1600	2487.9200	2.5342	2.4879	0
12/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3145.0400	3227.9000	3.1450	3.2279	1,930
12/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2645.1800	2597.4400	2.6452	2.5974	1,030
12/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3040.2400	3121.6000	3.0402	3.1216	0
12/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4074.2900	4009.7800	4.0743	4.0098	0
12/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2043.0100	2107.6000	2.0430	2.1076	1,930
12/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5528.6300	5450.6200	5.5286	5.4506	0
12/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1418.2500	1469.3400	1.4183	1.4693	1,970
12/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7289.8300	7199.1000	7.2898	7.1991	0
12/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	936.3200	974.6900	0.9363	0.9747	1,030
12/05/2025	2037 On 07-May-26			Bond Future	11.6313	11.6565	83.4320	83.3002	0
12/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2450.4300	2406.2100	2.4504	2.4062	0

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12/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4100.2900	4187.8600	4.1003	4.1879	0
12/05/2025	2037 On 06-August-26			Bond Future	11.8075	11.8339	80.6881	80.5535	0
12/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3359.2100	3304.2000	3.3592	3.3042	0
12/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3858.0800	3937.6400	3.8581	3.9376	0
12/05/2025	2038 On 08-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
12/05/2025	2038 On 07-August-25			Bond Future	138.7571	138.7262	138.7571	138.7262	2,397
12/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	802.9200	833.8400	0.8029	0.8338	0
12/05/2025	2038 On 06-November-25			Bond Future	141.4698	141.4381	141.4698	141.4381	440
12/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2410.2000	2441.9300	2.4102	2.4419	0
12/05/2025	2038 On 05-February-26			Bond Future	141.9791	141.9459	141.9791	141.9459	0
12/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1220.8600	1254.1300	1.2209	1.2541	0
12/05/2025	2038 On 07-May-26			Bond Future	144.6177	144.5832	144.6177	144.5832	0
12/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	87.7400	53.2300	0.0877	0.0532	0
12/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2038 On 06-August-26			Bond Future	145.0695	145.0330	145.0695	145.0330	0
12/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	349.4700	312.9700	0.3495	0.3130	0
12/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2040 On 08-May-25			Bond Future	12.6300	12.6300	78.4995	78.4995	0
12/05/2025	2040 On 07-August-25			Bond Future	11.6324	11.6650	82.0645	81.8702	63,452
12/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	166.0100	158.6800	0.1660	0.1587	400
12/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5359.9900	5546.9300	5.3600	5.5469	0
12/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	346.6000	330.9500	0.3466	0.3310	250
12/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4248.6600	4427.2800	4.2487	4.4273	0
12/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	477.9700	456.4800	0.4780	0.4565	250
12/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3744.7200	3917.5000	3.7447	3.9175	0
12/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1062.4400	1017.1900	1.0624	1.0172	400
12/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2464.7800	2613.8000	2.4648	2.6138	0
12/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1939.4500	1864.3600	1.9395	1.8644	0
12/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1537.8100	1656.9900	1.5378	1.6570	0
12/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3064.9900	2959.5400	3.0650	2.9595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	917.5400	1006.3600	0.9175	1.0064	400
12/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4825.4400	4685.9200	4.8254	4.6859	0
12/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	436.9500	491.7000	0.4370	0.4917	0
12/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5769.3300	5616.6800	5.7693	5.6167	0
12/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	296.0900	337.7100	0.2961	0.3377	0
12/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9114.6600	8934.6800	9.1147	8.9347	0
12/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	72.4100	86.7000	0.0724	0.0867	0
12/05/2025	2040 On 06-November-25			Bond Future	11.7584	11.7923	83.6488	83.4508	292
12/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2699.7300	2613.5000	2.6997	2.6135	0
12/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2224.4200	2336.2800	2.2244	2.3363	0
12/05/2025	2040 On 05-February-26			Bond Future	11.9022	11.9375	80.7061	80.5040	0
12/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1914.1700	1851.8800	1.9142	1.8519	0
12/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4328.4900	4468.3100	4.3285	4.4683	0
12/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2814.8700	2732.9100	2.8149	2.7329	475
12/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3287.7100	3407.8600	3.2877	3.4079	0
12/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8053.7800	7903.4400	8.0538	7.9034	0
12/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	954.4100	1006.1800	0.9544	1.0062	475
12/05/2025	2040 On 07-May-26			Bond Future	12.0618	12.0986	82.1837	81.9774	0
12/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2437.0500	2365.6200	2.4371	2.3656	0
12/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4679.5000	4814.2900	4.6795	4.8143	0
12/05/2025	2040 On 06-August-26			Bond Future	12.2388	12.2773	79.1659	78.9556	0
12/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3861.4200	3767.3300	3.8614	3.7673	0
12/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4129.3900	4245.5700	4.1294	4.2456	0
12/05/2025	2044 On 08-May-25			Bond Future	12.7200	12.7200	74.3248	74.3248	0
12/05/2025	2044 On 07-August-25			Bond Future	11.8711	11.9089	77.1116	76.8847	41,547
12/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	24.2700	22.9400	0.0243	0.0229	9,000
12/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8117.1800	8342.7900	8.1172	8.3428	0
12/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	431.8700	406.7400	0.4319	0.4067	9,000
12/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3995.7000	4197.5100	3.9957	4.1975	0
12/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1676.1500	1594.6900	1.6762	1.5947	0
12/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1803.1500	1948.6300	1.8032	1.9486	9,000
12/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2940.2700	2817.5900	2.9403	2.8176	0
12/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1001.8800	1106.1400	1.0019	1.1061	5,600
12/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8190.1400	7985.6400	8.1901	7.9856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	116.4900	138.9300	0.1165	0.1389	0
12/05/2025	2044 On 06-November-25			Bond Future	11.9956	12.0348	78.6003	78.3690	71,530
12/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2119.9600	2033.0500	2.1200	2.0331	0
12/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2808.3900	2952.8400	2.8084	2.9528	0
12/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3168.1100	3054.0400	3.1681	3.0540	0
12/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1974.9700	2092.2600	1.9750	2.0923	5,600
12/05/2025	2044 On 05-February-26			Bond Future	12.1366	12.1775	75.6883	75.4522	0
12/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1569.8000	1505.7300	1.5698	1.5057	0
12/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5034.2100	5206.2100	5.0342	5.2062	0
12/05/2025	2044 On 07-May-26			Bond Future	12.2919	12.3345	77.0738	76.8331	0
12/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2242.1500	2162.5600	2.2422	2.1626	0
12/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5120.1500	5281.2500	5.1202	5.2813	0
12/05/2025	2044 On 06-August-26			Bond Future	12.4634	12.5078	74.0882	73.8428	0
12/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3952.6500	3840.1500	3.9527	3.8402	0
12/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4193.9900	4326.9000	4.1940	4.3269	0
12/05/2025	2046 On 08-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
12/05/2025	2046 On 07-August-25			Bond Future	120.0057	119.7155	120.0057	119.7155	11,914
12/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1315.6600	1025.5400	1.3157	1.0255	0
12/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2046 On 06-November-25			Bond Future	120.0893	119.7930	120.0893	119.7930	7,518
12/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5320.7100	5616.9900	5.3207	5.6170	0
12/05/2025	2046 On 05-February-26			Bond Future	122.3673	122.0648	122.3673	122.0648	0
12/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	717.2500	414.7900	0.7173	0.4148	0
12/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2046 On 07-May-26			Bond Future	122.3350	122.0258	122.3350	122.0258	0
12/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2615.0500	2924.1700	2.6151	2.9242	0
12/05/2025	2046 On 06-August-26			Bond Future	124.5898	124.2745	124.5898	124.2745	0
12/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2209.7900	1894.4800	2.2098	1.8945	0
12/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2050 On 08-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
12/05/2025	2050 On 07-August-25			Bond Future	118.6636	118.6372	118.6636	118.6372	10,256

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1226.4000	1252.8400	1.2264	1.2528	0
12/05/2025	2050 On 06-November-25			Bond Future	120.9837	120.9564	120.9837	120.9564	5,780
12/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3436.3400	3463.6200	3.4363	3.4636	0
12/05/2025	2050 On 05-February-26			Bond Future	120.8565	120.8279	120.8565	120.8279	0
12/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1963.4700	1992.1100	1.9635	1.9921	0
12/05/2025	2050 On 07-May-26			Bond Future	123.1025	123.0727	123.1025	123.0727	0
12/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	967.5000	997.2600	0.9675	0.9973	0
12/05/2025	2050 On 06-August-26			Bond Future	122.9046	122.8731	122.9046	122.8731	0
12/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	365.3700	396.8900	0.3654	0.3969	0
12/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
12/05/2025	AL37 On 07-August-25			Index Future	1128.7060	1131.3550	1128.7060	1,131.3550	0
12/05/2025	AL37 On 06-November-25			Index Future	1150.5070	1153.2020	1150.5070	1,153.2020	0
12/05/2025	AL37 On 05-February-26			Index Future	1172.0850	1174.8180	1172.0850	1,174.8180	0
12/05/2025	AL37 On 07-May-26			Index Future	1193.6390	1196.4090	1193.6390	1,196.4090	0
12/05/2025	AL37 On 06-August-26			Index Future	1215.1930	1218.0000	1215.1930	1,218.0000	0
12/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
12/05/2025	AL7T On 07-August-25			Index Future	1336.8430	1290.5190	1336.8430	1,290.5190	0
12/05/2025	AL7T On 06-November-25			Index Future	1362.6640	1315.4400	1362.6640	1,315.4400	0
12/05/2025	AL7T On 05-February-26			Index Future	1388.2210	1340.0970	1388.2210	1,340.0970	0
12/05/2025	AL7T On 07-May-26			Index Future	1413.7490	1364.7250	1413.7490	1,364.7250	0
12/05/2025	AL7T On 06-August-26			Index Future	1439.2780	1389.3540	1439.2780	1,389.3540	0
12/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
12/05/2025	ALBI On 07-August-25			Index Future	1144.5240	1122.6890	1144.5240	1,122.6890	77

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	ALBI On 06-November-25			Index Future	1166.6300	1144.3680	1166.6300	1,144.3680	0
12/05/2025	ALBI On 05-February-26			Index Future	1188.5100	1165.8180	1188.5100	1,165.8180	0
12/05/2025	ALBI On 07-May-26			Index Future	1210.3660	1187.2440	1210.3660	1,187.2440	0
12/05/2025	ALBI On 06-August-26			Index Future	1232.2220	1208.6700	1232.2220	1,208.6700	0
12/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C333 On 15-September-33			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
12/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	ES33 On 08-May-25			Bond Future	12.7300	12.7300	74.7720	74.7720	0
12/05/2025	ES33 On 07-August-25			Bond Future	11.4115	11.4236	82.7270	82.6729	0
12/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8922.4100	8868.2700	8.9224	8.8683	0
12/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES33 On 06-November-25			Bond Future	11.5684	11.5811	80.5483	80.4929	0
12/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1898.0300	1842.7000	1.8980	1.8427	0
12/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES33 On 05-February-26			Bond Future	11.7519	11.7653	82.0751	82.0184	0
12/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1120.3600	1177.0600	1.1204	1.1771	0
12/05/2025	ES33 On 07-May-26			Bond Future	11.9496	11.9637	79.8032	79.7451	0
12/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1077.3700	1135.4800	1.0774	1.1355	0
12/05/2025	ES33 On 06-August-26			Bond Future	12.1694	12.1844	81.2703	81.2109	0
12/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	598.3000	657.7600	0.5983	0.6578	0
12/05/2025	ES42 On 08-May-25			Bond Future	13.2500	13.2500	68.6309	68.6309	0
12/05/2025	ES42 On 07-August-25			Bond Future	12.0773	12.1099	77.0592	76.8749	0
12/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8787.0600	8602.7700	8.7871	8.6028	0
12/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	ES42 On 06-November-25			Bond Future	12.2143	12.2482	74.3003	74.1123	0
12/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	966.3900	778.3800	0.9664	0.7784	0
12/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES42 On 05-February-26			Bond Future	12.3649	12.4002	75.7076	75.5158	0
12/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2892.0900	3083.9400	2.8921	3.0839	0
12/05/2025	ES42 On 07-May-26			Bond Future	12.5301	12.5669	72.8477	72.6520	0
12/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1793.7000	1989.4500	1.7937	1.9895	0
12/05/2025	ES42 On 06-August-26			Bond Future	12.7055	12.7439	74.1843	73.9846	0
12/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	290.0800	489.7300	0.2901	0.4897	0
12/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0
12/05/2025	GOVI On 07-August-25			GOVI	1127.7570	1127.3590	1127.7570	1,127.3590	654
12/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1167570.0000	1163590.0000	116.7570	116.3590	0
12/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	GOVI On 06-November-25			GOVI	1149.5390	1149.1290	1149.5390	1,149.1290	0
12/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	375390.0000	371290.0000	37.5390	37.1290	0
12/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	GOVI On 05-February-26			GOVI	1171.0990	1170.6680	1171.0990	1,170.6680	0
12/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	210990.0000	206680.0000	21.0990	20.6680	0
12/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	GOVI On 07-May-26			GOVI	1192.6350	1192.1830	1192.6350	1,192.1830	0
12/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	156350.0000	151830.0000	15.6350	15.1830	0
12/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	GOVI On 06-August-26			GOVI	1214.1700	1213.6980	1214.1700	1,213.6980	0
12/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	251700.0000	246980.0000	25.1700	24.6980	0
12/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
12/05/2025	IGOV On 07-August-25			Index Future	381.3090	381.0310	381.3090	381.0310	713
12/05/2025	IGOV On 06-November-25			Index Future	388.7650	388.4810	388.7650	388.4810	8
12/05/2025	IGOV On 05-February-26			Index Future	396.1460	395.8520	396.1460	395.8520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	IGOV On 07-May-26			Index Future	403.5200	403.2150	403.5200	403.2150	0
12/05/2025	IGOV On 06-August-26			Index Future	410.8930	410.5790	410.8930	410.5790	0
12/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/05/2025	R033 On 08-May-25			Bond Future	10.3300	10.3300	99.4019	99.4019	0
12/05/2025	R033 On 07-August-25			Bond Future	9.9285	9.8720	104.0138	104.3130	6,781
12/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2758.2500	2998.0600	2.7583	2.9981	0
12/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	667.0500	607.7200	0.6671	0.6077	0
12/05/2025	R033 On 06-November-25			Bond Future	10.0301	9.9708	100.9777	101.2824	0
12/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2886.1700	3096.6800	2.8862	3.0967	0
12/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1363.9100	1269.6800	1.3639	1.2697	0
12/05/2025	R033 On 05-February-26			Bond Future	10.1526	10.0903	102.8681	103.1782	0
12/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3415.1700	3622.3400	3.4152	3.6223	0
12/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1756.8400	1653.9600	1.7568	1.6540	0
12/05/2025	R033 On 07-May-26			Bond Future	10.2919	10.2264	99.7104	100.0257	0
12/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3006.2300	3190.2500	3.0062	3.1903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2584.1000	2452.7700	2.5841	2.4528	0
12/05/2025	R033 On 06-August-26			Bond Future	10.4500	10.3810	101.5210	101.8417	0
12/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2527.4200	2689.0300	2.5274	2.6890	0
12/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3460.6600	3301.5700	3.4607	3.3016	0
12/05/2025	R035 On 08-May-25			Bond Future	11.7800	11.7800	85.1271	85.1271	0
12/05/2025	R035 On 07-August-25			Bond Future	10.6099	10.6163	93.7082	93.6729	70,489
12/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	405.4200	415.3100	0.4054	0.4153	300
12/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3384.7800	3430.0300	3.3848	3.4300	0
12/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1436.8200	1445.4300	1.4368	1.4454	300
12/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1601.5400	1645.5100	1.6015	1.6455	0
12/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4111.1900	4101.4300	4.1112	4.1014	0
12/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	420.8200	446.4200	0.4208	0.4464	17,500
12/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4285.8300	4274.9400	4.2858	4.2749	0
12/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	387.8800	412.3500	0.3879	0.4124	300
12/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10352.3600	10319.5900	10.3524	10.3196	0
12/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	15.8600	18.4500	0.0159	0.0185	0
12/05/2025	R035 On 06-November-25			Bond Future	10.7257	10.7324	91.0122	90.9761	10,866
12/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	517.7100	522.1400	0.5177	0.5221	2,000
12/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5048.8700	5089.4000	5.0489	5.0894	0
12/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	749.0500	753.4900	0.7491	0.7535	300
12/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4311.0400	4351.5800	4.3110	4.3516	0
12/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1377.6900	1380.7600	1.3777	1.3808	2,000
12/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3096.0000	3135.1700	3.0960	3.1352	0
12/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1446.4000	1449.2500	1.4464	1.4493	2,000
12/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2999.5200	3038.4700	2.9995	3.0385	0
12/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1792.9500	1794.5600	1.7930	1.7946	300
12/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2580.4900	2618.2000	2.5805	2.6182	0
12/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2860.6700	2857.7900	2.8607	2.8578	2,000
12/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1718.7200	1751.9400	1.7187	1.7519	0
12/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2893.7300	2890.7000	2.8937	2.8907	250
12/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1698.9800	1732.0500	1.6990	1.7321	0
12/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3764.4900	3757.6300	3.7645	3.7576	0
12/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1263.3200	1292.5600	1.2633	1.2926	0
12/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4633.6700	4623.1200	4.6337	4.6231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	953.4600	979.0100	0.9535	0.9790	2,000
12/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4712.0000	4701.1300	4.7120	4.7011	0
12/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	930.2900	955.5200	0.9303	0.9555	250
12/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5594.1800	5579.8500	5.5942	5.5799	0
12/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	706.5500	728.3200	0.7066	0.7283	300
12/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6762.8000	6744.3900	6.7628	6.7444	0
12/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	495.3800	513.0700	0.4954	0.5131	250
12/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6932.7100	6913.7500	6.9327	6.9138	0
12/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	470.6700	487.8100	0.4707	0.4878	2,000
12/05/2025	R035 On 05-February-26			Bond Future	10.8620	10.8691	92.7166	92.6794	0
12/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1645.4900	1645.1300	1.6455	1.6451	2,000
12/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3892.7600	3929.5700	3.8928	3.9296	0
12/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2512.8600	2509.5700	2.5129	2.5096	0
12/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2890.8000	2924.6800	2.8908	2.9247	0
12/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2942.3200	2937.5200	2.9423	2.9375	2,000
12/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2534.7600	2567.1300	2.5348	2.5671	0
12/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8371.5000	8349.5700	8.3715	8.3496	0
12/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	595.8300	611.0700	0.5958	0.6111	2,000
12/05/2025	R035 On 07-May-26			Bond Future	11.0057	11.0132	89.9123	89.8741	0
12/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2675.6700	2670.0000	2.6757	2.6700	0
12/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3423.6500	3456.2000	3.4237	3.4562	0
12/05/2025	R035 On 06-August-26			Bond Future	11.1673	11.1752	91.5462	91.5069	0
12/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3170.8000	3162.7800	3.1708	3.1628	0
12/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3705.3500	3736.6300	3.7054	3.7366	0
12/05/2025	R038 On 08-May-25			Bond Future	11.2400	11.2400	98.7975	98.7975	0
12/05/2025	R038 On 07-August-25			Bond Future	11.2551	11.2773	101.4219	101.2771	6,386
12/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1722.9600	1681.7200	1.7230	1.6817	0
12/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1821.6600	1925.2400	1.8217	1.9252	0
12/05/2025	R038 On 06-November-25			Bond Future	11.3836	11.4067	97.8943	97.7466	0
12/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1403.5100	1371.6300	1.4035	1.3716	1,770
12/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4036.5200	4152.3800	4.0365	4.1524	0
12/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2130.4500	2085.0100	2.1305	2.0850	0
12/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3055.5500	3157.8500	3.0556	3.1579	0
12/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6638.3000	6538.0200	6.6383	6.5380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	850.9700	898.4300	0.8510	0.8984	1,770
12/05/2025	R038 On 05-February-26			Bond Future	11.5290	11.5531	99.7267	99.5758	0
12/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2895.8700	2840.3400	2.8959	2.8403	0
12/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3454.4400	3549.8400	3.4544	3.5498	0
12/05/2025	R038 On 07-May-26			Bond Future	11.6878	11.7131	96.0695	95.9154	0
12/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2885.7700	2833.0600	2.8858	2.8331	0
12/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4665.4800	4766.9100	4.6655	4.7669	0
12/05/2025	R038 On 06-August-26			Bond Future	11.8611	11.8875	97.8129	97.6556	0
12/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3902.1100	3837.6500	3.9021	3.8377	0
12/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4446.1100	4538.9200	4.4461	4.5389	0
12/05/2025	R053 On 08-May-25			Bond Future	12.6400	12.6400	93.5672	93.5672	0
12/05/2025	R053 On 07-August-25			Bond Future	11.7587	11.7912	103.1346	102.8736	22,570
12/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10492.8600	10264.0400	10.4929	10.2640	0
12/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	192.3200	224.5100	0.1923	0.2245	0
12/05/2025	R053 On 06-November-25			Bond Future	11.8793	11.9130	99.2618	98.9956	0
12/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2850.3500	2754.1200	2.8504	2.7541	0
12/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3802.8700	3972.8500	3.8029	3.9729	0
12/05/2025	R053 On 05-February-26			Bond Future	12.0131	12.0482	101.1195	100.8480	0
12/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2275.9200	2200.7500	2.2759	2.2008	0
12/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6490.1600	6686.5100	6.4902	6.6865	0
12/05/2025	R053 On 07-May-26			Bond Future	12.1571	12.1937	97.1105	96.8335	0
12/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3080.9800	2989.7400	3.0810	2.9897	0
12/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6745.6300	6931.3600	6.7456	6.9314	0
12/05/2025	R053 On 06-August-26			Bond Future	12.3122	12.3504	98.8722	98.5898	0
12/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5340.5900	5212.7700	5.3406	5.2128	0
12/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5579.6400	5734.2400	5.5796	5.7342	0
12/05/2025	R186 On 08-May-25			Bond Future	8.4800	8.4800	107.0830	107.0830	0
12/05/2025	R186 On 07-August-25			Bond Future	8.0673	8.0561	104.5414	104.5559	180,617
12/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1483.8000	1498.7900	1.4838	1.4988	1,983
12/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	9.6100	10.1200	0.0096	0.0101	0
12/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2057.0500	2071.7800	2.0571	2.0718	0
12/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2.7900	3.0400	0.0028	0.0030	0
12/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2767.0100	2781.5500	2.7670	2.7816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.4000	0.4600	0.0004	0.0005	1,983
12/05/2025	R186 On 06-November-25			Bond Future	8.1214	8.1076	106.5601	106.5747	447
12/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	309.4700	319.4700	0.3095	0.3195	0
12/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	300.3200	295.7200	0.3003	0.2957	0
12/05/2025	R186 On 05-February-26			Bond Future	8.2881	8.2706	103.2498	103.2643	0
12/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	402.2700	412.2300	0.4023	0.4122	0
12/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	284.8400	280.3500	0.2848	0.2804	0
12/05/2025	R186 On 07-May-26			Bond Future	8.6688	8.6446	105.1425	105.1568	0
12/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	307.4500	316.0200	0.3075	0.3160	0
12/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	294.9600	289.2400	0.2950	0.2892	0
12/05/2025	R186 On 06-August-26			Bond Future	9.5911	9.5511	101.7476	101.7617	0
12/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	67.4900	71.3700	0.0675	0.0714	0
12/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	429.2400	418.9900	0.4292	0.4190	0
12/05/2025	R202 On 08-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
12/05/2025	R202 On 07-August-25			Bond Future	268.9698	268.9102	268.9698	268.9102	1,405
12/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2630.2200	2689.8400	2.6302	2.6898	0
12/05/2025	R202 On 06-November-25			Bond Future	274.2284	274.1673	274.2284	274.1673	460
12/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1411.5700	1472.7500	1.4116	1.4728	0
12/05/2025	R202 On 05-February-26			Bond Future	274.0766	274.0124	274.0766	274.0124	0
12/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3743.4400	3807.6300	3.7434	3.8076	0
12/05/2025	R202 On 07-May-26			Bond Future	279.1709	279.1043	279.1709	279.1043	0
12/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1620.9100	1554.2800	1.6209	1.5543	0
12/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R202 On 06-August-26			Bond Future	278.8638	278.7928	278.8638	278.7928	0
12/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	3.7900	0.0000	0.0038	0.0000	0
12/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	67.2000	0.0000	0.0672	0
12/05/2025	R209 On 08-May-25			Bond Future	11.8900	11.8900	66.7798	66.7798	0
12/05/2025	R209 On 07-August-25			Bond Future	10.9449	10.9564	73.1896	73.1326	10,920
12/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7949.7600	7898.3400	7.9498	7.8983	0
12/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	38.4000	44.0500	0.0384	0.0441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R209 On 06-November-25			Bond Future	11.0571	11.0691	71.4501	71.3918	6,367
12/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2615.6100	2598.2300	2.6156	2.5982	0
12/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1594.7900	1635.7000	1.5948	1.6357	0
12/05/2025	R209 On 05-February-26			Bond Future	11.1851	11.1976	72.7879	72.7282	0
12/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1911.1000	1898.5100	1.9111	1.8985	0
12/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3135.0600	3182.1300	3.1351	3.1821	0
12/05/2025	R209 On 07-May-26			Bond Future	11.3252	11.3384	70.9711	70.9101	0
12/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2266.9000	2250.9600	2.2669	2.2510	0
12/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3465.6200	3510.6900	3.4656	3.5107	0
12/05/2025	R209 On 06-August-26			Bond Future	11.4790	11.4928	72.2607	72.1983	0
12/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3027.3900	3006.8100	3.0274	3.0068	0
12/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3433.2000	3475.0400	3.4332	3.4750	0
12/05/2025	R210 On 08-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
12/05/2025	R210 On 07-August-25			Bond Future	251.6042	251.7617	251.6042	251.7617	967
12/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3164.1800	3321.6900	3.1642	3.3217	0
12/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R210 On 06-November-25			Bond Future	253.0934	253.2533	253.0934	253.2533	300
12/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	953.3600	1113.2900	0.9534	1.1133	0
12/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R210 On 05-February-26			Bond Future	257.8948	258.0568	257.8948	258.0568	0
12/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4794.8400	4956.8400	4.7948	4.9568	0
12/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R210 On 07-May-26			Bond Future	259.1930	259.3560	259.1930	259.3560	0
12/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3792.9500	3955.9800	3.7930	3.9560	0
12/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R210 On 06-August-26			Bond Future	263.9728	264.1378	263.9728	264.1378	0
12/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4132.7600	4297.8100	4.1328	4.2978	0
12/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/05/2025	R213 On 08-May-25			Bond Future	10.5200	10.5200	86.3898	86.3898	0
12/05/2025	R213 On 07-August-25			Bond Future	9.3791	9.3326	93.0147	93.2004	14,899
12/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8549.6300	8735.2800	8.5496	8.7353	0
12/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1.9600	1.9300	0.0020	0.0019	0
12/05/2025	R213 On 06-November-25			Bond Future	9.4711	9.4219	91.2572	91.4464	77,772

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2915.6200	3063.7600	2.9156	3.0638	0
12/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	728.0000	687.0000	0.7280	0.6870	0
12/05/2025	R213 On 05-February-26			Bond Future	9.5898	9.5377	92.9666	93.1590	0
12/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2404.0100	2531.6200	2.4040	2.5316	0
12/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1307.5900	1242.8700	1.3076	1.2429	0
12/05/2025	R213 On 07-May-26			Bond Future	9.7220	9.6666	91.1194	91.3150	0
12/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2134.2300	2248.1800	2.1342	2.2482	0
12/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1859.5500	1777.9800	1.8596	1.7780	0
12/05/2025	R213 On 06-August-26			Bond Future	9.8792	9.8202	92.7768	92.9756	0
12/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1832.9400	1933.6900	1.8329	1.9337	0
12/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2472.2400	2374.2600	2.4722	2.3743	0
12/05/2025	R214 On 08-May-25			Bond Future	12.4000	12.4000	60.8143	60.8143	0
12/05/2025	R214 On 07-August-25			Bond Future	11.4753	11.5075	67.1956	67.0285	8,388
12/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7195.5100	7044.4100	7.1955	7.0444	0
12/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	86.9900	102.9200	0.0870	0.1029	0
12/05/2025	R214 On 06-November-25			Bond Future	11.5888	11.6222	65.1933	65.0229	31,342
12/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2240.3600	2167.8100	2.2404	2.1678	0
12/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1979.4100	2077.2400	1.9794	2.0772	0
12/05/2025	R214 On 05-February-26			Bond Future	11.7176	11.7523	66.4141	66.2403	0
12/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1537.7600	1486.8100	1.5378	1.4868	0
12/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3898.7700	4021.6400	3.8988	4.0216	0
12/05/2025	R214 On 07-May-26			Bond Future	11.8503	11.8863	64.3329	64.1556	0
12/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2238.7200	2174.0800	2.2387	2.1741	0
12/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3849.2800	3961.9300	3.8493	3.9619	0
12/05/2025	R214 On 06-August-26			Bond Future	11.9956	12.0330	65.5018	65.3210	0
12/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3380.0800	3298.1100	3.3801	3.2981	0
12/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3504.0600	3602.8900	3.5041	3.6029	0
12/05/2025	R248 On 08-May-25			Bond Future	12.6000	12.6000	73.0565	73.0565	0
12/05/2025	R248 On 07-August-25			Bond Future	11.8349	11.8725	79.7954	79.5629	211,228
12/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7904.9700	7699.1300	7.9050	7.6991	0
12/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	143.6200	170.2000	0.1436	0.1702	0
12/05/2025	R248 On 06-November-25			Bond Future	11.9582	11.9972	76.8941	76.6570	18,439
12/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1934.8400	1854.7200	1.9348	1.8547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3282.9600	3439.9100	3.2830	3.4399	0
12/05/2025	R248 On 05-February-26			Bond Future	12.0974	12.1381	78.3339	78.0920	0
12/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1452.2300	1391.3000	1.4522	1.3913	0
12/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5425.8800	5606.7900	5.4259	5.6068	0
12/05/2025	R248 On 07-May-26			Bond Future	12.2403	12.2826	75.3287	75.0821	260
12/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2277.2000	2197.0400	2.2772	2.1970	0
12/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5428.7900	5595.2400	5.4288	5.5952	0
12/05/2025	R248 On 06-August-26			Bond Future	12.3967	12.4408	76.6966	76.4452	0
12/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4074.1600	3958.1000	4.0742	3.9581	0
12/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4226.8100	4362.1000	4.2268	4.3621	0
12/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0