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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	2029 On 06-November-25			Bond Future	139.7900	139.7900	139.7900	139.7900	0
11/11/2025	2029 On 05-February-26			Bond Future	144.9159	144.7001	144.9159	144.7001	1,833
11/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4805.9300	4590.0800	4.8059	4.5901	0
11/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2029 On 07-May-26			Bond Future	146.1419	145.9220	146.1419	145.9220	2,542
11/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4321.9100	4102.0100	4.3219	4.1020	0
11/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2029 On 06-August-26			Bond Future	148.8304	148.6061	148.8304	148.6061	0
11/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4730.3800	4506.0700	4.7304	4.5061	0
11/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2029 On 05-November-26			Bond Future	149.9950	149.7662	149.9950	149.7662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2435.0100	2206.2300	2.4350	2.2062	0
11/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2029 On 04-February-27			Bond Future	152.6139	152.3806	152.6139	152.3806	0
11/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2893.8700	2660.5500	2.8939	2.6606	0
11/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2030 On 06-November-25			Bond Future	9.5400	9.5400	96.9671	96.9671	0
11/11/2025	2030 On 05-February-26			Bond Future	7.7580	7.6994	101.0310	101.2294	164,285
11/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5657.8000	5855.1600	5.6578	5.8552	0
11/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	5.6400	4.6000	0.0056	0.0046	0
11/11/2025	2030 On 07-May-26			Bond Future	7.7898	7.7266	102.8810	103.0830	5,220
11/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	133.2000	167.1300	0.1332	0.1671	1,000
11/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	2005.4400	1837.3500	2.0054	1.8374	0
11/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	699.9700	798.0700	0.7000	0.7981	1,000
11/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	955.2300	851.3100	0.9552	0.8513	0
11/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1103.2700	1226.1500	1.1033	1.2262	0
11/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	688.7300	609.5900	0.6887	0.6096	1,000
11/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5023.6400	5216.6300	5.0236	5.2166	0
11/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	70.1900	61.1600	0.0702	0.0612	0
11/11/2025	2030 On 06-August-26			Bond Future	7.8382	7.7697	100.7393	100.9447	338
11/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	209.5900	251.6300	0.2096	0.2516	1,000
11/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	2112.9300	1949.5600	2.1129	1.9496	0
11/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	794.3200	890.3900	0.7943	0.8904	1,000
11/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1179.1800	1069.8400	1.1792	1.0698	0
11/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1441.7000	1570.2200	1.4417	1.5702	0
11/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	780.1000	703.2100	0.7801	0.7032	1,000
11/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4235.5000	4419.5000	4.2355	4.4195	0
11/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	199.9300	178.5200	0.1999	0.1785	0
11/11/2025	2030 On 05-November-26			Bond Future	7.8893	7.8150	102.5079	102.7166	0
11/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2097.5500	2242.0700	2.0976	2.2421	0
11/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	705.1000	640.8600	0.7051	0.6409	0
11/11/2025	2030 On 04-February-27			Bond Future	7.9732	7.8919	100.2651	100.4771	0
11/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	928.3900	1027.9500	0.9284	1.0280	0
11/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1328.3100	1215.8700	1.3283	1.2159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	2031 On 06-November-25			Bond Future	109.6900	109.6900	109.6900	109.6900	0
11/11/2025	2031 On 05-February-26			Bond Future	112.1845	112.1974	112.1845	112.1974	1,013
11/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	684.5900	695.3800	0.6846	0.6954	0
11/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	260.1000	258.0000	0.2601	0.2580	0
11/11/2025	2031 On 07-May-26			Bond Future	114.2657	114.2787	114.2657	114.2787	736
11/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	847.7800	857.4500	0.8478	0.8575	0
11/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	422.1200	418.7200	0.4221	0.4187	0
11/11/2025	2031 On 06-August-26			Bond Future	113.9387	113.9517	113.9387	113.9517	680
11/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	797.9500	806.2700	0.7980	0.8063	0
11/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	669.3000	664.5500	0.6693	0.6646	0
11/11/2025	2031 On 05-November-26			Bond Future	115.9659	115.9789	115.9659	115.9789	0
11/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4483.8600	4496.8000	4.4839	4.4968	0
11/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	7.9300	7.8700	0.0079	0.0079	0
11/11/2025	2031 On 04-February-27			Bond Future	115.5262	115.5398	115.5262	115.5398	0
11/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	584.2200	590.3900	0.5842	0.5904	0
11/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	1237.9900	1230.6300	1.2380	1.2306	0
11/11/2025	2032 On 06-November-25			Bond Future	10.4200	10.4200	90.9959	90.9959	0
11/11/2025	2032 On 05-February-26			Bond Future	8.3258	8.2844	102.6393	102.8353	124,594
11/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8220.8600	8415.5400	8.2209	8.4155	0
11/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	11.9700	10.7100	0.0120	0.0107	0
11/11/2025	2032 On 07-May-26			Bond Future	8.3753	8.3316	100.3589	100.5584	38,369
11/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7761.8000	7952.9700	7.7618	7.9530	0
11/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	106.4100	98.0900	0.1064	0.0981	0
11/11/2025	2032 On 06-August-26			Bond Future	8.4366	8.3905	102.1805	102.3833	0
11/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7271.2800	7459.3200	7.2713	7.4593	0
11/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	208.2200	193.4300	0.2082	0.1934	0
11/11/2025	2032 On 05-November-26			Bond Future	8.5081	8.4594	99.8170	100.0232	0
11/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3591.6400	3743.5400	3.5916	3.7435	0
11/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	885.1700	830.9100	0.8852	0.8309	0
11/11/2025	2032 On 04-February-27			Bond Future	8.6030	8.5513	101.5333	101.7426	0
11/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1610.3300	1711.8600	1.6103	1.7119	0
11/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	2109.6600	2001.8400	2.1097	2.0018	0
11/11/2025	2033 On 06-November-25			Bond Future	133.1400	133.1400	133.1400	133.1400	0

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11/11/2025	2033 On 05-February-26			Bond Future	138.5720	138.2202	138.5720	138.2202	2,694
11/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5692.0300	5340.1500	5.6920	5.3402	0
11/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2033 On 07-May-26			Bond Future	139.5779	139.2196	139.5779	139.2196	11,412
11/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	4417.9200	4059.5500	4.4179	4.0596	0
11/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2033 On 06-August-26			Bond Future	142.1457	141.7803	142.1457	141.7803	0
11/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7895.7400	7530.3300	7.8957	7.5303	0
11/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2033 On 05-November-26			Bond Future	143.0876	142.7153	143.0876	142.7153	0
11/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5827.5900	5455.3000	5.8276	5.4553	0
11/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2033 On 04-February-27			Bond Future	145.5860	145.2066	145.5860	145.2066	0
11/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	2875.9600	2496.6000	2.8760	2.4966	0
11/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2037 On 06-November-25			Bond Future	11.6300	11.6300	83.0067	83.0067	0
11/11/2025	2037 On 05-February-26			Bond Future	9.3111	9.2601	94.7278	95.0620	115,716
11/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2755.5600	3013.4800	2.7556	3.0135	0
11/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	577.4200	501.1500	0.5774	0.5012	11,500
11/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5168.9100	5475.1100	5.1689	5.4751	0
11/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	202.5300	174.5400	0.2025	0.1745	11,500
11/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	8277.1900	8603.5500	8.2772	8.6036	0
11/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	56.7700	48.9400	0.0568	0.0489	0
11/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9678.5400	10008.3100	9.6785	10.0083	1,970
11/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	32.5600	28.1400	0.0326	0.0281	0
11/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11331.3900	11663.3000	11.3314	11.6633	0
11/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	17.2600	14.9800	0.0173	0.0150	0
11/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	12195.7900	12528.5700	12.1958	12.5286	0
11/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	10.4800	9.0700	0.0105	0.0091	0
11/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12410.1700	12743.1400	12.4102	12.7431	1,030
11/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	9.0400	7.8200	0.0090	0.0078	0
11/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	14828.9300	15162.9100	14.8289	15.1629	0
11/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	1.4600	1.2500	0.0015	0.0013	0
11/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	16906.8100	17240.9600	16.9068	17.2410	0

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11/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.2400	0.2000	0.0002	0.0002	1,970
11/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	19149.7200	19483.9100	19.1497	19.4839	0
11/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	1,030
11/11/2025	2037 On 07-May-26			Bond Future	9.3823	9.3293	96.4623	96.8026	87,488
11/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	770.1600	878.3600	0.7702	0.8784	1,500
11/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3262.6500	3030.5800	3.2627	3.0306	0
11/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2355.9100	2558.1500	2.3559	2.5582	1,500
11/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1669.5300	1531.5000	1.6695	1.5315	0
11/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4977.1000	5249.5400	4.9771	5.2495	0
11/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	767.7200	699.8900	0.7677	0.6999	1,500
11/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9599.3200	9917.9400	9.5993	9.9179	142
11/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	240.9300	219.2800	0.2409	0.2193	0
11/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11526.7700	11853.8200	11.5268	11.8538	0
11/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	146.3400	133.1200	0.1463	0.1331	0
11/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	16927.3200	17266.1900	16.9273	17.2662	0
11/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	12.6500	11.2500	0.0127	0.0113	142
11/11/2025	2037 On 06-August-26			Bond Future	9.4642	9.4091	93.9534	94.2996	2,539
11/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4627.7700	4881.6200	4.6278	4.8816	2,541
11/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1227.0900	1134.7400	1.2271	1.1347	0
11/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7937.4800	8237.5200	7.9375	8.2375	0
11/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	599.2100	553.0500	0.5992	0.5531	2,541
11/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10951.0900	11271.9100	10.9511	11.2719	0
11/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	330.1200	304.7400	0.3301	0.3047	2,541
11/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	12962.3700	13292.9600	12.9624	13.2930	0
11/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	195.8900	180.2800	0.1959	0.1803	0
11/11/2025	2037 On 05-November-26			Bond Future	9.5453	9.4881	95.6024	95.9544	0
11/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2414.5100	2591.8100	2.4145	2.5918	4,490
11/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2940.5400	2765.8200	2.9405	2.7658	0
11/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	5546.4900	5804.6700	5.5465	5.8047	0
11/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1461.3200	1367.4800	1.4613	1.3675	4,490
11/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	7348.7200	7632.7400	7.3487	7.6327	0
11/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	1043.9600	975.9600	1.0440	0.9760	0
11/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	8341.8000	8636.6700	8.3418	8.6367	0
11/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	872.7400	815.5900	0.8727	0.8156	4,490

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11/11/2025	2037 On 04-February-27			Bond Future	9.6424	9.5831	92.9896	93.3474	0
11/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	2650.0500	2826.4800	2.6501	2.8265	0
11/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	3450.5700	3269.2200	3.4506	3.2692	0
11/11/2025	2038 On 06-November-25			Bond Future	143.8800	143.8800	143.8800	143.8800	0
11/11/2025	2038 On 05-February-26			Bond Future	147.5417	147.7084	147.5417	147.7084	2,762
11/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4341.7400	4508.4200	4.3417	4.5084	0
11/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2038 On 07-May-26			Bond Future	150.2789	150.4487	150.2789	150.4487	440
11/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5748.8800	5918.6700	5.7489	5.9187	0
11/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2038 On 06-August-26			Bond Future	150.8382	151.0108	150.8382	151.0108	0
11/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6118.2300	6290.7900	6.1182	6.2908	0
11/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2038 On 05-November-26			Bond Future	153.5231	153.6983	153.5231	153.6983	0
11/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7213.0900	7388.2700	7.2131	7.3883	0
11/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2038 On 04-February-27			Bond Future	153.9668	154.1452	153.9668	154.1452	0
11/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	136.7500	315.2400	0.1368	0.3152	0
11/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2040 On 06-November-25			Bond Future	11.8400	11.8400	83.1735	83.1735	0
11/11/2025	2040 On 05-February-26			Bond Future	9.6499	9.6197	95.3135	95.5349	76,827
11/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2005.7900	2155.2800	2.0058	2.1553	14,000
11/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	916.4300	844.5400	0.9164	0.8445	0
11/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	4490.7400	4686.6200	4.4907	4.6866	0
11/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	310.7300	285.2300	0.3107	0.2852	14,000
11/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	5167.2600	5369.2000	5.1673	5.3692	680
11/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	237.6100	218.1700	0.2376	0.2182	0
11/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	7674.4400	7888.5200	7.6744	7.8885	0
11/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	93.4600	86.1600	0.0935	0.0862	8,180
11/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	10156.6100	10375.2900	10.1566	10.3753	0
11/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	36.9400	34.2400	0.0369	0.0342	680
11/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	12210.9000	12431.0900	12.2109	12.4311	0
11/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	17.7900	16.6000	0.0178	0.0166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	14142.7800	14363.6500	14.1428	14.3637	475
11/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	8.1900	7.6800	0.0082	0.0077	0
11/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	21706.8200	21928.2000	21.7068	21.9282	0
11/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	475
11/11/2025	2040 On 07-May-26			Bond Future	9.7245	9.6933	97.0587	97.2842	0
11/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	7193.8900	7391.3300	7.1939	7.3913	1,460
11/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	530.6700	502.7000	0.5307	0.5027	0
11/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	9628.6600	9838.2500	9.6287	9.8383	0
11/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	304.9500	289.1300	0.3050	0.2891	0
11/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	12789.5300	13007.1700	12.7895	13.0072	0
11/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	156.8900	149.1200	0.1569	0.1491	0
11/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	13072.2500	13290.3600	13.0723	13.2904	0
11/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	148.2300	140.9300	0.1482	0.1409	1,460
11/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	14777.2600	14998.5400	14.7773	14.9985	0
11/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	80.5500	76.4200	0.0806	0.0764	0
11/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	15808.4700	16031.0600	15.8085	16.0311	0
11/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	53.4200	50.6000	0.0534	0.0506	1,460
11/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	17463.8000	17687.7500	17.4638	17.6878	0
11/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	26.4300	24.9700	0.0264	0.0250	0
11/11/2025	2040 On 06-August-26			Bond Future	9.8091	9.7767	94.3101	94.5392	7,265
11/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	15060.9800	15281.9300	15.0610	15.2819	0
11/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	184.7800	176.5400	0.1848	0.1765	0
11/11/2025	2040 On 05-November-26			Bond Future	9.8921	9.8587	95.9651	96.1981	0
11/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3034.7100	3161.9500	3.0347	3.1620	2,300
11/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2910.4600	2804.7000	2.9105	2.8047	0
11/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	6626.4600	6804.3500	6.6265	6.8044	0
11/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1434.8400	1379.7300	1.4348	1.3797	2,300
11/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	8665.7400	8859.2800	8.6657	8.8593	0
11/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	1026.2500	986.7900	1.0263	0.9868	0
11/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	9776.0100	9976.0100	9.7760	9.9760	0
11/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	858.9900	825.9900	0.8590	0.8260	2,300
11/11/2025	2040 On 04-February-27			Bond Future	9.9897	9.9551	93.1078	93.3445	0
11/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	3180.0200	3303.1600	3.1800	3.3032	0
11/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3588.5800	3475.0900	3.5886	3.4751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	2043 On 06-November-25			Bond Future	110.4300	110.4300	110.4300	110.4300	0
11/11/2025	2043 On 05-February-26			Bond Future	114.2016	114.2135	114.2016	114.2135	0
11/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4589.0257	4601.8186	4.5890	4.6018	0
11/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	47.4457	48.3686	0.0474	0.0484	0
11/11/2025	2043 On 07-May-26			Bond Future	116.3202	116.3322	116.3202	116.3322	0
11/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4867.8875	4880.7223	4.8679	4.8807	0
11/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	247.6575	248.5323	0.2477	0.2485	0
11/11/2025	2043 On 06-August-26			Bond Future	115.5987	115.6105	115.5987	115.6105	0
11/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5178.3486	5190.5956	5.1783	5.1906	0
11/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	459.6786	460.0756	0.4597	0.4601	0
11/11/2025	2043 On 05-November-26			Bond Future	117.6551	117.6669	117.6551	117.6669	0
11/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5483.7752	5495.5558	5.4838	5.4956	0
11/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	668.6952	668.6658	0.6687	0.6687	0
11/11/2025	2043 On 04-February-27			Bond Future	116.8060	116.8185	116.8060	116.8185	0
11/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2302.4886	2311.2076	2.3025	2.3112	0
11/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3126.4486	3122.7576	3.1264	3.1228	0
11/11/2025	2044 On 06-November-25			Bond Future	11.8800	11.8800	79.2888	79.2888	0
11/11/2025	2044 On 05-February-26			Bond Future	9.8898	9.8648	90.7446	90.9376	61,068
11/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	2265.9100	2401.5200	2.2659	2.4015	9,000
11/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	891.5700	834.1100	0.8916	0.8341	0
11/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	7426.5500	7612.1500	7.4266	7.6122	9,000
11/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	121.1700	113.7000	0.1212	0.1137	0
11/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	9677.8200	9867.7800	9.6778	9.8678	0
11/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	54.6700	51.5600	0.0547	0.0516	4,500
11/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	10937.3700	11128.5600	10.9374	11.1286	0
11/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	35.2700	33.3900	0.0353	0.0334	9,000
11/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	11248.5300	11439.9300	11.2485	11.4399	0
11/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	31.7100	30.0400	0.0317	0.0300	4,500
11/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	11619.8600	11811.4900	11.6199	11.8115	0
11/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	27.9700	26.5300	0.0280	0.0265	0
11/11/2025	2044 On 07-May-26			Bond Future	9.9640	9.9382	92.4061	92.6027	69,649
11/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	12647.4700	12836.5000	12.6475	12.8365	0
11/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	193.1000	185.5400	0.1931	0.1855	0
11/11/2025	2044 On 06-August-26			Bond Future	10.0471	10.0205	89.6982	89.8981	7,681

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	15576.9400	15769.6000	15.5769	15.7696	0
11/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	208.3100	201.0400	0.2083	0.2010	0
11/11/2025	2044 On 05-November-26			Bond Future	10.1283	10.1008	91.2722	91.4754	0
11/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	9348.6200	9519.3400	9.3486	9.5193	0
11/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1049.4600	1016.9300	1.0495	1.0169	0
11/11/2025	2044 On 04-February-27			Bond Future	10.2225	10.1941	88.4593	88.6658	0
11/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	3436.2800	3545.7800	3.4363	3.5458	0
11/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3745.8300	3648.9100	3.7458	3.6489	0
11/11/2025	2046 On 06-November-25			Bond Future	125.4100	125.4100	125.4100	125.4100	0
11/11/2025	2046 On 05-February-26			Bond Future	128.4011	128.6016	128.4011	128.6016	12,410
11/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6751.1300	6951.5700	6.7511	6.9516	0
11/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2046 On 07-May-26			Bond Future	128.4853	128.6892	128.4853	128.6892	5,789
11/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3535.3300	3739.2400	3.5353	3.7392	0
11/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2046 On 06-August-26			Bond Future	130.8486	131.0560	130.8486	131.0560	0
11/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8468.5800	8675.9500	8.4686	8.6760	0
11/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2046 On 05-November-26			Bond Future	130.8437	131.0543	130.8437	131.0543	0
11/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5363.7300	5574.2800	5.3637	5.5743	0
11/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2046 On 04-February-27			Bond Future	133.1265	133.3404	133.1265	133.3404	0
11/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	2036.4600	2250.3600	2.0365	2.2504	0
11/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2050 On 06-November-25			Bond Future	124.4200	124.4200	124.4200	124.4200	0
11/11/2025	2050 On 05-February-26			Bond Future	127.6110	127.9443	127.6110	127.9443	11,798
11/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	4790.9900	5124.2500	4.7910	5.1243	0
11/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2050 On 07-May-26			Bond Future	129.9785	130.3178	129.9785	130.3178	4,988
11/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	5908.5000	6247.8400	5.9085	6.2478	0
11/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2050 On 06-August-26			Bond Future	129.9125	130.2580	129.9125	130.2580	0
11/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6642.4600	6987.9900	6.6425	6.9880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2050 On 05-November-26			Bond Future	132.2247	132.5760	132.2247	132.5760	0
11/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8384.7400	8736.0400	8.3847	8.7360	0
11/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	2050 On 04-February-27			Bond Future	132.0407	132.3980	132.0407	132.3980	0
11/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	0.0000	8.0400	0.0000	0.0080	0
11/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	349.3000	0.0000	0.3493	0.0000	0
11/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	AL37 On 06-November-25			Index Future	1223.2940	1223.2940	1223.2940	1,223.2940	0
11/11/2025	AL37 On 05-February-26			Index Future	1243.6060	1245.9720	1243.6060	1,245.9720	0
11/11/2025	AL37 On 07-May-26			Index Future	1266.3780	1268.7880	1266.3780	1,268.7880	0
11/11/2025	AL37 On 06-August-26			Index Future	1289.1410	1291.5910	1289.1410	1,291.5910	0
11/11/2025	AL37 On 05-November-26			Index Future	1312.0770	1314.5670	1312.0770	1,314.5670	0
11/11/2025	AL37 On 04-February-27			Index Future	1334.7310	1337.2590	1334.7310	1,337.2590	0
11/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
11/11/2025	AL7T On 05-February-26			Index Future	1569.2080	1574.3430	1569.2080	1,574.3430	0
11/11/2025	AL7T On 07-May-26			Index Future	1597.9430	1603.1710	1597.9430	1,603.1710	0
11/11/2025	AL7T On 06-August-26			Index Future	1626.6650	1631.9830	1626.6650	1,631.9830	0
11/11/2025	AL7T On 05-November-26			Index Future	1655.6060	1661.0150	1655.6060	1,661.0150	0
11/11/2025	AL7T On 04-February-27			Index Future	1684.1910	1689.6880	1684.1910	1,689.6880	0
11/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
11/11/2025	ALBI On 05-February-26			Index Future	1369.0840	1372.1980	1369.0840	1,372.1980	79
11/11/2025	ALBI On 07-May-26			Index Future	1394.1530	1397.3250	1394.1530	1,397.3250	0
11/11/2025	ALBI On 06-August-26			Index Future	1419.2130	1422.4380	1419.2130	1,422.4380	0
11/11/2025	ALBI On 05-November-26			Index Future	1444.4630	1447.7420	1444.4630	1,447.7420	0
11/11/2025	ALBI On 04-February-27			Index Future	1469.4030	1472.7340	1469.4030	1,472.7340	0
11/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C007 On 31-January-37			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
11/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C446 On 31-March-46			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
11/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	ES33 On 06-November-25			Bond Future	12.0100	12.0100	78.6502	78.6502	0
11/11/2025	ES33 On 05-February-26			Bond Future	9.4429	9.3917	92.6912	92.9467	0
11/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9495.7700	9751.2400	9.4958	9.7512	0
11/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES33 On 07-May-26			Bond Future	9.5298	9.4762	90.6164	90.8766	0
11/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9735.8600	9996.0300	9.7359	9.9960	0
11/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES33 On 06-August-26			Bond Future	9.6288	9.5726	92.2825	92.5473	0
11/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10413.8900	10678.6100	10.4139	10.6786	0
11/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES33 On 05-November-26			Bond Future	9.7412	9.6824	90.1318	90.4009	0
11/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4803.4000	5072.5500	4.8034	5.0726	0
11/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES33 On 04-February-27			Bond Future	9.8790	9.8172	91.7012	91.9747	0
11/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	795.3500	521.8200	0.7954	0.5218	0
11/11/2025	ES42 On 06-November-25			Bond Future	12.3900	12.3900	73.3339	73.3339	0
11/11/2025	ES42 On 05-February-26			Bond Future	9.9990	9.9741	90.5903	90.7710	0
11/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	11990.6000	12171.2800	11.9906	12.1713	0
11/11/2025	ES42 On 05-February-26	11.85	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
11/11/2025	ES42 On 07-May-26			Bond Future	10.0758	10.0500	88.0062	88.1902	0
11/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	13364.7700	13548.7800	13.3648	13.5488	0
11/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES42 On 06-August-26			Bond Future	10.1586	10.1320	89.6237	89.8108	0
11/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	15149.3200	15336.4500	15.1493	15.3365	0
11/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES42 On 05-November-26			Bond Future	10.2471	10.2196	86.9541	87.1443	0
11/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	8989.3100	9179.5300	8.9893	9.1795	0
11/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES42 On 04-February-27			Bond Future	10.3479	10.3194	88.4660	88.6593	0
11/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	393.8700	200.6300	0.3939	0.2006	0
11/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
11/11/2025	GOVI On 05-February-26			GOVI	1349.1970	1352.2030	1349.1970	1,352.2030	598
11/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1991970.0000	2022030.0000	199.1970	202.2030	0
11/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	GOVI On 07-May-26			GOVI	1373.9030	1376.9630	1373.9030	1,376.9630	42
11/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1969030.0000	1999630.0000	196.9030	199.9630	0
11/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	GOVI On 06-August-26			GOVI	1398.5990	1401.7100	1398.5990	1,401.7100	0
11/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2095990.0000	2127100.0000	209.5990	212.7100	0
11/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	GOVI On 05-November-26			GOVI	1423.4820	1426.6450	1423.4820	1,426.6450	0
11/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1464820.0000	1496450.0000	146.4820	149.6450	0
11/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	GOVI On 04-February-27			GOVI	1448.0590	1451.2730	1448.0590	1,451.2730	0
11/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	790590.0000	822730.0000	79.0590	82.2730	0
11/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/11/2025	I258 On 06-November-25			Bond Future	112.3900	112.3900	112.3900	112.3900	0
11/11/2025	I258 On 05-February-26			Bond Future	116.0843	116.0964	116.0843	116.0964	0
11/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4671.7823	4686.9550	4.6718	4.6870	0
11/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	237.4723	240.5950	0.2375	0.2406	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	I258 On 07-May-26			Bond Future	118.2379	118.2501	118.2379	118.2501	0
11/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	5249.5482	5264.0516	5.2495	5.2641	0
11/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	741.6982	743.9916	0.7417	0.7440	0
11/11/2025	I258 On 06-August-26			Bond Future	117.5516	117.5637	117.5516	117.5637	0
11/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5781.6172	5795.0916	5.7816	5.7951	0
11/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1179.9972	1181.3916	1.1800	1.1814	0
11/11/2025	I258 On 05-November-26			Bond Future	119.6428	119.6550	119.6428	119.6550	0
11/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	6281.5495	6294.4796	6.2815	6.2945	0
11/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1588.7995	1589.4896	1.5888	1.5895	0
11/11/2025	I258 On 04-February-27			Bond Future	118.8284	118.8413	118.8284	118.8413	0
11/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	3959.4724	3970.5348	3.9595	3.9705	0
11/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	4031.0824	4029.2548	4.0311	4.0293	0
11/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
11/11/2025	IGOV On 05-February-26			Index Future	410.9750	411.0960	410.9750	411.0960	242
11/11/2025	IGOV On 07-May-26			Index Future	418.5990	418.7220	418.5990	418.7220	8
11/11/2025	IGOV On 06-August-26			Index Future	426.2200	426.3450	426.2200	426.3450	0
11/11/2025	IGOV On 05-November-26			Index Future	433.8990	434.0250	433.8990	434.0250	0
11/11/2025	IGOV On 04-February-27			Index Future	441.4840	441.6110	441.4840	441.6110	0
11/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/11/2025	R033 On 06-November-25			Bond Future	10.3300	10.3300	99.4554	99.4554	0
11/11/2025	R033 On 05-February-26			Bond Future	8.4791	8.4431	111.6521	111.8520	14,967
11/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10530.9700	10726.6900	10.5310	10.7267	0
11/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	88.6000	84.4200	0.0886	0.0844	0
11/11/2025	R033 On 07-May-26			Bond Future	8.5325	8.4946	108.6533	108.8569	0
11/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9746.0400	9933.5600	9.7460	9.9336	0
11/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	380.9700	364.9200	0.3810	0.3649	0
11/11/2025	R033 On 06-August-26			Bond Future	8.5966	8.5568	110.6252	110.8323	0
11/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9057.4700	9234.0700	9.0575	9.2341	0
11/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	886.5000	856.0700	0.8865	0.8561	0
11/11/2025	R033 On 05-November-26			Bond Future	8.6700	8.6281	107.5278	107.7381	0
11/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5210.6400	5355.8800	5.2106	5.3559	0
11/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1959.7200	1894.6300	1.9597	1.8946	0
11/11/2025	R033 On 04-February-27			Bond Future	8.7643	8.7202	109.3757	109.5893	0
11/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	2964.1800	3073.0100	2.9642	3.0730	0
11/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3519.3700	3414.6200	3.5194	3.4146	0
11/11/2025	R035 On 06-November-25			Bond Future	11.2000	11.2000	88.5110	88.5110	0
11/11/2025	R035 On 05-February-26			Bond Future	8.8570	8.8004	104.0983	104.4463	82,559
11/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	559.3100	684.0600	0.5593	0.6841	350
11/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1903.5900	1680.3200	1.9036	1.6803	0
11/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1165.9100	1354.8600	1.1659	1.3549	0
11/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1208.6100	1049.5400	1.2086	1.0495	0
11/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2343.4700	2601.4000	2.3435	2.6014	0
11/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	624.4200	534.3300	0.6244	0.5343	350
11/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2860.7700	3137.4400	2.8608	3.1374	0
11/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	484.1000	412.7500	0.4841	0.4128	16,000
11/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4856.0600	5174.2300	4.8561	5.1742	0
11/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	193.8300	163.9800	0.1938	0.1640	350
11/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7712.1600	8051.5300	7.7122	8.0515	250
11/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	55.4700	46.8200	0.0555	0.0468	0
11/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9164.4400	9507.8300	9.1644	9.5078	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	29.9700	25.3400	0.0300	0.0253	0
11/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10386.8100	10732.0800	10.3868	10.7321	0
11/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	18.1200	15.3700	0.0181	0.0154	250
11/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11017.0300	11363.0400	11.0170	11.3630	0
11/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	13.2300	11.2200	0.0132	0.0112	0
11/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	11796.8500	12143.6900	11.7969	12.1437	2,000
11/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	7.5500	6.3700	0.0076	0.0064	0
11/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12106.9100	12453.9800	12.1069	12.4540	0
11/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	5.9900	5.0400	0.0060	0.0050	0
11/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	12978.9300	13326.4600	12.9789	13.3265	0
11/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	3.0400	2.5500	0.0030	0.0026	250
11/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19157.4200	19505.4400	19.1574	19.5054	0
11/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	2,000
11/11/2025	R035 On 07-May-26			Bond Future	8.9142	8.8553	101.5017	101.8561	31,963
11/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	282.3700	343.3500	0.2824	0.3434	1,000
11/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	4124.0700	3830.6100	4.1241	3.8306	0
11/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1244.3200	1408.5600	1.2443	1.4086	1,000
11/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1993.8200	1803.6200	1.9938	1.8036	0
11/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	2760.3500	3002.4600	2.7604	3.0025	0
11/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	1063.3000	950.9700	1.0633	0.9510	1,000
11/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4786.8900	5080.5700	4.7869	5.0806	250
11/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	550.0600	489.3000	0.5501	0.4893	0
11/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4884.3900	5179.7600	4.8844	5.1798	200
11/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	534.1700	475.1000	0.5342	0.4751	0
11/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5129.2600	5428.6800	5.1293	5.4287	350
11/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	496.3400	441.3200	0.4963	0.4413	0
11/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	7286.1900	7610.6900	7.2862	7.6107	0
11/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	266.9000	236.9600	0.2669	0.2370	250
11/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7387.5900	7712.9400	7.3876	7.7129	0
11/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	259.2300	230.1400	0.2592	0.2301	200
11/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7641.3900	7968.7400	7.6414	7.9687	0
11/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	241.1000	214.0100	0.2411	0.2140	350
11/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9828.1600	10167.7800	9.8282	10.1678	0
11/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	132.1600	117.3400	0.1322	0.1173	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	9929.5700	10269.6000	9.9296	10.2696	0
11/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	128.6400	114.2300	0.1286	0.1142	200
11/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10182.8800	10523.8500	10.1829	10.5239	0
11/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	120.3200	106.8500	0.1203	0.1069	350
11/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	10940.2100	11283.6500	10.9402	11.2837	0
11/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	98.7900	87.7900	0.0988	0.0878	0
11/11/2025	R035 On 06-August-26			Bond Future	8.9814	8.9200	103.3443	103.7049	56
11/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	453.4700	527.5900	0.4535	0.5276	1,000
11/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	4613.6000	4327.1500	4.6136	4.3272	0
11/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1244.7200	1390.2600	1.2447	1.3903	350
11/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2851.4800	2636.4500	2.8515	2.6365	0
11/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1464.9300	1624.9100	1.4649	1.6249	1,000
11/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2594.6000	2394.0100	2.5946	2.3940	0
11/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2605.5500	2821.1900	2.6056	2.8212	200
11/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1739.9400	1595.0100	1.7399	1.5950	0
11/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	2912.7600	3139.6800	2.9128	3.1397	0
11/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1585.1700	1451.5200	1.5852	1.4515	350
11/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	2952.0000	3180.2800	2.9520	3.1803	250
11/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1566.8700	1434.5800	1.5669	1.4346	0
11/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	3644.6200	3894.1900	3.6446	3.8942	0
11/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1287.8400	1176.8400	1.2878	1.1768	1,000
11/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4686.1600	4960.5300	4.6862	4.9605	0
11/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	978.9200	892.7200	0.9789	0.8927	200
11/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5046.1900	5327.5800	5.0462	5.3276	0
11/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	894.2600	815.0800	0.8943	0.8151	350
11/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5091.5200	5373.7500	5.0915	5.3738	0
11/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	884.1900	805.8500	0.8842	0.8059	250
11/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7003.0400	7313.0200	7.0030	7.3130	0
11/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	560.2900	509.7000	0.5603	0.5097	200
11/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	7430.6800	7745.3600	7.4307	7.7454	0
11/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	506.4600	460.5700	0.5065	0.4606	250
11/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11464.5500	11806.5800	11.4646	11.8066	0
11/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	200.9700	182.4300	0.2010	0.1824	0
11/11/2025	R035 On 05-November-26			Bond Future	9.0590	8.9950	100.6595	101.0261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	1623.0700	1780.5400	1.6231	1.7805	200
11/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	3116.9500	2907.7800	3.1170	2.9078	0
11/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	3267.0000	3493.5500	3.2670	3.4936	0
11/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1902.5600	1762.4700	1.9026	1.7625	200
11/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	5287.1600	5563.2900	5.2872	5.5633	0
11/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1168.9800	1078.4700	1.1690	1.0785	200
11/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	6289.5800	6582.5200	6.2896	6.5825	0
11/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	938.6100	864.9100	0.9386	0.8649	0
11/11/2025	R035 On 04-February-27			Bond Future	9.1551	9.0882	102.3907	102.7633	0
11/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2299.7400	2481.1900	2.2997	2.4812	0
11/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	3053.9700	2862.8000	3.0540	2.8628	0
11/11/2025	R038 On 06-November-25			Bond Future	11.2400	11.2400	98.8194	98.8194	0
11/11/2025	R038 On 05-February-26			Bond Future	9.3960	9.3450	114.5236	114.9164	3,763
11/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	14247.5800	14639.0400	14.2476	14.6390	0
11/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	9.2800	7.9600	0.0093	0.0080	0
11/11/2025	R038 On 07-May-26			Bond Future	9.4682	9.4152	111.1360	111.5360	2,395
11/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	13398.0900	13786.5500	13.3981	13.7866	0
11/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	111.3200	99.8100	0.1113	0.0998	0
11/11/2025	R038 On 06-August-26			Bond Future	9.5488	9.4938	113.1529	113.5599	0
11/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	15020.6300	15409.2400	15.0206	15.4092	0
11/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	224.6000	206.2900	0.2246	0.2063	0
11/11/2025	R038 On 05-November-26			Bond Future	9.6359	9.5788	109.6586	110.0724	0
11/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	8579.5700	8916.6800	8.5796	8.9167	0
11/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	1126.8600	1050.2200	1.1269	1.0502	0
11/11/2025	R038 On 04-February-27			Bond Future	9.7383	9.6789	111.5427	111.9632	0
11/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3013.6200	3219.4800	3.0136	3.2195	0
11/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3996.3100	3781.6200	3.9963	3.7816	0
11/11/2025	R053 On 06-November-25			Bond Future	11.7600	11.7600	100.2143	100.2143	0
11/11/2025	R053 On 05-February-26			Bond Future	9.7216	9.7017	122.3097	122.5284	27,517
11/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	17010.5800	17228.1400	17.0106	17.2281	0
11/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	34.6100	33.5100	0.0346	0.0335	0
11/11/2025	R053 On 07-May-26			Bond Future	9.7836	9.7631	118.6876	118.9104	12,035
11/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	18166.5600	18382.0000	18.1666	18.3820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	254.0800	246.8100	0.2541	0.2468	0
11/11/2025	R053 On 06-August-26			Bond Future	9.8515	9.8303	120.8416	121.0680	0
11/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	21995.5000	22214.7700	21.9955	22.2148	0
11/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	265.1700	258.0100	0.2652	0.2580	0
11/11/2025	R053 On 05-November-26			Bond Future	9.9231	9.9013	117.1043	117.3344	0
11/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	13689.7100	13886.7400	13.6897	13.8867	0
11/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1361.1300	1328.0500	1.3611	1.3281	0
11/11/2025	R053 On 04-February-27			Bond Future	10.0051	9.9827	119.1162	119.3499	0
11/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	4978.7000	5105.8300	4.9787	5.1058	0
11/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	5135.7700	5029.1900	5.1358	5.0292	0
11/11/2025	R186 On 06-November-25			Bond Future	8.1300	8.1300	106.5509	106.5509	0
11/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
11/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	76.4900	76.9300	0.0765	0.0769	0
11/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	76.4900	76.9300	0.0765	0.0769	0
11/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
11/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	109.8200	110.1300	0.1098	0.1101	0
11/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	109.8200	110.1300	0.1098	0.1101	0
11/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
11/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	92.1500	92.3200	0.0922	0.0923	0
11/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	92.1500	92.3200	0.0922	0.0923	0
11/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
11/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.8200	52.8900	0.0528	0.0529	0
11/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.8200	52.8900	0.0528	0.0529	0
11/11/2025	R202 On 06-November-25			Bond Future	275.6400	275.6400	275.6400	275.6400	0
11/11/2025	R202 On 05-February-26			Bond Future	284.0891	284.2165	284.0891	284.2165	565
11/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6269.0800	6396.5100	6.2691	6.3965	0
11/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R202 On 07-May-26			Bond Future	289.3594	289.4892	289.3594	289.4892	460
11/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11809.3800	11939.1600	11.8094	11.9392	0
11/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R202 On 06-August-26			Bond Future	289.2510	289.3827	289.2510	289.3827	0
11/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10391.0000	10522.6600	10.3910	10.5227	0
11/11/2025	R202 On 06-August-26	278.86	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
11/11/2025	R202 On 05-November-26			Bond Future	294.3999	294.5331	294.3999	294.5331	0
11/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	13939.9300	14073.0700	13.9399	14.0731	0
11/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R202 On 04-February-27			Bond Future	294.0274	294.1626	294.0274	294.1626	0
11/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	702.5600	567.4400	0.7026	0.5674	0
11/11/2025	R209 On 06-November-25			Bond Future	11.2700	11.2700	70.4292	70.4292	0
11/11/2025	R209 On 05-February-26			Bond Future	9.1156	9.0646	83.5713	83.8635	35,218
11/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9577.3700	9867.2200	9.5774	9.8672	0
11/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	17.9600	15.5800	0.0180	0.0156	0
11/11/2025	R209 On 07-May-26			Bond Future	9.1765	9.1236	81.9501	82.2477	6,358
11/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9892.5700	10179.4400	9.8926	10.1794	0
11/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	112.3000	101.6000	0.1123	0.1016	0
11/11/2025	R209 On 06-August-26			Bond Future	9.2457	9.1908	83.4376	83.7404	2,732
11/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	10960.7600	11248.4700	10.9608	11.2485	0
11/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	189.6200	174.5400	0.1896	0.1745	0
11/11/2025	R209 On 05-November-26			Bond Future	9.3210	9.2641	81.7532	82.0611	0
11/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6099.0700	6345.0300	6.0991	6.3450	0
11/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	932.9600	871.0000	0.9330	0.8710	0
11/11/2025	R209 On 04-February-27			Bond Future	9.4111	9.3520	83.1592	83.4722	0
11/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2278.4400	2432.4500	2.2784	2.4325	0
11/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2974.2300	2815.2900	2.9742	2.8153	0
11/11/2025	R210 On 06-November-25			Bond Future	252.1400	252.1400	252.1400	252.1400	0
11/11/2025	R210 On 05-February-26			Bond Future	258.9919	258.7866	258.9919	258.7866	289
11/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5891.8500	5686.5800	5.8919	5.6866	0
11/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R210 On 07-May-26			Bond Future	260.3130	260.1039	260.3130	260.1039	918
11/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4912.9900	4703.9300	4.9130	4.7039	0
11/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R210 On 06-August-26			Bond Future	265.1014	264.8878	265.1014	264.8878	0
11/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5261.4300	5047.8300	5.2614	5.0478	0
11/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R210 On 05-November-26			Bond Future	266.2830	266.0646	266.2830	266.0646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12952.9700	12734.6100	12.9530	12.7346	0
11/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R210 On 04-February-27			Bond Future	270.9307	270.7076	270.9307	270.7076	0
11/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4900.6700	4677.6200	4.9007	4.6776	0
11/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R213 On 06-November-25			Bond Future	10.0500	10.0500	89.0696	89.0696	0
11/11/2025	R213 On 05-February-26			Bond Future	8.0342	7.9871	98.9211	99.1088	4,252
11/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7059.1700	7245.8600	7.0592	7.2459	0
11/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	8.2700	7.2200	0.0083	0.0072	0
11/11/2025	R213 On 07-May-26			Bond Future	8.0701	8.0201	97.1810	97.3722	64,746
11/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6417.7300	6601.1800	6.4177	6.6012	0
11/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	81.5200	73.7700	0.0815	0.0738	0
11/11/2025	R213 On 06-August-26			Bond Future	8.1186	8.0654	98.9454	99.1397	0
11/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5734.9300	5912.5900	5.7349	5.9126	0
11/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	205.7200	189.0100	0.2057	0.1890	0
11/11/2025	R213 On 05-November-26			Bond Future	8.1835	8.1268	97.1344	97.3319	0
11/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2701.2600	2843.1300	2.7013	2.8431	0
11/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	756.2300	700.5600	0.7562	0.7006	0
11/11/2025	R213 On 04-February-27			Bond Future	8.2764	8.2156	98.8061	99.0067	0
11/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1242.8700	1338.5900	1.2429	1.3386	0
11/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1693.6900	1588.8100	1.6937	1.5888	0
11/11/2025	R214 On 06-November-25			Bond Future	11.6400	11.6400	64.9323	64.9323	0
11/11/2025	R214 On 05-February-26			Bond Future	9.6518	9.6268	78.1693	78.3301	10,321
11/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	9418.3400	9577.8300	9.4183	9.5778	0
11/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	24.1800	22.8900	0.0242	0.0229	0
11/11/2025	R214 On 07-May-26			Bond Future	9.7153	9.6895	76.3028	76.4666	31,017
11/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	10509.4700	10667.2000	10.5095	10.6672	0
11/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	150.0800	144.0600	0.1501	0.1441	0
11/11/2025	R214 On 06-August-26			Bond Future	9.7863	9.7597	77.6880	77.8546	0
11/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	12276.6500	12435.7400	12.2767	12.4357	0
11/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	214.4400	207.0000	0.2144	0.2070	0
11/11/2025	R214 On 05-November-26			Bond Future	9.8639	9.8365	75.7568	75.9260	0
11/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	7321.7300	7462.0200	7.3217	7.4620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	916.0600	887.0900	0.9161	0.8871	0
11/11/2025	R214 On 04-February-27			Bond Future	9.9545	9.9262	77.0599	77.2318	0
11/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	2788.8800	2879.1300	2.7889	2.8791	0
11/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	3120.5100	3038.8400	3.1205	3.0388	0
11/11/2025	R248 On 06-November-25			Bond Future	11.7400	11.7400	78.2422	78.2422	0
11/11/2025	R248 On 05-February-26			Bond Future	9.8479	9.8281	94.1203	94.2834	227,821
11/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	332.4200	369.8900	0.3324	0.3699	1,400
11/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	3268.0900	3142.3800	3.2681	3.1424	0
11/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	689.2900	750.1300	0.6893	0.7501	12,500
11/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	2340.6500	2238.3100	2.3407	2.2383	0
11/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	2209.6400	2322.8400	2.2096	2.3228	1,400
11/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	973.3800	923.4000	0.9734	0.9234	0
11/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	5251.5400	5400.0600	5.2515	5.4001	0
11/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	289.3900	274.7300	0.2894	0.2747	1,400
11/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	11843.4400	12005.5300	11.8434	12.0055	0
11/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	30.7100	29.6200	0.0307	0.0296	0
11/11/2025	R248 On 07-May-26			Bond Future	9.9127	9.8922	91.4044	91.5706	48,318
11/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	13120.3900	13280.7700	13.1204	13.2808	0
11/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	196.3200	190.5100	0.1963	0.1905	0
11/11/2025	R248 On 06-August-26			Bond Future	9.9845	9.9634	93.0635	93.2325	0
11/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	16430.1200	16593.3800	16.4301	16.5934	0
11/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	215.7900	210.0900	0.2158	0.2101	0
11/11/2025	R248 On 05-November-26			Bond Future	10.0621	10.0404	90.2612	90.4329	0
11/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	10176.7700	10322.0900	10.1768	10.3221	0
11/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1140.3100	1113.9200	1.1403	1.1139	0
11/11/2025	R248 On 04-February-27			Bond Future	10.1519	10.1296	91.8130	91.9874	0
11/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	3572.3600	3665.4600	3.5724	3.6655	0
11/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3899.5300	3818.2500	3.8995	3.8183	0
11/11/2025	R2R9 On 06-November-25			Bond Future	101.1600	101.1600	10.7304	10.7304	0
11/11/2025	R2R9 On 05-February-26			Bond Future	9.5728	9.5219	105.8176	106.2009	0
11/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	92827.0900	93210.3700	92.8271	93.2104	0
11/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R2R9 On 07-May-26			Bond Future	9.6468	9.5940	102.7760	103.1663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	91926.3300	92316.5900	91.9263	92.3166	0
11/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R2R9 On 06-August-26			Bond Future	9.7290	9.6743	104.6413	105.0383	0
11/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	91521.7700	91918.7700	91.5218	91.9188	0
11/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R2R9 On 05-November-26			Bond Future	9.8171	9.7604	101.5015	101.9053	0
11/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	90531.4700	90935.2500	90.5315	90.9353	0
11/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R2R9 On 04-February-27			Bond Future	9.9197	9.9640	103.2455	102.9384	0
11/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	3375.7400	3225.9300	3.3757	3.2259	0
11/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	3582.7500	3740.0300	3.5828	3.7400	0
11/11/2025	R4R2 On 06-November-25			Bond Future	101.5800	101.5800	10.9586	10.9586	0
11/11/2025	R4R2 On 05-February-26			Bond Future	9.7420	9.7170	106.7601	106.9663	5
11/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	93484.8300	93691.0900	93.4848	93.6911	0
11/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R4R2 On 07-May-26			Bond Future	9.8150	9.7892	103.6096	103.8197	0
11/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	92520.5100	92730.5800	92.5205	92.7306	0
11/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R4R2 On 06-August-26			Bond Future	9.8955	9.8688	105.4900	105.7036	0
11/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	92072.6900	92286.3000	92.0727	92.2863	0
11/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R4R2 On 05-November-26			Bond Future	9.9810	9.9534	102.2391	102.4562	0
11/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	91016.5500	91233.5700	91.0166	91.2336	0
11/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2025	R4R2 On 04-February-27			Bond Future	10.0796	10.0805	103.9957	103.9890	0
11/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4011.8100	4012.5000	4.0118	4.0125	0
11/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	3624.5500	3631.8700	3.6246	3.6319	0
11/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0