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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	2029 On 07-August-25			Bond Future	138.2920	138.3340	138.2920	138.3340	5,425
12/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	881.9900	924.0100	0.8820	0.9240	0
12/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2029 On 06-November-25			Bond Future	139.4724	139.5149	139.4724	139.5149	0
12/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	317.6500	275.1300	0.3177	0.2751	0
12/06/2025	2029 On 05-February-26			Bond Future	142.0874	142.1303	142.0874	142.1303	0
12/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1977.3800	2020.2800	1.9774	2.0203	0
12/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2029 On 07-May-26			Bond Future	143.2477	143.2908	143.2477	143.2908	0
12/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1427.7400	1470.8400	1.4277	1.4708	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2029 On 06-August-26			Bond Future	145.8551	145.8985	145.8551	145.8985	0
12/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1755.1200	1798.4900	1.7551	1.7985	0
12/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2030 On 07-August-25			Bond Future	8.6540	8.6757	97.8744	97.7965	122,333
12/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	825.3500	788.8600	0.8254	0.7889	300
12/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	588.9900	630.3600	0.5890	0.6304	0
12/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2146.3000	2083.9500	2.1463	2.0840	300
12/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	141.2200	156.7300	0.1412	0.1567	0
12/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4060.9700	3986.2300	4.0610	3.9862	0
12/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	19.2800	22.4000	0.0193	0.0224	300
12/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6291.7400	6214.2500	6.2917	6.2143	1,054
12/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1.6400	2.0100	0.0016	0.0020	0
12/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8343.8500	8266.0100	8.3439	8.2660	0
12/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	0
12/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11518.6400	11440.7800	11.5186	11.4408	0
12/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
12/06/2025	2030 On 06-November-25			Bond Future	8.7250	8.7483	99.7035	99.6240	0
12/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1085.9900	1050.1700	1.0860	1.0502	300
12/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1103.2100	1146.8900	1.1032	1.1469	0
12/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2178.8100	2125.0400	2.1788	2.1250	300
12/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	505.5100	531.2400	0.5055	0.5312	0
12/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3030.7300	2968.3100	3.0307	2.9683	0
12/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	294.3600	311.4400	0.2944	0.3114	0
12/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4611.3500	4539.7300	4.6114	4.5397	0
12/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	113.7000	121.5800	0.1137	0.1216	300
12/06/2025	2030 On 05-February-26			Bond Future	8.8129	8.8380	97.5410	97.4598	0
12/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2805.7100	2749.6600	2.8057	2.7497	0
12/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	643.6100	668.7700	0.6436	0.6688	0
12/06/2025	2030 On 07-May-26			Bond Future	8.9314	8.9586	99.3159	99.2328	0
12/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2446.3100	2395.9900	2.4463	2.3960	0
12/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1057.9300	1090.6500	1.0579	1.0907	0
12/06/2025	2030 On 06-August-26			Bond Future	9.0849	9.1146	97.0892	97.0043	0
12/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1909.1900	1865.3200	1.9092	1.8653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1523.6700	1564.6800	1.5237	1.5647	0
12/06/2025	2032 On 07-August-25			Bond Future	9.3460	9.3830	97.6729	97.4990	125,945
12/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1164.5200	1081.3800	1.1645	1.0814	300
12/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	911.0200	1001.7600	0.9110	1.0018	0
12/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2839.7000	2705.2900	2.8397	2.7053	300
12/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	280.3500	319.8200	0.2804	0.3198	0
12/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5669.6400	5504.4300	5.6696	5.5044	0
12/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	43.4600	52.1300	0.0435	0.0521	300
12/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11541.6200	11367.7900	11.5416	11.3678	0
12/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	0
12/06/2025	2032 On 06-November-25			Bond Future	9.4371	9.4761	95.3377	95.1604	0
12/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1500.1700	1419.9800	1.5002	1.4200	300
12/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1669.1900	1766.3100	1.6692	1.7663	0
12/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2903.5000	2786.0300	2.9035	2.7860	300
12/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	826.7300	886.5700	0.8267	0.8866	0
12/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4712.4000	4567.2000	4.7124	4.5672	0
12/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	370.5800	402.6900	0.3706	0.4027	0
12/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6501.5600	6341.2600	6.5016	6.3413	0
12/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	172.3600	189.3700	0.1724	0.1894	300
12/06/2025	2032 On 05-February-26			Bond Future	9.5412	9.5824	97.1020	96.9211	0
12/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3718.1400	3596.2100	3.7181	3.5962	0
12/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1046.5900	1105.5100	1.0466	1.1055	0
12/06/2025	2032 On 07-May-26			Bond Future	9.6603	9.7038	94.7098	94.5254	0
12/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3491.6600	3377.1800	3.4917	3.3772	0
12/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1485.3600	1555.3300	1.4854	1.5553	0
12/06/2025	2032 On 06-August-26			Bond Future	9.8006	9.8468	96.4084	96.2202	0
12/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3287.6100	3180.3200	3.2876	3.1803	0
12/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1996.6500	2077.5100	1.9967	2.0775	0
12/06/2025	2033 On 07-August-25			Bond Future	130.3737	130.5007	130.3737	130.5007	1,648
12/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1723.7300	1850.6500	1.7237	1.8507	0
12/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2033 On 06-November-25			Bond Future	131.3035	131.4326	131.3035	131.4326	5,288
12/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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12/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1836.5200	1707.4400	1.8365	1.7074	0
12/06/2025	2033 On 05-February-26			Bond Future	133.7654	133.8965	133.7654	133.8965	0
12/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	885.4100	1016.5100	0.8854	1.0165	0
12/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2033 On 07-May-26			Bond Future	134.6700	134.8029	134.6700	134.8029	0
12/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	490.0400	357.0600	0.4900	0.3571	0
12/06/2025	2033 On 06-August-26			Bond Future	137.1214	137.2562	137.1214	137.2562	0
12/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2871.3500	3006.2100	2.8714	3.0062	0
12/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2037 On 07-August-25			Bond Future	10.6880	10.6893	86.0017	85.9942	139,354
12/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	470.0500	476.9400	0.4701	0.4769	2,541
12/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2544.3600	2558.8100	2.5444	2.5588	0
12/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	785.5500	793.3200	0.7856	0.7933	300
12/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1897.7000	1913.0300	1.8977	1.9130	0
12/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	906.1700	914.0400	0.9062	0.9140	2,341
12/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1720.6400	1736.0700	1.7206	1.7361	0
12/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1149.5400	1157.3500	1.1495	1.1574	200
12/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1431.7400	1447.1100	1.4317	1.4471	0
12/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2429.6400	2434.6100	2.4296	2.4346	300
12/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	627.6100	640.1400	0.6276	0.6401	0
12/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2725.7800	2729.8800	2.7258	2.7299	0
12/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	526.6600	538.3200	0.5267	0.5383	2,541
12/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4351.8000	4351.4000	4.3518	4.3514	0
12/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	206.1100	213.2700	0.2061	0.2133	2,541
12/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4499.0200	4498.2600	4.4990	4.4983	7,500
12/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	189.4400	196.2400	0.1894	0.1962	7,500
12/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6356.5300	6352.2600	6.3565	6.3523	0
12/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	63.1800	66.4700	0.0632	0.0665	2,541
12/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6407.2900	6402.9500	6.4073	6.4030	0
12/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	61.2700	64.4900	0.0613	0.0645	300
12/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8128.8200	8122.7200	8.1288	8.1227	0
12/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	21.0500	22.5100	0.0211	0.0225	2,541
12/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12229.8600	12222.3900	12.2299	12.2224	0

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12/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.6800	0.7700	0.0007	0.0008	0
12/06/2025	2037 On 06-November-25			Bond Future	10.7981	10.7995	87.6089	87.6011	0
12/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1313.5300	1317.2000	1.3135	1.3172	300
12/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3051.1700	3062.6500	3.0512	3.0627	0
12/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2801.8900	2804.4800	2.8019	2.8045	300
12/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1652.0500	1662.4500	1.6521	1.6625	0
12/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5307.1000	5306.6200	5.3071	5.3066	0
12/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	704.9300	712.2600	0.7049	0.7123	0
12/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7685.7000	7682.6700	7.6857	7.6827	0
12/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	330.6300	335.4100	0.3306	0.3354	300
12/06/2025	2037 On 05-February-26			Bond Future	10.9195	10.9210	84.9718	84.9636	0
12/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1927.2100	1929.0900	1.9272	1.9291	1,930
12/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3462.7600	3472.8600	3.4628	3.4729	0
12/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2624.6100	2626.0500	2.6246	2.6261	1,970
12/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2734.6000	2744.2600	2.7346	2.7443	0
12/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3596.2900	3596.9400	3.5963	3.5969	0
12/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2038.1300	2047.0000	2.0381	2.0470	0
12/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4165.7600	4165.9000	4.1658	4.1659	0
12/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1736.4200	1744.7800	1.7364	1.7448	1,930
12/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4312.9500	4312.9600	4.3130	4.3130	1,030
12/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1667.7900	1676.0200	1.6678	1.6760	0
12/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6112.7500	6111.1800	6.1128	6.1112	0
12/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1041.2500	1047.9000	1.0413	1.0479	1,930
12/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7829.8900	7826.9500	7.8299	7.8270	0
12/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	679.2900	684.5700	0.6793	0.6846	1,970
12/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9814.4900	9810.2200	9.8145	9.8102	0
12/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	420.7600	424.7100	0.4208	0.4247	1,030
12/06/2025	2037 On 07-May-26			Bond Future	11.0561	11.0576	86.5174	86.5087	0
12/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2901.6100	2902.1800	2.9016	2.9022	142
12/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3488.1100	3497.3700	3.4881	3.4974	0
12/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4036.6900	4036.4600	4.0367	4.0365	0
12/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2601.1500	2609.6100	2.6012	2.6096	0
12/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8042.1400	8039.0700	8.0421	8.0391	0
12/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1072.3600	1077.9800	1.0724	1.0780	142

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12/06/2025	2037 On 06-August-26			Bond Future	11.2108	11.2125	83.8096	83.8004	0
12/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5161.4500	5159.9000	5.1615	5.1599	0
12/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2538.8300	2546.4100	2.5388	2.5464	0
12/06/2025	2038 On 07-August-25			Bond Future	138.9411	139.0774	138.9411	139.0774	2,397
12/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	618.8700	482.6400	0.6189	0.4826	0
12/06/2025	2038 On 06-November-25			Bond Future	141.5718	141.7104	141.5718	141.7104	440
12/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2308.1700	2169.6000	2.3082	2.1696	0
12/06/2025	2038 On 05-February-26			Bond Future	142.0594	142.2001	142.0594	142.2001	0
12/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1140.6100	999.9100	1.1406	0.9999	0
12/06/2025	2038 On 07-May-26			Bond Future	144.6796	144.8224	144.6796	144.8224	0
12/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	149.5700	292.4000	0.1496	0.2924	0
12/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2038 On 06-August-26			Bond Future	145.1123	145.2569	145.1123	145.2569	0
12/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	392.2900	536.9300	0.3923	0.5369	0
12/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2040 On 07-August-25			Bond Future	11.0806	11.0819	85.4541	85.4457	55,616
12/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	666.4100	674.5700	0.6664	0.6746	400
12/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2470.8100	2487.3900	2.4708	2.4874	0
12/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	899.6400	908.2600	0.8996	0.9083	680
12/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2054.5000	2071.5400	2.0545	2.0715	0
12/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1176.5900	1185.2700	1.1766	1.1853	0
12/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1689.0700	1706.1700	1.6891	1.7062	0
12/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1496.6000	1504.9500	1.4966	1.5050	0
12/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1373.7700	1390.5400	1.3738	1.3905	0
12/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1856.7600	1864.4200	1.8568	1.8644	0
12/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1105.6000	1121.6800	1.1056	1.1217	680
12/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2682.7200	2688.1800	2.6827	2.6882	400
12/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	695.4800	709.3600	0.6955	0.7094	0
12/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3139.4600	3143.5700	3.1395	3.1436	0
12/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	544.2900	556.8200	0.5443	0.5568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4116.9100	4118.1900	4.1169	4.1182	0
12/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	325.6900	335.3900	0.3257	0.3354	0
12/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5679.7700	5677.2600	5.6798	5.6773	0
12/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	142.7400	148.6500	0.1427	0.1487	400
12/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7822.3800	7816.5800	7.8224	7.8166	0
12/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	44.3100	46.9300	0.0443	0.0469	0
12/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8887.0300	8880.2800	8.8870	8.8803	0
12/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	24.2100	25.8800	0.0242	0.0259	0
12/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12433.3200	12425.0700	12.4333	12.4251	0
12/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1.4900	1.6600	0.0015	0.0017	0
12/06/2025	2040 On 06-November-25			Bond Future	11.1945	11.1959	87.0510	87.0423	1,568
12/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4847.6700	4847.9100	4.8477	4.8479	0
12/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	970.2400	979.1800	0.9702	0.9792	0
12/06/2025	2040 On 05-February-26			Bond Future	11.3191	11.3206	84.1531	84.1439	0
12/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3554.6000	3555.6200	3.5546	3.5556	0
12/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2521.9200	2532.0900	2.5219	2.5321	0
12/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4802.9300	4802.8600	4.8029	4.8029	475
12/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1828.7700	1837.8500	1.8288	1.8379	0
12/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10960.2500	10955.1400	10.9603	10.9551	0
12/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	413.8800	417.9200	0.4139	0.4179	475
12/06/2025	2040 On 07-May-26			Bond Future	11.4572	11.4588	85.6835	85.6739	0
12/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1484.5600	1485.9600	1.4846	1.4860	1,460
12/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6196.6000	6207.5600	6.1966	6.2076	0
12/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2465.1500	2466.1000	2.4652	2.4661	820
12/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4516.7000	4527.2100	4.5167	4.5272	0
12/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4175.5600	4175.3200	4.1756	4.1753	0
12/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2918.1800	2927.5000	2.9182	2.9275	0
12/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4350.8300	4350.4600	4.3508	4.3505	0
12/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2802.0700	2811.2600	2.8021	2.8113	1,460
12/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5498.8900	5497.6500	5.4989	5.4977	0
12/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2177.4400	2185.7600	2.1774	2.1858	820
12/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6243.4600	6241.6600	6.2435	6.2417	0
12/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1863.6700	1871.4300	1.8637	1.8714	1,460
12/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7506.6700	7503.9700	7.5067	7.5040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1444.5600	1451.4200	1.4446	1.4514	820
12/06/2025	2040 On 06-August-26			Bond Future	11.6122	11.6139	82.7098	82.6997	0
12/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5956.6700	5954.7700	5.9567	5.9548	0
12/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2680.7500	2688.9500	2.6808	2.6890	0
12/06/2025	2044 On 07-August-25			Bond Future	11.3607	11.3569	80.2844	80.3087	40,909
12/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	97.9800	103.6100	0.0980	0.1036	9,000
12/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5018.1400	4999.5000	5.0181	4.9995	0
12/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1221.0000	1244.7500	1.2210	1.2448	9,000
12/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1612.0800	1611.5600	1.6121	1.6116	0
12/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3486.8200	3515.7600	3.4868	3.5158	0
12/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	441.0700	445.7400	0.4411	0.4457	9,000
12/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5282.5200	5310.4200	5.2825	5.3104	0
12/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	171.3800	175.0100	0.1714	0.1750	5,600
12/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11251.6200	11276.2500	11.2516	11.2763	0
12/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5.2200	5.5800	0.0052	0.0056	0
12/06/2025	2044 On 06-November-25			Bond Future	11.4745	11.4706	81.7847	81.8092	72,330
12/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3891.8200	3915.9700	3.8918	3.9160	0
12/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1395.9100	1395.4900	1.3959	1.3955	0
12/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4401.3100	4426.1300	4.4013	4.4261	0
12/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1190.9700	1191.2200	1.1910	1.1912	5,800
12/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5288.9300	5314.5200	5.2889	5.3145	0
12/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	911.4500	912.4700	0.9115	0.9125	5,600
12/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5516.8500	5542.5900	5.5169	5.5426	0
12/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	852.1100	853.2800	0.8521	0.8533	5,800
12/06/2025	2044 On 05-February-26			Bond Future	11.5983	11.5943	78.9145	78.9393	0
12/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2928.0500	2947.0200	2.9281	2.9470	0
12/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3166.2300	3160.4100	3.1662	3.1604	0
12/06/2025	2044 On 07-May-26			Bond Future	11.7343	11.7302	80.3495	80.3745	0
12/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3779.7100	3798.6400	3.7797	3.7986	0
12/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3381.9300	3375.8700	3.3819	3.3759	0
12/06/2025	2044 On 06-August-26			Bond Future	11.8859	11.8817	77.4053	77.4304	0
12/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5840.0400	5860.8700	5.8400	5.8609	0
12/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2764.3600	2760.0800	2.7644	2.7601	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	2046 On 07-August-25			Bond Future	119.8274	119.9945	119.8274	119.9945	12,424
12/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1137.4400	1304.4500	1.1374	1.3045	0
12/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2046 On 06-November-25			Bond Future	119.8364	120.0063	119.8364	120.0063	7,518
12/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5573.5700	5403.7300	5.5736	5.4037	0
12/06/2025	2046 On 05-February-26			Bond Future	122.0830	122.2558	122.0830	122.2558	0
12/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	433.0000	605.7500	0.4330	0.6058	0
12/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2046 On 07-May-26			Bond Future	122.0386	122.2141	122.0386	122.2141	0
12/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2911.3700	2735.9200	2.9114	2.7359	0
12/06/2025	2046 On 06-August-26			Bond Future	124.2585	124.4367	124.2585	124.4367	0
12/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1878.4900	2056.6800	1.8785	2.0567	0
12/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2050 On 07-August-25			Bond Future	118.2167	118.6984	118.2167	118.6984	10,256
12/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1673.2600	1191.6500	1.6733	1.1917	0
12/06/2025	2050 On 06-November-25			Bond Future	120.4553	120.9457	120.4553	120.9457	4,109
12/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3964.6900	3474.3400	3.9647	3.4743	0
12/06/2025	2050 On 05-February-26			Bond Future	120.2995	120.7986	120.2995	120.7986	0
12/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2520.5200	2021.4200	2.5205	2.0214	0
12/06/2025	2050 On 07-May-26			Bond Future	122.5183	123.0263	122.5183	123.0263	0
12/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1551.7500	1043.7300	1.5518	1.0437	0
12/06/2025	2050 On 06-August-26			Bond Future	122.2954	122.8118	122.2954	122.8118	0
12/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	974.6000	458.2000	0.9746	0.4582	0
12/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	8608 On 21-December-26			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
12/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	AL37 On 07-August-25			Index Future	1146.3260		1144.9140	1146.3260	1,144.9140	0
12/06/2025	AL37 On 06-November-25			Index Future	1167.7500		1166.3100	1167.7500	1,166.3100	0
12/06/2025	AL37 On 05-February-26			Index Future	1189.3710		1187.9010	1189.3710	1,187.9010	0
12/06/2025	AL37 On 07-May-26			Index Future	1211.0510		1209.5510	1211.0510	1,209.5510	0
12/06/2025	AL37 On 06-August-26			Index Future	1232.6040		1231.0730	1232.6040	1,231.0730	0
12/06/2025	AL7T On 07-August-25			Index Future	1378.3960		1377.5580	1378.3960	1,377.5580	0
12/06/2025	AL7T On 06-November-25			Index Future	1404.1580		1403.3010	1404.1580	1,403.3010	0
12/06/2025	AL7T On 05-February-26			Index Future	1430.1560		1429.2800	1430.1560	1,429.2800	0
12/06/2025	AL7T On 07-May-26			Index Future	1456.2250		1455.3290	1456.2250	1,455.3290	0
12/06/2025	AL7T On 06-August-26			Index Future	1482.1420		1481.2250	1482.1420	1,481.2250	0
12/06/2025	ALBI On 07-August-25			Index Future	1173.9760		1173.4420	1173.9760	1,173.4420	77
12/06/2025	ALBI On 06-November-25			Index Future	1195.9180		1195.3710	1195.9180	1,195.3710	0
12/06/2025	ALBI On 05-February-26			Index Future	1218.0600		1217.5000	1218.0600	1,217.5000	0
12/06/2025	ALBI On 07-May-26			Index Future	1240.2630		1239.6900	1240.2630	1,239.6900	0
12/06/2025	ALBI On 06-August-26			Index Future	1262.3360		1261.7490	1262.3360	1,261.7490	0
12/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
12/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
12/06/2025	C186 On 21-December-26			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
12/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	ES33 On 07-August-25			Bond Future	10.8079	10.8351	85.4938	85.3667	0
12/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11689.1700	11562.1400	11.6892	11.5621	0
12/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES33 On 06-November-25			Bond Future	10.9478	10.9763	83.3179	83.1883	0
12/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4667.6500	4538.0900	4.6677	4.5381	0
12/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES33 On 05-February-26			Bond Future	11.1051	11.1350	84.8793	84.7471	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1683.8700	1551.6300	1.6839	1.5516	0
12/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES33 On 07-May-26			Bond Future	11.2735	11.3049	82.6490	82.5140	0
12/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1768.4500	1633.4900	1.7685	1.6335	0
12/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES33 On 06-August-26			Bond Future	11.4633	11.4963	84.1495	84.0118	0
12/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2280.8900	2143.1900	2.2809	2.1432	0
12/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES42 On 07-August-25			Bond Future	11.5673	11.5533	80.0394	80.1239	0
12/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11767.2500	11851.7200	11.7673	11.8517	0
12/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES42 On 06-November-25			Bond Future	11.6930	11.6784	77.2899	77.3758	0
12/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3956.0200	4041.9000	3.9560	4.0419	0
12/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES42 On 05-February-26			Bond Future	11.8262	11.8112	78.7377	78.8250	0
12/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	138.0100	225.3200	0.1380	0.2253	0
12/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES42 On 07-May-26			Bond Future	11.9715	11.9559	75.9240	76.0126	0
12/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1282.5900	1371.2100	1.2826	1.3712	0
12/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	ES42 On 06-August-26			Bond Future	12.1273	12.1111	77.3001	77.3901	0
12/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2825.7500	2915.7200	2.8258	2.9157	0
12/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	GOVI On 07-August-25			GOVI	1155.8260	1155.2770	1155.8260	1,155.2770	610
12/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1448260.0000	1442770.0000	144.8260	144.2770	0
12/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	GOVI On 06-November-25			GOVI	1177.4280	1176.8660	1177.4280	1,176.8660	0
12/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	654280.0000	648660.0000	65.4280	64.8660	0
12/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	GOVI On 05-February-26			GOVI	1199.2280	1198.6530	1199.2280	1,198.6530	0
12/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	492280.0000	486530.0000	49.2280	48.6530	0
12/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	GOVI On 07-May-26			GOVI	1221.0870	1220.4980	1221.0870	1,220.4980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	440870.0000	434980.0000	44.0870	43.4980	0
12/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	GOVI On 06-August-26			GOVI	1242.8200	1242.2160	1242.8200	1,242.2160	0
12/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	538200.0000	532160.0000	53.8200	53.2160	0
12/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/06/2025	IGOV On 07-August-25			Index Future	380.8600	381.3550	380.8600	381.3550	746
12/06/2025	IGOV On 06-November-25			Index Future	388.0710	388.5750	388.0710	388.5750	8
12/06/2025	IGOV On 05-February-26			Index Future	395.3470	395.8590	395.3470	395.8590	0
12/06/2025	IGOV On 07-May-26			Index Future	402.6430	403.1630	402.6430	403.1630	0
12/06/2025	IGOV On 06-August-26			Index Future	409.8960	410.4250	409.8960	410.4250	0
12/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/06/2025	R033 On 07-August-25			Bond Future	9.5435	9.5702	106.0742	105.9294	7,257
12/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4320.3300	4196.7600	4.3203	4.1968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	168.7900	190.0100	0.1688	0.1900	0
12/06/2025	R033 On 06-November-25			Bond Future	9.6382	9.6663	103.0135	102.8658	0
12/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4205.8300	4096.8500	4.2058	4.0969	0
12/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	647.7700	686.5400	0.6478	0.6865	0
12/06/2025	R033 On 05-February-26			Bond Future	9.7451	9.7746	104.9197	104.7689	0
12/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4743.0100	4636.9300	4.7430	4.6369	0
12/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1033.1300	1077.8100	1.0331	1.0778	0
12/06/2025	R033 On 07-May-26			Bond Future	9.8657	9.8969	101.7860	101.6322	0
12/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4230.0700	4134.4800	4.2301	4.1345	0
12/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1732.3100	1790.5200	1.7323	1.7905	0
12/06/2025	R033 On 06-August-26			Bond Future	10.0056	10.0385	103.6107	103.4537	0
12/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3624.2800	3538.1500	3.6243	3.5382	0
12/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2467.8600	2538.7200	2.4679	2.5387	0
12/06/2025	R035 On 07-August-25			Bond Future	10.1440	10.1605	96.3206	96.2265	86,387
12/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1091.9400	1060.2700	1.0919	1.0603	300
12/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1458.9000	1521.3700	1.4589	1.5214	0
12/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2174.7800	2122.6100	2.1748	2.1226	0
12/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	727.0300	769.0000	0.7270	0.7690	50
12/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2920.3100	2857.8500	2.9203	2.8579	300
12/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	472.6300	504.3100	0.4726	0.5043	0
12/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4396.2000	4319.6400	4.3962	4.3196	0
12/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	207.0300	224.6100	0.2070	0.2246	8,500
12/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6370.5500	6283.8000	6.3706	6.2838	0
12/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	67.7800	75.1700	0.0678	0.0752	17,500
12/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6570.7600	6483.3700	6.5708	6.4834	0
12/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	60.4100	67.1600	0.0604	0.0672	300
12/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12949.2000	12855.1400	12.9492	12.8551	0
12/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.3000	0.3800	0.0003	0.0004	0
12/06/2025	R035 On 06-November-25			Bond Future	10.2501	10.2673	93.6176	93.5215	11,545
12/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	837.4800	815.2100	0.8375	0.8152	250
12/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3571.4800	3645.3100	3.5715	3.6453	0
12/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1114.7000	1086.9800	1.1147	1.0870	2,000
12/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3040.4600	3108.8400	3.0405	3.1088	0
12/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1519.1100	1484.3600	1.5191	1.4844	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2475.7000	2537.0500	2.4757	2.5371	0
12/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1706.8000	1669.0900	1.7068	1.6691	0
12/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2268.1800	2326.5700	2.2682	2.3266	250
12/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2502.5200	2453.9400	2.5025	2.4539	2,000
12/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1615.4300	1662.9500	1.6154	1.6630	0
12/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2603.6900	2553.8900	2.6037	2.5539	2,000
12/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1551.4100	1597.7100	1.5514	1.5977	0
12/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2811.0200	2758.8200	2.8110	2.7588	0
12/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1429.5800	1473.4800	1.4296	1.4735	250
12/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3098.6000	3043.3000	3.0986	3.0433	300
12/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1280.7400	1321.5400	1.2807	1.3215	0
12/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3473.2900	3414.2800	3.4733	3.4143	0
12/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1113.8400	1150.9300	1.1138	1.1509	8,500
12/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4514.5500	4446.8800	4.5146	4.4469	2,000
12/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	767.2000	795.6300	0.7672	0.7956	0
12/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4556.3200	4488.3500	4.5563	4.4884	250
12/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	756.1700	784.3000	0.7562	0.7843	0
12/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5627.8700	5553.0600	5.6279	5.5531	0
12/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	521.3000	542.5900	0.5213	0.5426	0
12/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6652.9300	6573.0700	6.6529	6.5731	0
12/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	367.3200	383.5600	0.3673	0.3836	2,000
12/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6743.4300	6663.1800	6.7434	6.6632	0
12/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	356.3200	372.1700	0.3563	0.3722	250
12/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7746.7600	7662.7500	7.7468	7.6628	0
12/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	253.7300	265.8200	0.2537	0.2658	300
12/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9036.9900	8949.3600	9.0370	8.9494	0
12/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	164.1700	172.6400	0.1642	0.1726	250
12/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9221.6600	9133.6000	9.2217	9.1336	0
12/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	154.2200	162.2600	0.1542	0.1623	2,000
12/06/2025	R035 On 05-February-26			Bond Future	10.3689	10.3869	95.3502	95.2521	0
12/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2788.1800	2741.1800	2.7882	2.7412	2,000
12/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2401.8100	2452.9300	2.4018	2.4529	0
12/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3948.4600	3890.7300	3.9485	3.8907	0
12/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1692.7600	1733.1500	1.6928	1.7332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4492.7500	4430.8400	4.4928	4.4308	2,000
12/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1451.5500	1487.7600	1.4516	1.4878	0
12/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4717.0700	4653.5800	4.7171	4.6536	0
12/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1364.2500	1398.8800	1.3643	1.3989	0
12/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10657.6300	10568.7400	10.6576	10.5687	0
12/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	248.3200	257.5500	0.2483	0.2576	2,000
12/06/2025	R035 On 07-May-26			Bond Future	10.4929	10.5118	92.5825	92.4823	0
12/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4171.5600	4114.9300	4.1716	4.1149	0
12/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2249.3600	2292.9200	2.2494	2.2929	0
12/06/2025	R035 On 06-August-26			Bond Future	10.6347	10.6546	94.2433	94.1409	0
12/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4639.7500	4580.8400	4.6398	4.5808	0
12/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2477.1900	2520.6700	2.4772	2.5207	0
12/06/2025	R038 On 07-August-25			Bond Future	10.7322	10.7437	104.9287	104.8498	8,173
12/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3825.3800	3771.1600	3.8254	3.7712	0
12/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	417.2900	442.0300	0.4173	0.4420	0
12/06/2025	R038 On 06-November-25			Bond Future	10.8489	10.8608	101.4053	101.3247	0
12/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2933.7200	2896.3800	2.9337	2.8964	1,770
12/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2055.7300	2099.0500	2.0557	2.0991	0
12/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4038.0900	3992.2600	4.0381	3.9923	0
12/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1452.1900	1487.0200	1.4522	1.4870	0
12/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9602.7400	9533.2000	9.6027	9.5332	0
12/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	304.4100	315.5300	0.3044	0.3155	1,770
12/06/2025	R038 On 05-February-26			Bond Future	10.9752	10.9877	103.2816	103.1992	0
12/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4921.7800	4873.7800	4.9218	4.8738	0
12/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1925.4100	1959.8800	1.9254	1.9599	0
12/06/2025	R038 On 07-May-26			Bond Future	11.1124	11.1255	99.6766	99.5923	0
12/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4749.3700	4704.9700	4.7494	4.7050	0
12/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2922.0400	2961.8900	2.9220	2.9619	0
12/06/2025	R038 On 06-August-26			Bond Future	11.2642	11.2779	101.4626	101.3765	0
12/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6004.4300	5954.7800	6.0044	5.9548	0
12/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2898.7100	2935.2300	2.8987	2.9352	0
12/06/2025	R053 On 07-August-25			Bond Future	11.2332	11.2394	107.5428	107.4882	22,800
12/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14717.4400	14663.7800	14.7174	14.6638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	8.6900	9.6900	0.0087	0.0097	0
12/06/2025	R053 On 06-November-25			Bond Future	11.3416	11.3481	103.6901	103.6341	0
12/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5340.7000	5313.2600	5.3407	5.3133	0
12/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1864.9200	1893.4000	1.8649	1.8934	0
12/06/2025	R053 On 05-February-26			Bond Future	11.4573	11.4641	105.6085	105.5513	0
12/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4290.8400	4269.2600	4.2908	4.2693	0
12/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4016.0900	4051.7500	4.0161	4.0518	0
12/06/2025	R053 On 07-May-26			Bond Future	11.5808	11.5879	101.6687	101.6100	0
12/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5300.6300	5275.5500	5.3006	5.2756	0
12/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4407.1400	4440.7400	4.4071	4.4407	0
12/06/2025	R053 On 06-August-26			Bond Future	11.7153	11.7227	103.4900	103.4299	0
12/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8148.6100	8116.2200	8.1486	8.1162	0
12/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3769.8700	3797.6000	3.7699	3.7976	0
12/06/2025	R186 On 07-August-25			Bond Future	7.8747	7.8754	104.7907	104.7897	179,920
12/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1724.1700	1723.3000	1.7242	1.7233	1,983
12/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.7000	0.7700	0.0007	0.0008	0
12/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2303.6500	2302.7200	2.3037	2.3027	0
12/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.1100	0.1200	0.0001	0.0001	0
12/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3015.8900	3014.9500	3.0159	3.0150	0
12/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
12/06/2025	R186 On 06-November-25			Bond Future	7.9433	7.9444	106.7494	106.7482	7,266
12/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	369.7000	369.8100	0.3697	0.3698	0
12/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	171.1900	172.4700	0.1712	0.1725	0
12/06/2025	R186 On 05-February-26			Bond Future	8.0822	8.0840	103.4205	103.4190	0
12/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	478.6200	478.3000	0.4786	0.4783	0
12/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	190.5000	191.6400	0.1905	0.1916	0
12/06/2025	R186 On 07-May-26			Bond Future	8.3971	8.4002	105.3029	105.3011	0
12/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	370.0700	369.3900	0.3701	0.3694	0
12/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	197.1100	198.2400	0.1971	0.1982	0
12/06/2025	R186 On 06-August-26			Bond Future	9.1953	9.2016	101.8875	101.8853	0
12/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	92.9800	92.4700	0.0930	0.0925	0
12/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	314.8200	316.5300	0.3148	0.3165	0
12/06/2025	R202 On 07-August-25			Bond Future	269.1990	269.1813	269.1990	269.1813	573

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2401.0500	2418.6600	2.4011	2.4187	0
12/06/2025	R202 On 06-November-25			Bond Future	274.2962	274.2777	274.2962	274.2777	460
12/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1343.7700	1362.2800	1.3438	1.3623	0
12/06/2025	R202 On 05-February-26			Bond Future	274.1005	274.0806	274.1005	274.0806	0
12/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3719.5100	3739.4300	3.7195	3.7394	0
12/06/2025	R202 On 07-May-26			Bond Future	279.1566	279.1356	279.1566	279.1356	0
12/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1606.6100	1585.6000	1.6066	1.5856	0
12/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R202 On 06-August-26			Bond Future	278.8128	278.7896	278.8128	278.7896	0
12/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	47.1800	70.4400	0.0472	0.0704	0
12/06/2025	R209 On 07-August-25			Bond Future	10.4080	10.4142	75.9037	75.8717	11,125
12/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10626.0100	10594.0800	10.6260	10.5941	0
12/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.5500	0.6400	0.0006	0.0006	0
12/06/2025	R209 On 06-November-25			Bond Future	10.5089	10.5154	74.1704	74.1376	6,367
12/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4424.8700	4404.6100	4.4249	4.4046	0
12/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	683.6700	696.2200	0.6837	0.6962	0
12/06/2025	R209 On 05-February-26			Bond Future	10.6189	10.6256	75.5430	75.5094	0
12/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3273.6600	3257.9700	3.2737	3.2580	0
12/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1742.5100	1760.4400	1.7425	1.7604	0
12/06/2025	R209 On 07-May-26			Bond Future	10.7386	10.7456	73.7668	73.7324	0
12/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3747.7600	3731.1900	3.7478	3.7312	0
12/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2150.7900	2168.6200	2.1508	2.1686	0
12/06/2025	R209 On 06-August-26			Bond Future	10.8721	10.8795	75.0899	75.0546	0
12/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4592.1500	4573.3100	4.5922	4.5733	0
12/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2168.7200	2185.2100	2.1687	2.1852	0
12/06/2025	R210 On 07-August-25			Bond Future	248.9896	249.1071	248.9896	249.1071	967
12/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	549.6400	667.1300	0.5496	0.6671	0
12/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R210 On 06-November-25			Bond Future	250.2784	250.3976	250.2784	250.3976	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1861.5700	1742.4400	1.8616	1.7424	0
12/06/2025	R210 On 05-February-26			Bond Future	254.9708	255.0914	254.9708	255.0914	0
12/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	1870.7500	1991.4100	1.8708	1.9914	0
12/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R210 On 07-May-26			Bond Future	256.1939	256.3157	256.1939	256.3157	0
12/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	793.8800	915.6500	0.7939	0.9157	0
12/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R210 On 06-August-26			Bond Future	260.8559	260.9789	260.8559	260.9789	0
12/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1015.8500	1138.9000	1.0159	1.1389	0
12/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/06/2025	R213 On 07-August-25			Bond Future	9.0352	9.0619	94.3975	94.2891	17,763
12/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9930.4300	9822.1300	9.9304	9.8221	0
12/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
12/06/2025	R213 On 06-November-25			Bond Future	9.1217	9.1500	92.6098	92.4993	77,823
12/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3868.2300	3779.3200	3.8682	3.7793	0
12/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	328.0200	349.6200	0.3280	0.3496	0
12/06/2025	R213 On 05-February-26			Bond Future	9.2244	9.2545	94.3240	94.2112	0
12/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3268.9900	3191.8300	3.2690	3.1918	0
12/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	815.1600	850.8100	0.8152	0.8508	0
12/06/2025	R213 On 07-May-26			Bond Future	9.3369	9.3690	92.4896	92.3745	0
12/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2880.0700	2809.4900	2.8801	2.8095	0
12/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1235.2500	1279.8000	1.2353	1.2798	0
12/06/2025	R213 On 06-August-26			Bond Future	9.4748	9.5092	94.1498	94.0323	0
12/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2505.0200	2441.4800	2.5050	2.4415	0
12/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1771.3200	1825.3300	1.7713	1.8253	0
12/06/2025	R214 On 07-August-25			Bond Future	10.9947	10.9805	69.7638	69.8420	6,540
12/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9680.0000	9758.3000	9.6800	9.7583	0
12/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3.2700	3.3400	0.0033	0.0033	0
12/06/2025	R214 On 06-November-25			Bond Future	11.0993	11.0846	67.7694	67.8490	31,324
12/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3807.3100	3870.8600	3.8073	3.8709	0
12/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	970.2600	954.2000	0.9703	0.9542	0
12/06/2025	R214 On 05-February-26			Bond Future	11.2132	11.1981	69.0237	69.1045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2714.1200	2762.9300	2.7141	2.7629	0
12/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2465.5700	2433.5100	2.4656	2.4335	0
12/06/2025	R214 On 07-May-26			Bond Future	11.3296	11.3140	66.9818	67.0640	0
12/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3583.3400	3635.4500	3.5833	3.6355	0
12/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2544.9500	2514.9200	2.5450	2.5149	0
12/06/2025	R214 On 06-August-26			Bond Future	11.4587	11.4425	68.1834	68.2667	0
12/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4970.6700	5028.0500	4.9707	5.0281	0
12/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2413.1200	2387.1500	2.4131	2.3872	0
12/06/2025	R248 On 07-August-25			Bond Future	11.3397	11.3358	82.9727	82.9988	207,492
12/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10947.5000	10974.1100	10.9475	10.9741	0
12/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	8.7700	9.3200	0.0088	0.0093	0
12/06/2025	R248 On 06-November-25			Bond Future	11.4524	11.4484	80.0836	80.1099	18,439
12/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3500.3100	3524.9900	3.5003	3.5250	0
12/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1658.9600	1657.3000	1.6590	1.6573	0
12/06/2025	R248 On 05-February-26			Bond Future	11.5748	11.5706	81.5656	81.5923	0
12/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2745.0400	2764.3300	2.7450	2.7643	0
12/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3486.9200	3479.6000	3.4869	3.4796	0
12/06/2025	R248 On 07-May-26			Bond Future	11.6994	11.6951	78.6101	78.6369	260
12/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3806.4400	3826.3200	3.8064	3.8263	0
12/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3676.6400	3669.7000	3.6766	3.6697	0
12/06/2025	R248 On 06-August-26			Bond Future	11.8370	11.8326	80.0195	80.0466	0
12/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6086.0100	6108.2600	6.0860	6.1083	0
12/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2915.6900	2910.9200	2.9157	2.9109	0
12/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0