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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
12/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	2029 On 05-February-26			Bond Future	145.0984	144.9159	145.0984	144.9159	1,833
12/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4988.4000	4805.9300	4.9884	4.8059	0
12/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2029 On 07-May-26			Bond Future	146.3274	146.1419	146.3274	146.1419	2,542
12/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4507.4300	4321.9100	4.5074	4.3219	0
12/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2029 On 06-August-26			Bond Future	149.0205	148.8304	149.0205	148.8304	0
12/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4920.4600	4730.3800	4.9205	4.7304	0
12/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2029 On 05-November-26			Bond Future	150.1884	149.9950	150.1884	149.9950	0
12/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2628.4400	2435.0100	2.6284	2.4350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2029 On 04-February-27			Bond Future	152.8122	152.6139	152.8122	152.6139	0
12/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	3092.1800	2893.8700	3.0922	2.8939	0
12/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2030 On 05-February-26			Bond Future	7.6821	7.7580	101.2880	101.0310	164,285
12/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5913.0100	5657.8000	5.9130	5.6578	0
12/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3.8400	5.6400	0.0038	0.0056	0
12/11/2025	2030 On 07-May-26			Bond Future	7.7080	7.7898	103.1427	102.8810	5,220
12/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	175.2900	133.2000	0.1753	0.1332	1,000
12/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1785.7700	2005.4400	1.7858	2.0054	0
12/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	823.2700	699.9700	0.8233	0.7000	1,000
12/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	816.7700	955.2300	0.8168	0.9552	0
12/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1258.3700	1103.2700	1.2584	1.1033	0
12/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	582.0700	688.7300	0.5821	0.6887	1,000
12/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5272.0000	5023.6400	5.2720	5.0236	0
12/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	56.7900	70.1900	0.0568	0.0702	0
12/11/2025	2030 On 06-August-26			Bond Future	7.7491	7.8382	101.0066	100.7393	338
12/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	262.8000	209.5900	0.2628	0.2096	1,000
12/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1898.8200	2112.9300	1.8988	2.1129	0
12/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	916.5200	794.3200	0.9165	0.7943	1,000
12/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1034.0600	1179.1800	1.0341	1.1792	0
12/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1605.7200	1441.7000	1.6057	1.4417	0
12/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	676.8000	780.1000	0.6768	0.7801	1,000
12/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4472.6900	4235.5000	4.4727	4.2355	0
12/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	169.8000	199.9300	0.1698	0.1999	0
12/11/2025	2030 On 05-November-26			Bond Future	7.7923	7.8893	102.7807	102.5079	0
12/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2283.7400	2097.5500	2.2837	2.0976	0
12/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	618.4700	705.1000	0.6185	0.7051	0
12/11/2025	2030 On 04-February-27			Bond Future	7.8664	7.9732	100.5437	100.2651	0
12/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1057.6800	928.3900	1.0577	0.9284	0
12/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1178.9900	1328.3100	1.1790	1.3283	0
12/11/2025	2031 On 05-February-26			Bond Future	112.4599	112.1845	112.4599	112.1845	1,013
12/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	874.1900	684.5900	0.8742	0.6846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	174.2600	260.1000	0.1743	0.2601	0
12/11/2025	2031 On 07-May-26			Bond Future	114.5463	114.2657	114.5463	114.2657	736
12/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1027.5700	847.7800	1.0276	0.8478	0
12/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	321.2800	422.1200	0.3213	0.4221	0
12/11/2025	2031 On 06-August-26			Bond Future	114.2239	113.9387	114.2239	113.9387	680
12/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	956.8700	797.9500	0.9569	0.7980	0
12/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	543.0000	669.3000	0.5430	0.6693	0
12/11/2025	2031 On 05-November-26			Bond Future	116.2572	115.9659	116.2572	115.9659	0
12/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4772.2700	4483.8600	4.7723	4.4839	0
12/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	5.1200	7.9300	0.0051	0.0079	0
12/11/2025	2031 On 04-February-27			Bond Future	115.8209	115.5262	115.8209	115.5262	0
12/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	704.7300	584.2200	0.7047	0.5842	0
12/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	1063.8200	1237.9900	1.0638	1.2380	0
12/11/2025	2032 On 05-February-26			Bond Future	8.2243	8.3258	103.1200	102.6393	124,294
12/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8697.2900	8220.8600	8.6973	8.2209	0
12/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	7.7100	11.9700	0.0077	0.0120	0
12/11/2025	2032 On 07-May-26			Bond Future	8.2682	8.3753	100.8484	100.3589	37,719
12/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8227.7000	7761.8000	8.2277	7.7618	0
12/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	82.8100	106.4100	0.0828	0.1064	0
12/11/2025	2032 On 06-August-26			Bond Future	8.3233	8.4366	102.6797	102.1805	0
12/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7731.0900	7271.2800	7.7311	7.2713	0
12/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	168.8500	208.2200	0.1689	0.2082	0
12/11/2025	2032 On 05-November-26			Bond Future	8.3881	8.5081	100.3258	99.8170	0
12/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3963.8200	3591.6400	3.9638	3.5916	0
12/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	748.5700	885.1700	0.7486	0.8852	0
12/11/2025	2032 On 04-February-27			Bond Future	8.4753	8.6030	102.0519	101.5333	0
12/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1861.5900	1610.3300	1.8616	1.6103	0
12/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1842.3200	2109.6600	1.8423	2.1097	0
12/11/2025	2033 On 05-February-26			Bond Future	139.4475	138.5720	139.4475	138.5720	2,694
12/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6567.5100	5692.0300	6.5675	5.6920	0
12/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2033 On 07-May-26			Bond Future	140.4695	139.5779	140.4695	139.5779	11,412
12/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5309.4500	4417.9200	5.3095	4.4179	0

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12/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2033 On 06-August-26			Bond Future	143.0547	142.1457	143.0547	142.1457	0
12/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	8804.7000	7895.7400	8.8047	7.8957	0
12/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2033 On 05-November-26			Bond Future	144.0128	143.0876	144.0128	143.0876	0
12/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	6752.8100	5827.5900	6.7528	5.8276	0
12/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2033 On 04-February-27			Bond Future	146.5288	145.5860	146.5288	145.5860	0
12/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	3818.7700	2875.9600	3.8188	2.8760	0
12/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2037 On 05-February-26			Bond Future	9.1846	9.3111	95.5588	94.7278	115,386
12/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3392.8100	2755.5600	3.3928	2.7556	0
12/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	383.6700	577.4200	0.3837	0.5774	11,500
12/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5925.4700	5168.9100	5.9255	5.1689	0
12/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	128.0900	202.5300	0.1281	0.2025	11,500
12/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9085.8700	8277.1900	9.0859	8.2772	0
12/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	34.4500	56.7700	0.0345	0.0568	0
12/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10496.4800	9678.5400	10.4965	9.6785	1,970
12/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	19.5000	32.5600	0.0195	0.0326	0
12/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12155.3500	11331.3900	12.1554	11.3314	0
12/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	10.2200	17.2600	0.0102	0.0173	0
12/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13022.3700	12195.7900	13.0224	12.1958	0
12/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	6.0600	10.4800	0.0061	0.0105	0
12/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13237.3200	12410.1700	13.2373	12.4102	1,030
12/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	5.1900	9.0400	0.0052	0.0090	0
12/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	15659.2300	14828.9300	15.6592	14.8289	0
12/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.7600	1.4600	0.0008	0.0015	0
12/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	17737.6800	16906.8100	17.7377	16.9068	0
12/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.1100	0.2400	0.0001	0.0002	1,970
12/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	19980.7100	19149.7200	19.9807	19.1497	0
12/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,030
12/11/2025	2037 On 07-May-26			Bond Future	9.2510	9.3823	97.3085	96.4623	87,488
12/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1041.5700	770.1600	1.0416	0.7702	1,500
12/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2687.8400	3262.6500	2.6878	3.2627	0

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12/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2856.2000	2355.9100	2.8562	2.3559	1,500
12/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1323.6000	1669.5300	1.3236	1.6695	0
12/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5648.8100	4977.1000	5.6488	4.9771	0
12/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	593.2100	767.7200	0.5932	0.7677	1,500
12/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10386.8000	9599.3200	10.3868	9.5993	142
12/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	182.1900	240.9300	0.1822	0.2409	0
12/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12336.3000	11526.7700	12.3363	11.5268	0
12/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	109.6500	146.3400	0.1097	0.1463	0
12/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	17769.5100	16927.3200	17.7695	16.9273	0
12/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	8.6200	12.6500	0.0086	0.0127	142
12/11/2025	2037 On 06-August-26			Bond Future	9.3276	9.4642	94.8157	93.9534	2,539
12/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5257.0900	4627.7700	5.2571	4.6278	2,541
12/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	994.0900	1227.0900	0.9941	1.2271	0
12/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	8680.4900	7937.4800	8.6805	7.9375	0
12/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	479.9000	599.2100	0.4799	0.5992	2,541
12/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	11746.2200	10951.0900	11.7462	10.9511	0
12/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	262.9300	330.1200	0.2629	0.3301	2,541
12/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	13782.8200	12962.3700	13.7828	12.9624	0
12/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	154.0200	195.8900	0.1540	0.1959	0
12/11/2025	2037 On 05-November-26			Bond Future	9.4033	9.5453	96.4807	95.6024	0
12/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2857.6200	2414.5100	2.8576	2.4145	4,490
12/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2505.3200	2940.5400	2.5053	2.9405	0
12/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6187.6500	5546.4900	6.1877	5.5465	0
12/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1224.1500	1461.3200	1.2242	1.4613	4,490
12/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8053.5100	7348.7200	8.0535	7.3487	0
12/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	870.4200	1043.9600	0.8704	1.0440	0
12/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9073.4600	8341.8000	9.0735	8.3418	0
12/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	726.0700	872.7400	0.7261	0.8727	4,490
12/11/2025	2037 On 04-February-27			Bond Future	9.4946	9.6424	93.8842	92.9896	0
12/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3091.9200	2650.0500	3.0919	2.6501	0
12/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2997.9300	3450.5700	2.9979	3.4506	0
12/11/2025	2038 On 05-February-26			Bond Future	148.4101	147.5417	148.4101	147.5417	2,762
12/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	5210.1400	4341.7400	5.2101	4.3417	0
12/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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12/11/2025	2038 On 07-May-26			Bond Future	151.1634	150.2789	151.1634	150.2789	440
12/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	6633.4100	5748.8800	6.6334	5.7489	0
12/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2038 On 06-August-26			Bond Future	151.7389	150.8382	151.7389	150.8382	0
12/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	7018.8700	6118.2300	7.0189	6.1182	0
12/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2038 On 05-November-26			Bond Future	154.4410	153.5231	154.4410	153.5231	0
12/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	8130.9600	7213.0900	8.1310	7.2131	0
12/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2038 On 04-February-27			Bond Future	154.8998	153.9668	154.8998	153.9668	0
12/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	1069.7600	136.7500	1.0698	0.1368	0
12/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2040 On 05-February-26			Bond Future	9.4874	9.6499	96.5127	95.3135	78,840
12/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2827.4400	2005.7900	2.8274	2.0058	14,000
12/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	538.8600	916.4300	0.5389	0.9164	0
12/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5548.5100	4490.7400	5.5485	4.4907	0
12/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	169.2800	310.7300	0.1693	0.3107	14,000
12/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6256.6000	5167.2600	6.2566	5.1673	680
12/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	127.7300	237.6100	0.1277	0.2376	0
12/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8828.8500	7674.4400	8.8289	7.6744	0
12/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	48.6500	93.4600	0.0487	0.0935	8,180
12/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11337.6100	10156.6100	11.3376	10.1566	0
12/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	18.7200	36.9400	0.0187	0.0369	680
12/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13401.2300	12210.9000	13.4012	12.2109	0
12/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	8.9000	17.7900	0.0089	0.0178	0
12/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15337.8200	14142.7800	15.3378	14.1428	475
12/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	4.0100	8.1900	0.0040	0.0082	0
12/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	22906.0300	21706.8200	22.9060	21.7068	0
12/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	475
12/11/2025	2040 On 07-May-26			Bond Future	9.5564	9.7245	98.2800	97.0587	0
12/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8255.7600	7193.8900	8.2558	7.1939	1,460
12/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	371.3200	530.6700	0.3713	0.5307	0
12/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10756.0700	9628.6600	10.7561	9.6287	0
12/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	211.1400	304.9500	0.2111	0.3050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	13961.8500	12789.5300	13.9619	12.7895	0
12/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	107.9900	156.8900	0.1080	0.1569	0
12/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14247.2600	13072.2500	14.2473	13.0723	0
12/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	102.0200	148.2300	0.1020	0.1482	1,460
12/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	15971.7600	14777.2600	15.9718	14.7773	0
12/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	53.8300	80.5500	0.0538	0.0806	0
12/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17011.2600	15808.4700	17.0113	15.8085	0
12/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	34.9900	53.4200	0.0350	0.0534	1,460
12/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18675.3300	17463.8000	18.6753	17.4638	0
12/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	16.7400	26.4300	0.0167	0.0264	0
12/11/2025	2040 On 06-August-26			Bond Future	9.6348	9.8091	95.5542	94.3101	7,265
12/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16255.5100	15060.9800	16.2555	15.0610	0
12/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	135.2000	184.7800	0.1352	0.1848	0
12/11/2025	2040 On 05-November-26			Bond Future	9.7116	9.8921	97.2319	95.9651	0
12/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3734.5200	3034.7100	3.7345	3.0347	2,300
12/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2343.4100	2910.4600	2.3434	2.9105	0
12/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7591.7200	6626.4600	7.5917	6.6265	0
12/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1133.2400	1434.8400	1.1332	1.4348	2,300
12/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9713.4200	8665.7400	9.7134	8.6657	0
12/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	807.0700	1026.2500	0.8071	1.0263	0
12/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	10858.0300	9776.0100	10.8580	9.7760	0
12/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	674.1500	858.9900	0.6742	0.8590	2,300
12/11/2025	2040 On 04-February-27			Bond Future	9.8024	9.9897	94.3976	93.1078	0
12/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	3858.6700	3180.0200	3.8587	3.1800	0
12/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2977.4900	3588.5800	2.9775	3.5886	0
12/11/2025	2043 On 05-February-26			Bond Future	114.1660	114.2016	114.1660	114.2016	0
12/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4553.5484	4589.0257	4.5535	4.5890	0
12/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	47.5284	47.4457	0.0475	0.0474	0
12/11/2025	2043 On 07-May-26			Bond Future	116.2840	116.3202	116.2840	116.3202	0
12/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4833.7609	4867.8875	4.8338	4.8679	0
12/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	249.7209	247.6575	0.2497	0.2477	0
12/11/2025	2043 On 06-August-26			Bond Future	115.5609	115.5987	115.5609	115.5987	0
12/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5144.5379	5178.3486	5.1445	5.1783	0
12/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	463.6079	459.6786	0.4636	0.4597	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	2043 On 05-November-26			Bond Future	117.6177	117.6551	117.6177	117.6551	0
12/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5451.4963	5483.7752	5.4515	5.4838	0
12/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	673.7863	668.6952	0.6738	0.6687	0
12/11/2025	2043 On 04-February-27			Bond Future	116.7658	116.8060	116.7658	116.8060	0
12/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2280.9215	2302.4886	2.2809	2.3025	0
12/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3145.1615	3126.4486	3.1452	3.1264	0
12/11/2025	2044 On 05-February-26			Bond Future	9.7071	9.8898	92.1715	90.7446	60,218
12/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3284.4500	2265.9100	3.2845	2.2659	9,000
12/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	483.1900	891.5700	0.4832	0.8916	0
12/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	8790.6800	7426.5500	8.7907	7.4266	9,000
12/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	58.3800	121.1700	0.0584	0.1212	0
12/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11075.7800	9677.8200	11.0758	9.6778	0
12/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	25.7100	54.6700	0.0257	0.0547	4,500
12/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12345.4500	10937.3700	12.3455	10.9374	0
12/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	16.4300	35.2700	0.0164	0.0353	9,000
12/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12658.4800	11248.5300	12.6585	11.2485	0
12/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	14.7400	31.7100	0.0147	0.0317	4,500
12/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13031.7800	11619.8600	13.0318	11.6199	0
12/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	12.9700	27.9700	0.0130	0.0280	0
12/11/2025	2044 On 07-May-26			Bond Future	9.7754	9.9640	93.8592	92.4061	69,649
12/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14034.7500	12647.4700	14.0348	12.6475	0
12/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	127.3000	193.1000	0.1273	0.1931	0
12/11/2025	2044 On 06-August-26			Bond Future	9.8520	10.0471	91.1784	89.6982	7,681
12/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	16996.3300	15576.9400	16.9963	15.5769	0
12/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	147.4700	208.3100	0.1475	0.2083	0
12/11/2025	2044 On 05-November-26			Bond Future	9.9268	10.1283	92.7792	91.2722	0
12/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	10608.0600	9348.6200	10.6081	9.3486	0
12/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	801.8700	1049.4600	0.8019	1.0495	0
12/11/2025	2044 On 04-February-27			Bond Future	10.0140	10.2225	89.9934	88.4593	0
12/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4261.1000	3436.2800	4.2611	3.4363	0
12/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3036.6100	3745.8300	3.0366	3.7458	0
12/11/2025	2046 On 05-February-26			Bond Future	128.3638	128.4011	128.3638	128.4011	12,410
12/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6713.7600	6751.1300	6.7138	6.7511	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2046 On 07-May-26			Bond Future	128.4467	128.4853	128.4467	128.4853	5,789
12/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3496.6600	3535.3300	3.4967	3.5353	0
12/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2046 On 06-August-26			Bond Future	130.8103	130.8486	130.8103	130.8486	0
12/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8430.2700	8468.5800	8.4303	8.4686	0
12/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2046 On 05-November-26			Bond Future	130.8038	130.8437	130.8038	130.8437	0
12/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5323.8000	5363.7300	5.3238	5.3637	0
12/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2046 On 04-February-27			Bond Future	133.0873	133.1265	133.0873	133.1265	0
12/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	1997.2900	2036.4600	1.9973	2.0365	0
12/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2050 On 05-February-26			Bond Future	130.3822	127.6110	130.3822	127.6110	11,798
12/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	7562.2200	4790.9900	7.5622	4.7910	0
12/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2050 On 07-May-26			Bond Future	132.8010	129.9785	132.8010	129.9785	4,988
12/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	8731.0000	5908.5000	8.7310	5.9085	0
12/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2050 On 06-August-26			Bond Future	132.7869	129.9125	132.7869	129.9125	0
12/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	9516.8600	6642.4600	9.5169	6.6425	0
12/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2050 On 05-November-26			Bond Future	135.1513	132.2247	135.1513	132.2247	0
12/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	11311.2900	8384.7400	11.3113	8.3847	0
12/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	2050 On 04-February-27			Bond Future	135.0169	132.0407	135.0169	132.0407	0
12/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	2626.8600	0.0000	2.6269	0.0000	0
12/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	349.3000	0.0000	0.3493	0
12/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	AL37 On 06-November-25			Index Future	1223.2940	1223.2940	1223.2940	1,223.2940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	AL37 On 05-February-26			Index Future	1247.8400	1243.6060	1247.8400	1,243.6060	0
12/11/2025	AL37 On 07-May-26			Index Future	1270.6900	1266.3780	1270.6900	1,266.3780	0
12/11/2025	AL37 On 06-August-26			Index Future	1293.5330	1289.1410	1293.5330	1,289.1410	0
12/11/2025	AL37 On 05-November-26			Index Future	1316.5500	1312.0770	1316.5500	1,312.0770	0
12/11/2025	AL37 On 04-February-27			Index Future	1339.2860	1334.7310	1339.2860	1,334.7310	0
12/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
12/11/2025	AL7T On 05-February-26			Index Future	1581.3600	1569.2080	1581.3600	1,569.2080	0
12/11/2025	AL7T On 07-May-26			Index Future	1610.3170	1597.9430	1610.3170	1,597.9430	0
12/11/2025	AL7T On 06-August-26			Index Future	1639.2660	1626.6650	1639.2660	1,626.6650	0
12/11/2025	AL7T On 05-November-26			Index Future	1668.4350	1655.6060	1668.4350	1,655.6060	0
12/11/2025	AL7T On 04-February-27			Index Future	1697.2470	1684.1910	1697.2470	1,684.1910	0
12/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
12/11/2025	ALBI On 05-February-26			Index Future	1335.6880	1369.0840	1335.6880	1,369.0840	79
12/11/2025	ALBI On 07-May-26			Index Future	1360.1470	1394.1530	1360.1470	1,394.1530	0
12/11/2025	ALBI On 06-August-26			Index Future	1384.5990	1419.2130	1384.5990	1,419.2130	0
12/11/2025	ALBI On 05-November-26			Index Future	1409.2360	1444.4630	1409.2360	1,444.4630	0
12/11/2025	ALBI On 04-February-27			Index Future	1433.5720	1469.4030	1433.5720	1,469.4030	0
12/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C048 On 28-February-48			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
12/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	ES33 On 05-February-26			Bond Future	9.3146	9.4429	93.3326	92.6912	0
12/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10137.0900	9495.7700	10.1371	9.4958	0
12/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES33 On 07-May-26			Bond Future	9.3955	9.5298	91.2697	90.6164	0
12/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10389.1800	9735.8600	10.3892	9.7359	0
12/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES33 On 06-August-26			Bond Future	9.4879	9.6288	92.9486	92.2825	0
12/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11079.9700	10413.8900	11.0800	10.4139	0
12/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES33 On 05-November-26			Bond Future	9.5933	9.7412	90.8105	90.1318	0
12/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5482.0600	4803.4000	5.4821	4.8034	0
12/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES33 On 04-February-27			Bond Future	9.7233	9.8790	92.3927	91.7012	0
12/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	103.8500	795.3500	0.1039	0.7954	0
12/11/2025	ES42 On 05-February-26			Bond Future	9.8830	9.9990	91.4349	90.5903	0
12/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12835.2100	11990.6000	12.8352	11.9906	0
12/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES42 On 07-May-26			Bond Future	9.9559	10.0758	88.8665	88.0062	0
12/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14225.1300	13364.7700	14.2251	13.3648	0
12/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES42 On 06-August-26			Bond Future	10.0346	10.1586	90.5006	89.6237	0
12/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16026.2200	15149.3200	16.0262	15.1493	0
12/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES42 On 05-November-26			Bond Future	10.1187	10.2471	87.8474	86.9541	0
12/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9882.5900	8989.3100	9.8826	8.9893	0
12/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	ES42 On 04-February-27			Bond Future	10.2148	10.3479	89.3758	88.4660	0
12/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	515.9300	0.0000	0.5159	0.0000	0
12/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	393.8700	0.0000	0.3939	0
12/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
12/11/2025	GOVI On 05-February-26			GOVI	1311.2760	1349.1970	1311.2760	1,349.1970	598
12/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1612760.0000	1991970.0000	161.2760	199.1970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	GOVI On 07-May-26			GOVI	1335.2880	1373.9030	1335.2880	1,373.9030	42
12/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1582880.0000	1969030.0000	158.2880	196.9030	0
12/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	GOVI On 06-August-26			GOVI	1359.2920	1398.5990	1359.2920	1,398.5990	0
12/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1702920.0000	2095990.0000	170.2920	209.5990	0
12/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	GOVI On 05-November-26			GOVI	1383.4800	1423.4820	1383.4800	1,423.4820	0
12/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1064800.0000	1464820.0000	106.4800	146.4820	0
12/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	GOVI On 04-February-27			GOVI	1407.3710	1448.0590	1407.3710	1,448.0590	0
12/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	383710.0000	790590.0000	38.3710	79.0590	0
12/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/11/2025	I258 On 05-February-26			Bond Future	117.7662	116.0843	117.7662	116.0843	0
12/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	6208.2745	4671.7823	6.2083	4.6718	0
12/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	92.0945	237.4723	0.0921	0.2375	0
12/11/2025	I258 On 07-May-26			Bond Future	119.9509	118.2379	119.9509	118.2379	0
12/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	6659.0736	5249.5482	6.6591	5.2495	0
12/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	438.2036	741.6982	0.4382	0.7417	0
12/11/2025	I258 On 06-August-26			Bond Future	119.2953	117.5516	119.2953	117.5516	0
12/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	7138.9045	5781.6172	7.1389	5.7816	0
12/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	793.6245	1179.9972	0.7936	1.1800	0
12/11/2025	I258 On 05-November-26			Bond Future	121.4186	119.6428	121.4186	119.6428	0
12/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	7613.1674	6281.5495	7.6132	6.2815	0
12/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1144.6174	1588.7995	1.1446	1.5888	0
12/11/2025	I258 On 04-February-27			Bond Future	120.6331	118.8284	120.6331	118.8284	0
12/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	4946.7925	3959.4724	4.9468	3.9595	0
12/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	3213.6825	4031.0824	3.2137	4.0311	0
12/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
12/11/2025	IGOV On 05-February-26			Index Future	413.6690	410.9750	413.6690	410.9750	242
12/11/2025	IGOV On 07-May-26			Index Future	421.3440	418.5990	421.3440	418.5990	8
12/11/2025	IGOV On 06-August-26			Index Future	429.0160	426.2200	429.0160	426.2200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	IGOV On 05-November-26			Index Future	436.7460	433.8990	436.7460	433.8990	0
12/11/2025	IGOV On 04-February-27			Index Future	444.3830	441.4840	444.3830	441.4840	0
12/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/11/2025	R033 On 05-February-26			Bond Future	8.3778	8.4791	112.2154	111.6521	14,967
12/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11073.7400	10530.9700	11.0737	10.5310	0
12/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	68.1400	88.6000	0.0681	0.0886	0
12/11/2025	R033 On 07-May-26			Bond Future	8.4260	8.5325	109.2269	108.6533	0
12/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10262.5700	9746.0400	10.2626	9.7460	0
12/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	323.8700	380.9700	0.3239	0.3810	0
12/11/2025	R033 On 06-August-26			Bond Future	8.4845	8.5966	111.2102	110.6252	0
12/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9542.9200	9057.4700	9.5429	9.0575	0
12/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	787.0300	886.5000	0.7870	0.8865	0
12/11/2025	R033 On 05-November-26			Bond Future	8.5517	8.6700	108.1238	107.5278	0
12/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5610.7800	5210.6400	5.6108	5.2106	0
12/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1763.8100	1959.7200	1.7638	1.9597	0
12/11/2025	R033 On 04-February-27			Bond Future	8.6393	8.7643	109.9832	109.3757	0
12/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3265.7900	2964.1800	3.2658	2.9642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3213.4800	3519.3700	3.2135	3.5194	0
12/11/2025	R035 On 05-February-26			Bond Future	8.7300	8.8570	104.8818	104.0983	82,519
12/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	843.5900	559.3100	0.8436	0.5593	350
12/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1404.3500	1903.5900	1.4044	1.9036	0
12/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1591.7300	1165.9100	1.5917	1.1659	0
12/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	850.9100	1208.6100	0.8509	1.2086	0
12/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2920.9400	2343.4700	2.9209	2.3435	0
12/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	418.3700	624.4200	0.4184	0.6244	350
12/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3479.7100	2860.7700	3.4797	2.8608	0
12/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	319.5200	484.1000	0.3195	0.4841	16,000
12/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5568.2000	4856.0600	5.5682	4.8561	0
12/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	122.4500	193.8300	0.1225	0.1938	350
12/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8473.7500	7712.1600	8.4738	7.7122	250
12/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	33.5400	55.4700	0.0335	0.0555	0
12/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9935.8300	9164.4400	9.9358	9.1644	2,000
12/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	17.8400	29.9700	0.0178	0.0300	0
12/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11162.8900	10386.8100	11.1629	10.3868	0
12/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	10.6800	18.1200	0.0107	0.0181	250
12/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11795.0300	11017.0300	11.7950	11.0170	0
12/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	7.7100	13.2300	0.0077	0.0132	0
12/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12577.0900	11796.8500	12.5771	11.7969	2,000
12/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	4.2700	7.5500	0.0043	0.0076	0
12/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12887.7900	12106.9100	12.8878	12.1069	0
12/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	3.3500	5.9900	0.0034	0.0060	0
12/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13761.0500	12978.9300	13.7611	12.9789	0
12/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1.6400	3.0400	0.0016	0.0030	250
12/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19940.9300	19157.4200	19.9409	19.1574	0
12/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,000
12/11/2025	R035 On 07-May-26			Bond Future	8.7820	8.9142	102.2997	101.5017	40,683
12/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	423.4400	282.3700	0.4234	0.2824	1,000
12/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3467.1700	4124.0700	3.4672	4.1241	0
12/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1617.1400	1244.3200	1.6171	1.2443	1,000
12/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1568.6700	1993.8200	1.5687	1.9938	0
12/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3304.6900	2760.3500	3.3047	2.7604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	809.6700	1063.3000	0.8097	1.0633	1,000
12/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5445.1400	4786.8900	5.4451	4.7869	250
12/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	410.3400	550.0600	0.4103	0.5501	0
12/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5546.4000	4884.3900	5.5464	4.8844	200
12/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	398.2100	534.1700	0.3982	0.5342	0
12/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5800.2600	5129.2600	5.8003	5.1293	350
12/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	369.3700	496.3400	0.3694	0.4963	0
12/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8013.5100	7286.1900	8.0135	7.2862	0
12/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	196.2500	266.9000	0.1963	0.2669	250
12/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8116.8300	7387.5900	8.1168	7.3876	0
12/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	190.5000	259.2300	0.1905	0.2592	200
12/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8375.2000	7641.3900	8.3752	7.6414	0
12/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	176.9400	241.1000	0.1769	0.2411	350
12/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10590.1500	9828.1600	10.5902	9.8282	0
12/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	96.1800	132.1600	0.0962	0.1322	250
12/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10692.5000	9929.5700	10.6925	9.9296	0
12/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	93.6000	128.6400	0.0936	0.1286	200
12/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10948.0200	10182.8800	10.9480	10.1829	0
12/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	87.4900	120.3200	0.0875	0.1203	350
12/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11711.1100	10940.2100	11.7111	10.9402	0
12/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	71.7200	98.7900	0.0717	0.0988	0
12/11/2025	R035 On 06-August-26			Bond Future	8.8433	8.9814	104.1575	103.3443	56
12/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	624.3500	453.4700	0.6244	0.4535	1,000
12/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3971.2800	4613.6000	3.9713	4.6136	0
12/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1576.1900	1244.7200	1.5762	1.2447	350
12/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2369.7500	2851.4800	2.3698	2.8515	0
12/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1828.5000	1464.9300	1.8285	1.4649	1,000
12/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2144.9700	2594.6000	2.1450	2.5946	0
12/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3092.3500	2605.5500	3.0924	2.6056	200
12/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1413.5400	1739.9400	1.4135	1.7399	0
12/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3424.4800	2912.7600	3.4245	2.9128	0
12/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1283.6900	1585.1700	1.2837	1.5852	350
12/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3466.7200	2952.0000	3.4667	2.9520	250
12/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1268.3900	1566.8700	1.2684	1.5669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4206.4200	3644.6200	4.2064	3.6446	0
12/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1036.4400	1287.8400	1.0364	1.2878	1,000
12/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5302.8900	4686.1600	5.3029	4.6862	0
12/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	782.4500	978.9200	0.7825	0.9789	200
12/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5678.5100	5046.1900	5.6785	5.0462	0
12/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	713.3800	894.2600	0.7134	0.8943	350
12/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5725.7100	5091.5200	5.7257	5.0915	0
12/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	705.1800	884.1900	0.7052	0.8842	250
12/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7699.1700	7003.0400	7.6992	7.0030	0
12/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	443.2200	560.2900	0.4432	0.5603	200
12/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8137.3600	7430.6800	8.1374	7.4307	0
12/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	399.9400	506.4600	0.3999	0.5065	250
12/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12233.4700	11464.5500	12.2335	11.4646	0
12/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	156.6900	200.9700	0.1567	0.2010	0
12/11/2025	R035 On 05-November-26			Bond Future	8.9148	9.0590	101.4878	100.6595	0
12/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	1981.7000	1623.0700	1.9817	1.6231	200
12/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2647.2800	3116.9500	2.6473	3.1170	0
12/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	3779.1700	3267.0000	3.7792	3.2670	0
12/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1586.4300	1902.5600	1.5864	1.9026	200
12/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	5909.5000	5287.1600	5.9095	5.2872	0
12/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	963.0200	1168.9800	0.9630	1.1690	200
12/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	6949.3600	6289.5800	6.9494	6.2896	0
12/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	770.0900	938.6100	0.7701	0.9386	0
12/11/2025	R035 On 04-February-27			Bond Future	9.0041	9.1551	103.2344	102.3907	0
12/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2712.8100	2299.7400	2.7128	2.2997	0
12/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2623.3400	3053.9700	2.6233	3.0540	0
12/11/2025	R038 On 05-February-26			Bond Future	9.2693	9.3960	115.5028	114.5236	3,763
12/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15222.7500	14247.5800	15.2228	14.2476	0
12/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	5.1800	9.2800	0.0052	0.0093	0
12/11/2025	R038 On 07-May-26			Bond Future	9.3366	9.4682	112.1333	111.1360	2,395
12/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14363.9900	13398.0900	14.3640	13.3981	0
12/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	79.9000	111.3200	0.0799	0.1113	0
12/11/2025	R038 On 06-August-26			Bond Future	9.4120	9.5488	114.1692	113.1529	0
12/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	15987.8700	15020.6300	15.9879	15.0206	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	175.5700	224.6000	0.1756	0.2246	0
12/11/2025	R038 On 05-November-26			Bond Future	9.4936	9.6359	110.6937	109.6586	0
12/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9419.1600	8579.5700	9.4192	8.5796	0
12/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	931.4200	1126.8600	0.9314	1.1269	0
12/11/2025	R038 On 04-February-27			Bond Future	9.5900	9.7383	112.5967	111.5427	0
12/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3531.2500	3013.6200	3.5313	3.0136	0
12/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3459.9000	3996.3100	3.4599	3.9963	0
12/11/2025	R053 On 05-February-26			Bond Future	9.5446	9.7216	124.2816	122.3097	27,617
12/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	18964.1900	17010.5800	18.9642	17.0106	0
12/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	16.3600	34.6100	0.0164	0.0346	0
12/11/2025	R053 On 07-May-26			Bond Future	9.6011	9.7836	120.6957	118.6876	12,035
12/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20089.6000	18166.5600	20.0896	18.1666	0
12/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	169.0700	254.0800	0.1691	0.2541	0
12/11/2025	R053 On 06-August-26			Bond Future	9.6632	9.8515	122.8870	120.8416	0
12/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	23963.1900	21995.5000	23.9632	21.9955	0
12/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	187.4300	265.1700	0.1874	0.2652	0
12/11/2025	R053 On 05-November-26			Bond Future	9.7288	9.9231	119.1867	117.1043	0
12/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	15454.8700	13689.7100	15.4549	13.6897	0
12/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1043.9200	1361.1300	1.0439	1.3611	0
12/11/2025	R053 On 04-February-27			Bond Future	9.8044	10.0051	121.2358	119.1162	0
12/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6137.3400	4978.7000	6.1373	4.9787	0
12/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4174.7300	5135.7700	4.1747	5.1358	0
12/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
12/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	76.0400	76.4900	0.0760	0.0765	0
12/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	76.0400	76.4900	0.0760	0.0765	0
12/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
12/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	109.5100	109.8200	0.1095	0.1098	0
12/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	109.5100	109.8200	0.1095	0.1098	0
12/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
12/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	91.9800	92.1500	0.0920	0.0922	0
12/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	91.9800	92.1500	0.0920	0.0922	0
12/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
12/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.7500	52.8200	0.0528	0.0528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.7500	52.8200	0.0528	0.0528	0
12/11/2025	R202 On 05-February-26			Bond Future	285.0809	284.0891	285.0809	284.0891	565
12/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	7260.9200	6269.0800	7.2609	6.2691	0
12/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R202 On 07-May-26			Bond Future	290.3697	289.3594	290.3697	289.3594	460
12/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	12819.7100	11809.3800	12.8197	11.8094	0
12/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R202 On 06-August-26			Bond Future	290.2797	289.2510	290.2797	289.2510	0
12/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	11419.7400	10391.0000	11.4197	10.3910	0
12/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R202 On 05-November-26			Bond Future	295.4493	294.3999	295.4493	294.3999	0
12/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14989.3200	13939.9300	14.9893	13.9399	0
12/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R202 On 04-February-27			Bond Future	295.0925	294.0274	295.0925	294.0274	0
12/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	362.4600	0.0000	0.3625	0.0000	0
12/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	702.5600	0.0000	0.7026	0
12/11/2025	R209 On 05-February-26			Bond Future	8.9894	9.1156	84.2960	83.5713	35,518
12/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10294.9100	9577.3700	10.2949	9.5774	0
12/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	10.7100	17.9600	0.0107	0.0180	0
12/11/2025	R209 On 07-May-26			Bond Future	9.0457	9.1765	82.6882	81.9501	6,358
12/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10601.2400	9892.5700	10.6012	9.8926	0
12/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	82.9300	112.3000	0.0829	0.1123	0
12/11/2025	R209 On 06-August-26			Bond Future	9.1098	9.2457	84.1898	83.4376	2,732
12/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11672.6700	10960.7600	11.6727	10.9608	0
12/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	149.4000	189.6200	0.1494	0.1896	0
12/11/2025	R209 On 05-November-26			Bond Future	9.1798	9.3210	82.5192	81.7532	0
12/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6707.9500	6099.0700	6.7080	6.0991	0
12/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	775.8000	932.9600	0.7758	0.9330	0
12/11/2025	R209 On 04-February-27			Bond Future	9.2642	9.4111	83.9393	83.1592	0
12/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2663.2800	2278.4400	2.6633	2.2784	0
12/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2578.9800	2974.2300	2.5790	2.9742	0
12/11/2025	R210 On 05-February-26			Bond Future	259.5470	258.9919	259.5470	258.9919	289
12/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	6446.9900	5891.8500	6.4470	5.8919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R210 On 07-May-26			Bond Future	260.8776	260.3130	260.8776	260.3130	918
12/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	5477.6400	4912.9900	5.4776	4.9130	0
12/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R210 On 06-August-26			Bond Future	265.6785	265.1014	265.6785	265.1014	0
12/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5838.5200	5261.4300	5.8385	5.2614	0
12/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R210 On 05-November-26			Bond Future	266.8696	266.2830	266.8696	266.2830	0
12/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	13539.5600	12952.9700	13.5396	12.9530	0
12/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R210 On 04-February-27			Bond Future	271.5303	270.9307	271.5303	270.9307	0
12/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	5500.2800	4900.6700	5.5003	4.9007	0
12/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R213 On 05-February-26			Bond Future	7.9587	8.0342	99.2225	98.9211	4,252
12/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7358.0800	7059.1700	7.3581	7.0592	0
12/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	5.8300	8.2700	0.0058	0.0083	0
12/11/2025	R213 On 07-May-26			Bond Future	7.9899	8.0701	97.4879	97.1810	64,746
12/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6709.9600	6417.7300	6.7100	6.4177	0
12/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	66.8200	81.5200	0.0668	0.0815	0
12/11/2025	R213 On 06-August-26			Bond Future	8.0329	8.1186	99.2586	98.9454	0
12/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6018.4800	5734.9300	6.0185	5.7349	0
12/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	176.0100	205.7200	0.1760	0.2057	0
12/11/2025	R213 On 05-November-26			Bond Future	8.0918	8.1835	97.4539	97.1344	0
12/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2927.6600	2701.2600	2.9277	2.7013	0
12/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	663.1100	756.2300	0.6631	0.7562	0
12/11/2025	R213 On 04-February-27			Bond Future	8.1777	8.2764	99.1321	98.8061	0
12/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1396.4600	1242.8700	1.3965	1.2429	0
12/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1521.2000	1693.6900	1.5212	1.6937	0
12/11/2025	R214 On 05-February-26			Bond Future	9.4847	9.6518	79.2535	78.1693	10,321
12/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10490.2300	9418.3400	10.4902	9.4183	0
12/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	11.8400	24.1800	0.0118	0.0242	0
12/11/2025	R214 On 07-May-26			Bond Future	9.5431	9.7153	77.4070	76.3028	31,017
12/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11565.2000	10509.4700	11.5652	10.5095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	101.6700	150.0800	0.1017	0.1501	0
12/11/2025	R214 On 06-August-26			Bond Future	9.6084	9.7863	78.8128	77.6880	0
12/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13344.3800	12276.6500	13.3444	12.2767	0
12/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	157.3800	214.4400	0.1574	0.2144	0
12/11/2025	R214 On 05-November-26			Bond Future	9.6802	9.8639	76.9020	75.7568	0
12/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8265.0600	7321.7300	8.2651	7.3217	0
12/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	714.1300	916.0600	0.7141	0.9161	0
12/11/2025	R214 On 04-February-27			Bond Future	9.7645	9.9545	78.2256	77.0599	0
12/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3406.3700	2788.8800	3.4064	2.7889	0
12/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2572.2100	3120.5100	2.5722	3.1205	0
12/11/2025	R248 On 05-February-26			Bond Future	9.6706	9.8479	95.5977	94.1203	228,919
12/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	708.9100	332.4200	0.7089	0.3324	1,400
12/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2167.1100	3268.0900	2.1671	3.2681	0
12/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1275.7000	689.2900	1.2757	0.6893	12,500
12/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1449.5900	2340.6500	1.4496	2.3407	0
12/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3242.8300	2209.6400	3.2428	2.2096	1,400
12/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	529.1000	973.3800	0.5291	0.9734	0
12/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6583.2800	5251.5400	6.5833	5.2515	0
12/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	143.6600	289.3900	0.1437	0.2894	1,400
12/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13304.4500	11843.4400	13.3045	11.8434	0
12/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	14.2500	30.7100	0.0143	0.0307	0
12/11/2025	R248 On 07-May-26			Bond Future	9.7299	9.9127	92.9089	91.4044	53,139
12/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14558.0600	13120.3900	14.5581	13.1204	0
12/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	129.4600	196.3200	0.1295	0.1963	0
12/11/2025	R248 On 06-August-26			Bond Future	9.7959	9.9845	94.5962	93.0635	0
12/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	17900.5500	16430.1200	17.9006	16.4301	0
12/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	153.5400	215.7900	0.1535	0.2158	0
12/11/2025	R248 On 05-November-26			Bond Future	9.8674	10.0621	91.8216	90.2612	0
12/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11481.6200	10176.7700	11.4816	10.1768	0
12/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	884.7800	1140.3100	0.8848	1.1403	0
12/11/2025	R248 On 04-February-27			Bond Future	9.9507	10.1519	93.4013	91.8130	0
12/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4425.7700	3572.3600	4.4258	3.5724	0
12/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3164.7000	3899.5300	3.1647	3.8995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2025	R2R9 On 05-February-26			Bond Future	9.4462	9.5728	106.7743	105.8176	0
12/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	93783.8100	92827.0900	93.7838	92.8271	0
12/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R2R9 On 07-May-26			Bond Future	9.5156	9.6468	103.7503	102.7760	0
12/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	92900.5500	91926.3300	92.9006	91.9263	0
12/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R2R9 On 06-August-26			Bond Future	9.5928	9.7290	105.6340	104.6413	0
12/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	92514.5000	91521.7700	92.5145	91.5218	0
12/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R2R9 On 05-November-26			Bond Future	9.6757	9.8171	102.5126	101.5015	0
12/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	91542.4900	90531.4700	91.5425	90.5315	0
12/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R2R9 On 04-February-27			Bond Future	9.7728	9.9197	104.2752	103.2455	0
12/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	3918.3900	3375.7400	3.9184	3.3757	0
12/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	3095.7800	3582.7500	3.0958	3.5828	0
12/11/2025	R4R2 On 05-February-26			Bond Future	9.5796	9.7420	108.1119	106.7601	5
12/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	94836.6300	93484.8300	94.8366	93.4848	0
12/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R4R2 On 07-May-26			Bond Future	9.6470	9.8150	104.9862	103.6096	0
12/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	93897.1300	92520.5100	93.8971	92.5205	0
12/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R4R2 On 06-August-26			Bond Future	9.7216	9.8955	106.8924	105.4900	0
12/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93475.0800	92072.6900	93.4751	92.0727	0
12/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R4R2 On 05-November-26			Bond Future	9.8010	9.9810	103.6670	102.2391	0
12/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92444.3800	91016.5500	92.4444	91.0166	0
12/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2025	R4R2 On 04-February-27			Bond Future	9.8929	10.0796	105.4493	103.9957	0
12/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4827.8900	4011.8100	4.8279	4.0118	0
12/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2987.0000	3624.5500	2.9870	3.6246	0
12/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	X210 On 31-March-28			Bond Future	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
12/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0