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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
13/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	2029 On 05-February-26			Bond Future	145.2209	145.0984	145.2209	145.0984	1,833
13/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	5110.8900	4988.4000	5.1109	4.9884	0
13/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2029 On 07-May-26			Bond Future	146.4522	146.3274	146.4522	146.3274	2,542
13/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4632.2400	4507.4300	4.6322	4.5074	0
13/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2029 On 06-August-26			Bond Future	149.1480	149.0205	149.1480	149.0205	0
13/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	5047.9500	4920.4600	5.0480	4.9205	0
13/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2029 On 05-November-26			Bond Future	150.3185	150.1884	150.3185	150.1884	0
13/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2758.5400	2628.4400	2.7585	2.6284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2029 On 04-February-27			Bond Future	152.9451	152.8122	152.9451	152.8122	0
13/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	3225.0500	3092.1800	3.2251	3.0922	0
13/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2030 On 05-February-26			Bond Future	7.6230	7.6821	101.4885	101.2880	164,285
13/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6112.4400	5913.0100	6.1124	5.9130	0
13/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2.7800	3.8400	0.0028	0.0038	0
13/11/2025	2030 On 07-May-26			Bond Future	7.6443	7.7080	103.3469	103.1427	5,220
13/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	214.6600	175.2900	0.2147	0.1753	1,000
13/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1620.9600	1785.7700	1.6210	1.7858	0
13/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	928.1400	823.2700	0.9281	0.8233	1,000
13/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	717.4600	816.7700	0.7175	0.8168	0
13/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1387.1300	1258.3700	1.3871	1.2584	0
13/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	506.6500	582.0700	0.5067	0.5821	1,000
13/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5467.1500	5272.0000	5.4672	5.2720	0
13/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	47.7600	56.7900	0.0478	0.0568	0
13/11/2025	2030 On 06-August-26			Bond Future	7.6799	7.7491	101.2148	101.0066	338
13/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	310.8000	262.8000	0.3108	0.2628	1,000
13/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1738.6500	1898.8200	1.7387	1.8988	0
13/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1019.3200	916.5200	1.0193	0.9165	1,000
13/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	928.6900	1034.0600	0.9287	1.0341	0
13/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1739.9500	1605.7200	1.7400	1.6057	0
13/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	602.8600	676.8000	0.6029	0.6768	1,000
13/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4659.8400	4472.6900	4.6598	4.4727	0
13/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	148.7800	169.8000	0.1488	0.1698	0
13/11/2025	2030 On 05-November-26			Bond Future	7.7170	7.7923	102.9928	102.7807	0
13/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2433.7500	2283.7400	2.4338	2.2837	0
13/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	556.3700	618.4700	0.5564	0.6185	0
13/11/2025	2030 On 04-February-27			Bond Future	7.7838	7.8664	100.7598	100.5437	0
13/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1165.3000	1057.6800	1.1653	1.0577	0
13/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1070.4700	1178.9900	1.0705	1.1790	0
13/11/2025	2031 On 05-February-26			Bond Future	112.9724	112.4599	112.9724	112.4599	1,013
13/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1286.2900	874.1900	1.2863	0.8742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	73.9200	174.2600	0.0739	0.1743	0
13/11/2025	2031 On 07-May-26			Bond Future	115.0683	114.5463	115.0683	114.5463	736
13/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1411.1700	1027.5700	1.4112	1.0276	0
13/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	182.8700	321.2800	0.1829	0.3213	0
13/11/2025	2031 On 06-August-26			Bond Future	114.7557	114.2239	114.7557	114.2239	680
13/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1299.7000	956.8700	1.2997	0.9569	0
13/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	354.0300	543.0000	0.3540	0.5430	0
13/11/2025	2031 On 05-November-26			Bond Future	116.7988	116.2572	116.7988	116.2572	0
13/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5310.9500	4772.2700	5.3110	4.7723	0
13/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2.1800	5.1200	0.0022	0.0051	0
13/11/2025	2031 On 04-February-27			Bond Future	116.3723	115.8209	116.3723	115.8209	0
13/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	973.1500	704.7300	0.9732	0.7047	0
13/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	780.8800	1063.8200	0.7809	1.0638	0
13/11/2025	2032 On 05-February-26			Bond Future	8.1556	8.2243	103.4470	103.1200	124,674
13/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9022.1100	8697.2900	9.0221	8.6973	0
13/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	5.5500	7.7100	0.0056	0.0077	0
13/11/2025	2032 On 07-May-26			Bond Future	8.1958	8.2682	101.1814	100.8484	37,719
13/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8547.0000	8227.7000	8.5470	8.2277	0
13/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	69.1200	82.8100	0.0691	0.0828	0
13/11/2025	2032 On 06-August-26			Bond Future	8.2467	8.3233	103.0190	102.6797	0
13/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8047.0200	7731.0900	8.0470	7.7311	0
13/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	145.4700	168.8500	0.1455	0.1689	0
13/11/2025	2032 On 05-November-26			Bond Future	8.3069	8.3881	100.6714	100.3258	0
13/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4225.5600	3963.8200	4.2256	3.9638	0
13/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	664.7400	748.5700	0.6647	0.7486	0
13/11/2025	2032 On 04-February-27			Bond Future	8.3891	8.4753	102.4038	102.0519	0
13/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2044.5300	1861.5900	2.0445	1.8616	0
13/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1673.4000	1842.3200	1.6734	1.8423	0
13/11/2025	2033 On 05-February-26			Bond Future	139.2489	139.4475	139.2489	139.4475	2,694
13/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6368.8500	6567.5100	6.3689	6.5675	0
13/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2033 On 07-May-26			Bond Future	140.2672	140.4695	140.2672	140.4695	11,412
13/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5107.2000	5309.4500	5.1072	5.3095	0

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13/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2033 On 06-August-26			Bond Future	142.8491	143.0547	142.8491	143.0547	0
13/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	8599.1200	8804.7000	8.5991	8.8047	0
13/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2033 On 05-November-26			Bond Future	143.8038	144.0128	143.8038	144.0128	0
13/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	6543.8200	6752.8100	6.5438	6.7528	0
13/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2033 On 04-February-27			Bond Future	146.3167	146.5288	146.3167	146.5288	0
13/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	3606.6500	3818.7700	3.6067	3.8188	0
13/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2037 On 05-February-26			Bond Future	9.0649	9.1846	96.3539	95.5588	115,386
13/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4053.7000	3392.8100	4.0537	3.3928	0
13/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	249.4600	383.6700	0.2495	0.3837	11,500
13/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6672.2500	5925.4700	6.6723	5.9255	0
13/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	79.7700	128.0900	0.0798	0.1281	11,500
13/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9867.2200	9085.8700	9.8672	9.0859	0
13/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	20.7000	34.4500	0.0207	0.0345	0
13/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11283.6700	10496.4800	11.2837	10.4965	1,970
13/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	11.5900	19.5000	0.0116	0.0195	0
13/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12946.2500	12155.3500	12.9463	12.1554	0
13/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	6.0200	10.2200	0.0060	0.0102	0
13/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13814.9000	13022.3700	13.8149	13.0224	0
13/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3.4900	6.0600	0.0035	0.0061	0
13/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	14030.1900	13237.3200	14.0302	13.2373	1,030
13/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2.9600	5.1900	0.0030	0.0052	0
13/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16453.9700	15659.2300	16.4540	15.6592	0
13/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.4000	0.7600	0.0004	0.0008	0
13/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18532.7200	17737.6800	18.5327	17.7377	0
13/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	1,970
13/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20775.8000	19980.7100	20.7758	19.9807	0
13/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,030
13/11/2025	2037 On 07-May-26			Bond Future	9.1268	9.2510	98.1182	97.3085	87,488
13/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1358.1500	1041.5700	1.3582	1.0416	1,500
13/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2194.7200	2687.8400	2.1947	2.6878	0

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13/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3385.2400	2856.2000	3.3852	2.8562	1,500
13/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1042.9400	1323.6000	1.0429	1.3236	0
13/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6322.4100	5648.8100	6.3224	5.6488	0
13/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	457.1100	593.2100	0.4571	0.5932	1,500
13/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11152.1900	10386.8000	11.1522	10.3868	142
13/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	137.8800	182.1900	0.1379	0.1822	0
13/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13118.6500	12336.3000	13.1187	12.3363	0
13/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	82.3000	109.6500	0.0823	0.1097	0
13/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18576.4900	17769.5100	18.5765	17.7695	0
13/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5.9000	8.6200	0.0059	0.0086	142
13/11/2025	2037 On 06-August-26			Bond Future	9.1984	9.3276	95.6404	94.8157	2,539
13/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5892.3000	5257.0900	5.8923	5.2571	2,541
13/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	804.6300	994.0900	0.8046	0.9941	0
13/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9410.1300	8680.4900	9.4101	8.6805	0
13/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	384.8700	479.9000	0.3849	0.4799	2,541
13/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12517.9400	11746.2200	12.5179	11.7462	0
13/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	209.9800	262.9300	0.2100	0.2629	2,541
13/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14574.9800	13782.8200	14.5750	13.7828	0
13/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	121.5100	154.0200	0.1215	0.1540	0
13/11/2025	2037 On 05-November-26			Bond Future	9.2692	9.4033	97.3201	96.4807	0
13/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3323.5000	2857.6200	3.3235	2.8576	4,490
13/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2131.7600	2505.3200	2.1318	2.5053	0
13/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6829.3800	6187.6500	6.8294	6.1877	0
13/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1026.4400	1224.1500	1.0264	1.2242	4,490
13/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8749.5900	8053.5100	8.7496	8.0535	0
13/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	727.0600	870.4200	0.7271	0.8704	0
13/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9792.2300	9073.4600	9.7922	9.0735	0
13/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	605.4000	726.0700	0.6054	0.7261	4,490
13/11/2025	2037 On 04-February-27			Bond Future	9.3551	9.4946	94.7384	93.8842	0
13/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3552.6100	3091.9200	3.5526	3.0919	0
13/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2604.3800	2997.9300	2.6044	2.9979	0
13/11/2025	2038 On 05-February-26			Bond Future	150.6271	148.4101	150.6271	148.4101	2,762
13/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	7427.1000	5210.1400	7.4271	5.2101	0
13/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/11/2025	2038 On 07-May-26			Bond Future	153.4216	151.1634	153.4216	151.1634	440
13/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	8891.6000	6633.4100	8.8916	6.6334	0
13/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2038 On 06-August-26			Bond Future	154.0389	151.7389	154.0389	151.7389	0
13/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9318.9000	7018.8700	9.3189	7.0189	0
13/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2038 On 05-November-26			Bond Future	156.7823	154.4410	156.7823	154.4410	0
13/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	10472.2800	8130.9600	10.4723	8.1310	0
13/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2038 On 04-February-27			Bond Future	157.2825	154.8998	157.2825	154.8998	0
13/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	3452.4800	1069.7600	3.4525	1.0698	0
13/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2040 On 05-February-26			Bond Future	9.3474	9.4874	97.5638	96.5127	78,840
13/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3656.0800	2827.4400	3.6561	2.8274	14,000
13/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	316.3800	538.8600	0.3164	0.5389	0
13/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6524.0800	5548.5100	6.5241	5.5485	0
13/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	93.7300	169.2800	0.0937	0.1693	14,000
13/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	7250.0200	6256.6000	7.2500	6.2566	680
13/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	70.0300	127.7300	0.0700	0.1277	0
13/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9857.4100	8828.8500	9.8574	8.8289	0
13/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	26.0900	48.6500	0.0261	0.0487	8,180
13/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	12379.8500	11337.6100	12.3799	11.3376	0
13/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	9.8400	18.7200	0.0098	0.0187	680
13/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	14448.0900	13401.2300	14.4481	13.4012	0
13/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	4.6400	8.9000	0.0046	0.0089	0
13/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	16386.9800	15337.8200	16.3870	15.3378	475
13/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.0500	4.0100	0.0021	0.0040	0
13/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23957.1400	22906.0300	23.9571	22.9060	0
13/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	475
13/11/2025	2040 On 07-May-26			Bond Future	9.4116	9.5564	99.3503	98.2800	0
13/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	9221.0800	8255.7600	9.2211	8.2558	1,460
13/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	266.2600	371.3200	0.2663	0.3713	0
13/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11765.6000	10756.0700	11.7656	10.7561	0
13/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	150.2900	211.1400	0.1503	0.2111	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	15000.8700	13961.8500	15.0009	13.9619	0
13/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	76.6300	107.9900	0.0766	0.1080	0
13/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	15288.0100	14247.2600	15.2880	14.2473	0
13/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	72.3900	102.0200	0.0724	0.1020	1,460
13/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	17025.5100	15971.7600	17.0255	15.9718	0
13/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	37.2000	53.8300	0.0372	0.0538	0
13/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	18070.3900	17011.2600	18.0704	17.0113	0
13/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	23.7400	34.9900	0.0237	0.0350	1,460
13/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19739.9900	18675.3300	19.7400	18.6753	0
13/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	11.0200	16.7400	0.0110	0.0167	0
13/11/2025	2040 On 06-August-26			Bond Future	9.4847	9.6348	96.6443	95.5542	7,265
13/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	17312.2400	16255.5100	17.3122	16.2555	0
13/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	101.8000	135.2000	0.1018	0.1352	0
13/11/2025	2040 On 05-November-26			Bond Future	9.5563	9.7116	98.3414	97.2319	0
13/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4415.0400	3734.5200	4.4150	3.7345	2,300
13/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	1914.4800	2343.4100	1.9145	2.3434	0
13/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8480.3900	7591.7200	8.4804	7.5917	0
13/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	912.4600	1133.2400	0.9125	1.1332	2,300
13/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10663.8800	9713.4200	10.6639	9.7134	0
13/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	648.0800	807.0700	0.6481	0.8071	0
13/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11833.9700	10858.0300	11.8340	10.8580	0
13/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	540.6400	674.1500	0.5406	0.6742	2,300
13/11/2025	2040 On 04-February-27			Bond Future	9.6414	9.8024	95.5266	94.3976	0
13/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4515.2200	3858.6700	4.5152	3.8587	0
13/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2505.0400	2977.4900	2.5050	2.9775	0
13/11/2025	2043 On 05-February-26			Bond Future	114.1542	114.1660	114.1542	114.1660	0
13/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4540.7903	4553.5484	4.5408	4.5535	0
13/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	46.5903	47.5284	0.0466	0.0475	0
13/11/2025	2043 On 07-May-26			Bond Future	116.2721	116.2840	116.2721	116.2840	0
13/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4820.8858	4833.7609	4.8209	4.8338	0
13/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	248.8358	249.7209	0.2488	0.2497	0
13/11/2025	2043 On 06-August-26			Bond Future	115.5490	115.5609	115.5490	115.5609	0
13/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5132.2207	5144.5379	5.1322	5.1445	0
13/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	463.2207	463.6079	0.4632	0.4636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	2043 On 05-November-26			Bond Future	117.6058	117.6177	117.6058	117.6177	0
13/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5439.6542	5451.4963	5.4397	5.4515	0
13/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	673.8342	673.7863	0.6738	0.6738	0
13/11/2025	2043 On 04-February-27			Bond Future	116.7540	116.7658	116.7540	116.7658	0
13/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2272.5570	2280.9215	2.2726	2.2809	0
13/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3148.5170	3145.1615	3.1485	3.1452	0
13/11/2025	2044 On 05-February-26			Bond Future	9.5571	9.7071	93.3689	92.1715	61,564
13/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4265.6600	3284.4500	4.2657	3.2845	9,000
13/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	267.0300	483.1900	0.2670	0.4832	0
13/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9959.4300	8790.6800	9.9594	8.7907	9,000
13/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	29.7600	58.3800	0.0298	0.0584	0
13/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	12260.3500	11075.7800	12.2604	11.0758	0
13/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	12.9100	25.7100	0.0129	0.0257	4,500
13/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13534.5900	12345.4500	13.5346	12.3455	0
13/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	8.2000	16.4300	0.0082	0.0164	9,000
13/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13848.4600	12658.4800	13.8485	12.6585	0
13/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	7.3500	14.7400	0.0074	0.0147	4,500
13/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	14222.6400	13031.7800	14.2226	13.0318	0
13/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	6.4600	12.9700	0.0065	0.0130	0
13/11/2025	2044 On 07-May-26			Bond Future	9.6206	9.7754	95.0786	93.8592	64,878
13/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	15214.9300	14034.7500	15.2149	14.0348	0
13/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	88.1000	127.3000	0.0881	0.1273	0
13/11/2025	2044 On 06-August-26			Bond Future	9.6920	9.8520	92.4202	91.1784	7,681
13/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	18199.7500	16996.3300	18.1998	16.9963	0
13/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	109.1300	147.4700	0.1091	0.1475	0
13/11/2025	2044 On 05-November-26			Bond Future	9.7617	9.9268	94.0431	92.7792	0
13/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11703.5200	10608.0600	11.7035	10.6081	0
13/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	633.4500	801.8700	0.6335	0.8019	0
13/11/2025	2044 On 04-February-27			Bond Future	9.8433	10.0140	91.2794	89.9934	0
13/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5029.9400	4261.1000	5.0299	4.2611	0
13/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2519.4600	3036.6100	2.5195	3.0366	0
13/11/2025	2046 On 05-February-26			Bond Future	132.1697	128.3638	132.1697	128.3638	12,410
13/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	10519.6600	6713.7600	10.5197	6.7138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2046 On 07-May-26			Bond Future	132.3231	128.4467	132.3231	128.4467	5,789
13/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	7373.1300	3496.6600	7.3731	3.4967	0
13/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2046 On 06-August-26			Bond Future	134.7584	130.8103	134.7584	130.8103	0
13/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	12378.4200	8430.2700	12.3784	8.4303	0
13/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2046 On 05-November-26			Bond Future	134.8226	130.8038	134.8226	130.8038	0
13/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	9342.6400	5323.8000	9.3426	5.3238	0
13/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2046 On 04-February-27			Bond Future	137.1768	133.0873	137.1768	133.0873	0
13/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	6086.7700	1997.2900	6.0868	1.9973	0
13/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2050 On 05-February-26			Bond Future	131.6921	130.3822	131.6921	130.3822	11,798
13/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	8872.0500	7562.2200	8.8721	7.5622	0
13/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2050 On 07-May-26			Bond Future	134.1353	132.8010	134.1353	132.8010	4,988
13/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	10065.3200	8731.0000	10.0653	8.7310	0
13/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2050 On 06-August-26			Bond Future	134.1460	132.7869	134.1460	132.7869	0
13/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	10875.9500	9516.8600	10.8760	9.5169	0
13/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2050 On 05-November-26			Bond Future	136.5350	135.1513	136.5350	135.1513	0
13/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	12695.0100	11311.2900	12.6950	11.3113	0
13/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	2050 On 04-February-27			Bond Future	136.4252	135.0169	136.4252	135.0169	0
13/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	4035.1600	2626.8600	4.0352	2.6269	0
13/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	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
13/11/2025	AL37 On 05-February-26			Index Future	1251.0220	1247.8400	1251.0220	1,247.8400	0
13/11/2025	AL37 On 07-May-26			Index Future	1273.9300	1270.6900	1273.9300	1,270.6900	0
13/11/2025	AL37 On 06-August-26			Index Future	1296.8350	1293.5330	1296.8350	1,293.5330	0
13/11/2025	AL37 On 05-November-26			Index Future	1319.9140	1316.5500	1319.9140	1,316.5500	0
13/11/2025	AL37 On 04-February-27			Index Future	1342.7120	1339.2860	1342.7120	1,339.2860	0
13/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
13/11/2025	AL7T On 05-February-26			Index Future	1591.5600	1581.3600	1591.5600	1,581.3600	0
13/11/2025	AL7T On 07-May-26			Index Future	1620.7040	1610.3170	1620.7040	1,610.3170	0
13/11/2025	AL7T On 06-August-26			Index Future	1649.8440	1639.2660	1649.8440	1,639.2660	0
13/11/2025	AL7T On 05-November-26			Index Future	1679.2050	1668.4350	1679.2050	1,668.4350	0
13/11/2025	AL7T On 04-February-27			Index Future	1708.2090	1697.2470	1708.2090	1,697.2470	0
13/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
13/11/2025	ALBI On 05-February-26			Index Future	1345.6120	1335.6880	1345.6120	1,335.6880	79
13/11/2025	ALBI On 07-May-26			Index Future	1370.2520	1360.1470	1370.2520	1,360.1470	0
13/11/2025	ALBI On 06-August-26			Index Future	1394.8890	1384.5990	1394.8890	1,384.5990	0
13/11/2025	ALBI On 05-November-26			Index Future	1419.7130	1409.2360	1419.7130	1,409.2360	0
13/11/2025	ALBI On 04-February-27			Index Future	1444.2350	1433.5720	1444.2350	1,433.5720	0
13/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	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
13/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	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
13/11/2025	ES33 On 05-February-26			Bond Future	9.2094	9.3146	93.8630	93.3326	0
13/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10667.4900	10137.0900	10.6675	10.1371	0
13/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES33 On 07-May-26			Bond Future	9.2854	9.3955	91.8100	91.2697	0
13/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10929.4400	10389.1800	10.9294	10.3892	0
13/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES33 On 06-August-26			Bond Future	9.3725	9.4879	93.4991	92.9486	0
13/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11630.4100	11079.9700	11.6304	11.0800	0
13/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES33 On 05-November-26			Bond Future	9.4722	9.5933	91.3710	90.8105	0
13/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6042.5600	5482.0600	6.0426	5.4821	0
13/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES33 On 04-February-27			Bond Future	9.5959	9.7233	92.9634	92.3927	0
13/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	466.7900	0.0000	0.4668	0.0000	0
13/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	103.8500	0.0000	0.1039	0
13/11/2025	ES42 On 05-February-26			Bond Future	9.7534	9.8830	92.3930	91.4349	0
13/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13793.3000	12835.2100	13.7933	12.8352	0
13/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES42 On 07-May-26			Bond Future	9.8220	9.9559	89.8424	88.8665	0
13/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15200.9500	14225.1300	15.2010	14.2251	0
13/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES42 On 06-August-26			Bond Future	9.8961	10.0346	91.4946	90.5006	0
13/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17020.2900	16026.2200	17.0203	16.0262	0
13/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES42 On 05-November-26			Bond Future	9.9755	10.1187	88.8595	87.8474	0
13/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10894.6400	9882.5900	10.8946	9.8826	0
13/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	ES42 On 04-February-27			Bond Future	10.0666	10.2148	90.4059	89.3758	0
13/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1546.0000	515.9300	1.5460	0.5159	0
13/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
13/11/2025	GOVI On 05-February-26			GOVI	1321.0320	1311.2760	1321.0320	1,311.2760	598
13/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1710320.0000	1612760.0000	171.0320	161.2760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	GOVI On 07-May-26			GOVI	1345.2220	1335.2880	1345.2220	1,335.2880	42
13/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1682220.0000	1582880.0000	168.2220	158.2880	0
13/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	GOVI On 06-August-26			GOVI	1369.4090	1359.2920	1369.4090	1,359.2920	0
13/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1804090.0000	1702920.0000	180.4090	170.2920	0
13/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	GOVI On 05-November-26			GOVI	1393.7800	1383.4800	1393.7800	1,383.4800	0
13/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1167800.0000	1064800.0000	116.7800	106.4800	0
13/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	GOVI On 04-February-27			GOVI	1417.8530	1407.3710	1417.8530	1,407.3710	0
13/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	488530.0000	383710.0000	48.8530	38.3710	0
13/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/11/2025	I258 On 05-February-26			Bond Future	118.9195	117.7662	118.9195	117.7662	0
13/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	7313.1968	6208.2745	7.3132	6.2083	0
13/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	43.7368	92.0945	0.0437	0.0921	0
13/11/2025	I258 On 07-May-26			Bond Future	121.1259	119.9509	121.1259	119.9509	0
13/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	7690.7455	6659.0736	7.6907	6.6591	0
13/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	294.8855	438.2036	0.2949	0.4382	0
13/11/2025	I258 On 06-August-26			Bond Future	120.4920	119.2953	120.4920	119.2953	0
13/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	8133.8571	7138.9045	8.1339	7.1389	0
13/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	591.8771	793.6245	0.5919	0.7936	0
13/11/2025	I258 On 05-November-26			Bond Future	122.6369	121.4186	122.6369	121.4186	0
13/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	8587.4906	7613.1674	8.5875	7.6132	0
13/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	900.5606	1144.6174	0.9006	1.1446	0
13/11/2025	I258 On 04-February-27			Bond Future	121.8733	120.6331	121.8733	120.6331	0
13/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	5696.7692	4946.7925	5.6968	4.9468	0
13/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2723.5092	3213.6825	2.7235	3.2137	0
13/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
13/11/2025	IGOV On 05-February-26			Index Future	417.7440	413.6690	417.7440	413.6690	242
13/11/2025	IGOV On 07-May-26			Index Future	425.4940	421.3440	425.4940	421.3440	8
13/11/2025	IGOV On 06-August-26			Index Future	433.2430	429.0160	433.2430	429.0160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	IGOV On 05-November-26			Index Future	441.0500	436.7460	441.0500	436.7460	0
13/11/2025	IGOV On 04-February-27			Index Future	448.7640	444.3830	448.7640	444.3830	0
13/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/11/2025	R033 On 05-February-26			Bond Future	8.3092	8.3778	112.5986	112.2154	14,967
13/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11444.8100	11073.7400	11.4448	11.0737	0
13/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	55.9900	68.1400	0.0560	0.0681	0
13/11/2025	R033 On 07-May-26			Bond Future	8.3541	8.4260	109.6171	109.2269	0
13/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10617.0900	10262.5700	10.6171	10.2626	0
13/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	288.1800	323.8700	0.2882	0.3239	0
13/11/2025	R033 On 06-August-26			Bond Future	8.4087	8.4845	111.6078	111.2102	0
13/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9876.9300	9542.9200	9.8769	9.5429	0
13/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	723.4200	787.0300	0.7234	0.7870	0
13/11/2025	R033 On 05-November-26			Bond Future	8.4719	8.5517	108.5288	108.1238	0
13/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5889.8300	5610.7800	5.8898	5.6108	0
13/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1637.9300	1763.8100	1.6379	1.7638	0
13/11/2025	R033 On 04-February-27			Bond Future	8.5549	8.6393	110.3955	109.9832	0
13/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3479.6100	3265.7900	3.4796	3.2658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3015.0100	3213.4800	3.0150	3.2135	0
13/11/2025	R035 On 05-February-26			Bond Future	8.6411	8.7300	105.4359	104.8818	82,467
13/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1094.3600	843.5900	1.0944	0.8436	350
13/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1101.1100	1404.3500	1.1011	1.4044	0
13/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1939.4100	1591.7300	1.9394	1.5917	0
13/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	644.5800	850.9100	0.6446	0.8509	0
13/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3362.4500	2920.9400	3.3625	2.9209	0
13/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	305.8700	418.3700	0.3059	0.4184	350
13/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3945.3200	3479.7100	3.9453	3.4797	0
13/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	231.1200	319.5200	0.2311	0.3195	16,000
13/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6085.5900	5568.2000	6.0856	5.5682	0
13/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	85.8300	122.4500	0.0858	0.1225	350
13/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	9016.9800	8473.7500	9.0170	8.4738	250
13/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	22.7600	33.5400	0.0228	0.0335	0
13/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10483.9600	9935.8300	10.4840	9.9358	2,000
13/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	11.9600	17.8400	0.0120	0.0178	0
13/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11713.3300	11162.8900	11.7133	11.1629	0
13/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	7.1100	10.6800	0.0071	0.0107	250
13/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12346.4200	11795.0300	12.3464	11.7950	0
13/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	5.0900	7.7100	0.0051	0.0077	0
13/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13129.5800	12577.0900	13.1296	12.5771	2,000
13/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2.7500	4.2700	0.0028	0.0043	0
13/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13440.5900	12887.7900	13.4406	12.8878	0
13/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2.1400	3.3500	0.0021	0.0034	0
13/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14314.4400	13761.0500	14.3144	13.7611	0
13/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1.0200	1.6400	0.0010	0.0016	250
13/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20494.9400	19940.9300	20.4949	19.9409	0
13/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
13/11/2025	R035 On 07-May-26			Bond Future	8.6894	8.7820	102.8639	102.2997	31,981
13/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	551.4400	423.4400	0.5514	0.4234	1,000
13/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3030.9800	3467.1700	3.0310	3.4672	0
13/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1917.6700	1617.1400	1.9177	1.6171	1,000
13/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1305.0100	1568.6700	1.3050	1.5687	0
13/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3717.6900	3304.6900	3.7177	3.3047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	658.4800	809.6700	0.6585	0.8097	1,000
13/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5928.1300	5445.1400	5.9281	5.4451	250
13/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	329.1400	410.3400	0.3291	0.4103	0
13/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6031.6400	5546.4000	6.0316	5.5464	200
13/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	319.2600	398.2100	0.3193	0.3982	0
13/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6290.8800	5800.2600	6.2909	5.8003	350
13/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	295.8000	369.3700	0.2958	0.3694	0
13/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8537.3300	8013.5100	8.5373	8.0135	0
13/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	155.8800	196.2500	0.1559	0.1963	250
13/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8641.7800	8116.8300	8.6418	8.1168	0
13/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	151.2600	190.5000	0.1513	0.1905	200
13/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8902.8200	8375.2000	8.9028	8.3752	0
13/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	140.3700	176.9400	0.1404	0.1769	350
13/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11134.0100	10590.1500	11.1340	10.5902	0
13/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	75.8500	96.1800	0.0759	0.0962	250
13/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11236.8900	10692.5000	11.2369	10.6925	0
13/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	73.8000	93.6000	0.0738	0.0936	200
13/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11493.6700	10948.0200	11.4937	10.9480	0
13/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	68.9500	87.4900	0.0690	0.0875	350
13/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12260.0400	11711.1100	12.2600	11.7111	0
13/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	56.4600	71.7200	0.0565	0.0717	0
13/11/2025	R035 On 06-August-26			Bond Future	8.7466	8.8433	104.7322	104.1575	56
13/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	770.9000	624.3500	0.7709	0.6244	1,000
13/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3543.1400	3971.2800	3.5431	3.9713	0
13/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1841.5200	1576.1900	1.8415	1.5762	350
13/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2060.3900	2369.7500	2.0604	2.3698	0
13/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2116.2400	1828.5000	2.1162	1.8285	1,000
13/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1858.0200	2144.9700	1.8580	2.1450	0
13/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3463.2500	3092.3500	3.4633	3.0924	200
13/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1209.7500	1413.5400	1.2098	1.4135	0
13/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3811.7200	3424.4800	3.8117	3.4245	0
13/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1096.2400	1283.6900	1.0962	1.2837	350
13/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3855.9100	3466.7200	3.8559	3.4667	250
13/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1082.8900	1268.3900	1.0829	1.2684	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4626.0700	4206.4200	4.6261	4.2064	0
13/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	881.4000	1036.4400	0.8814	1.0364	1,000
13/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5757.4900	5302.8900	5.7575	5.3029	0
13/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	662.3600	782.4500	0.6624	0.7825	200
13/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6142.9200	5678.5100	6.1429	5.6785	0
13/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	603.1000	713.3800	0.6031	0.7134	350
13/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6191.2900	5725.7100	6.1913	5.7257	0
13/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	596.0700	705.1800	0.5961	0.7052	250
13/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8203.2400	7699.1700	8.2032	7.6992	0
13/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	372.6000	443.2200	0.3726	0.4432	200
13/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8647.9200	8137.3600	8.6479	8.1374	0
13/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	335.8100	399.9400	0.3358	0.3999	250
13/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12781.8700	12233.4700	12.7819	12.2335	0
13/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	130.4000	156.6900	0.1304	0.1567	0
13/11/2025	R035 On 05-November-26			Bond Future	8.8138	8.9148	102.0729	101.4878	0
13/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2262.5800	1981.7000	2.2626	1.9817	200
13/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2343.0300	2647.2800	2.3430	2.6473	0
13/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4164.2200	3779.1700	4.1642	3.7792	0
13/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1386.3500	1586.4300	1.3864	1.5864	200
13/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6366.3100	5909.5000	6.3663	5.9095	0
13/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	834.7000	963.0200	0.8347	0.9630	200
13/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7430.0500	6949.3600	7.4301	6.9494	0
13/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	665.6500	770.0900	0.6657	0.7701	0
13/11/2025	R035 On 04-February-27			Bond Future	8.8984	9.0041	103.8299	103.2344	0
13/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3029.0000	2712.8100	3.0290	2.7128	0
13/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2343.9700	2623.3400	2.3440	2.6233	0
13/11/2025	R038 On 05-February-26			Bond Future	9.1496	9.2693	116.4395	115.5028	3,763
13/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16157.1200	15222.7500	16.1571	15.2228	0
13/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2.8700	5.1800	0.0029	0.0052	0
13/11/2025	R038 On 07-May-26			Bond Future	9.2123	9.3366	113.0872	112.1333	2,395
13/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15295.3800	14363.9900	15.2954	14.3640	0
13/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	57.4400	79.9000	0.0574	0.0799	0
13/11/2025	R038 On 06-August-26			Bond Future	9.2828	9.4120	115.1407	114.1692	0
13/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16921.5100	15987.8700	16.9215	15.9879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	137.7200	175.5700	0.1377	0.1756	0
13/11/2025	R038 On 05-November-26			Bond Future	9.3594	9.4936	111.6825	110.6937	0
13/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10247.8700	9419.1600	10.2479	9.4192	0
13/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	771.2700	931.4200	0.7713	0.9314	0
13/11/2025	R038 On 04-February-27			Bond Future	9.4504	9.5900	113.6031	112.5967	0
13/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4072.3400	3531.2500	4.0723	3.5313	0
13/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	2994.5600	3459.9000	2.9946	3.4599	0
13/11/2025	R053 On 05-February-26			Bond Future	9.3795	9.5446	126.1717	124.2816	27,617
13/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	20845.5200	18964.1900	20.8455	18.9642	0
13/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	7.5800	16.3600	0.0076	0.0164	0
13/11/2025	R053 On 07-May-26			Bond Future	9.4311	9.6011	122.6206	120.6957	12,035
13/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21957.7400	20089.6000	21.9577	20.0896	0
13/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	112.3500	169.0700	0.1124	0.1691	0
13/11/2025	R053 On 06-August-26			Bond Future	9.4879	9.6632	124.8472	122.8870	0
13/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	25868.7800	23963.1900	25.8688	23.9632	0
13/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	132.8300	187.4300	0.1328	0.1874	0
13/11/2025	R053 On 05-November-26			Bond Future	9.5481	9.7288	121.1816	119.1867	0
13/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	17206.8900	15454.8700	17.2069	15.4549	0
13/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	801.0600	1043.9200	0.8011	1.0439	0
13/11/2025	R053 On 04-February-27			Bond Future	9.6179	9.8044	123.2657	121.2358	0
13/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7374.3200	6137.3400	7.3743	6.1373	0
13/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	3381.8900	4174.7300	3.3819	4.1747	0
13/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
13/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	75.6000	76.0400	0.0756	0.0760	0
13/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	75.6000	76.0400	0.0756	0.0760	0
13/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
13/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	109.1900	109.5100	0.1092	0.1095	0
13/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	109.1900	109.5100	0.1092	0.1095	0
13/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
13/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	91.8100	91.9800	0.0918	0.0920	0
13/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	91.8100	91.9800	0.0918	0.0920	0
13/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.6700	52.7500	0.0527	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
13/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.6700	52.7500	0.0527	0.0528	0
13/11/2025	R202 On 05-February-26			Bond Future	287.9190	285.0809	287.9190	285.0809	565
13/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10098.9900	7260.9200	10.0990	7.2609	0
13/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R202 On 07-May-26			Bond Future	293.2606	290.3697	293.2606	290.3697	460
13/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15710.5900	12819.7100	15.7106	12.8197	0
13/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R202 On 06-August-26			Bond Future	293.2243	290.2797	293.2243	290.2797	0
13/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14364.2900	11419.7400	14.3643	11.4197	0
13/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R202 On 05-November-26			Bond Future	298.4473	295.4493	298.4473	295.4493	0
13/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	17987.2500	14989.3200	17.9873	14.9893	0
13/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R202 On 04-February-27			Bond Future	298.1436	295.0925	298.1436	295.0925	0
13/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3413.6000	362.4600	3.4136	0.3625	0
13/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R209 On 05-February-26			Bond Future	8.8854	8.9894	84.8995	84.2960	35,518
13/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10894.4500	10294.9100	10.8945	10.2949	0
13/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	6.7500	10.7100	0.0068	0.0107	0
13/11/2025	R209 On 07-May-26			Bond Future	8.9379	9.0457	83.3028	82.6882	6,358
13/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11196.6000	10601.2400	11.1966	10.6012	0
13/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	63.6900	82.9300	0.0637	0.0829	0
13/11/2025	R209 On 06-August-26			Bond Future	8.9979	9.1098	84.8157	84.1898	2,732
13/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12270.8700	11672.6700	12.2709	11.6727	0
13/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	121.6400	149.4000	0.1216	0.1494	0
13/11/2025	R209 On 05-November-26			Bond Future	9.0637	9.1798	83.1564	82.5192	0
13/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7230.9200	6707.9500	7.2309	6.7080	0
13/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	661.5900	775.8000	0.6616	0.7758	0
13/11/2025	R209 On 04-February-27			Bond Future	9.1434	9.2642	84.5878	83.9393	0
13/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	3010.7200	2663.2800	3.0107	2.6633	0
13/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2277.9200	2578.9800	2.2779	2.5790	0
13/11/2025	R210 On 05-February-26			Bond Future	259.5167	259.5470	259.5167	259.5470	289
13/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	6416.7100	6446.9900	6.4167	6.4470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R210 On 07-May-26			Bond Future	260.8469	260.8776	260.8469	260.8776	918
13/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	5446.8700	5477.6400	5.4469	5.4776	0
13/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R210 On 06-August-26			Bond Future	265.6479	265.6785	265.6479	265.6785	0
13/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5807.8900	5838.5200	5.8079	5.8385	0
13/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R210 On 05-November-26			Bond Future	266.8389	266.8696	266.8389	266.8696	0
13/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	13508.9000	13539.5600	13.5089	13.5396	0
13/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R210 On 04-February-27			Bond Future	271.5000	271.5303	271.5000	271.5303	0
13/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	5469.9900	5500.2800	5.4700	5.5003	0
13/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R213 On 05-February-26			Bond Future	7.8948	7.9587	99.4779	99.2225	4,252
13/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7611.9800	7358.0800	7.6120	7.3581	0
13/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	4.2500	5.8300	0.0043	0.0058	0
13/11/2025	R213 On 07-May-26			Bond Future	7.9221	7.9899	97.7481	97.4879	64,746
13/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6959.3600	6709.9600	6.9594	6.7100	0
13/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	56.0600	66.8200	0.0561	0.0668	0
13/11/2025	R213 On 06-August-26			Bond Future	7.9606	8.0329	99.5237	99.2586	0
13/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6261.1600	6018.4800	6.2612	6.0185	0
13/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	153.5600	176.0100	0.1536	0.1760	0
13/11/2025	R213 On 05-November-26			Bond Future	8.0146	8.0918	97.7240	97.4539	0
13/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3125.6800	2927.6600	3.1257	2.9277	0
13/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	591.0500	663.1100	0.5911	0.6631	0
13/11/2025	R213 On 04-February-27			Bond Future	8.0947	8.1777	99.4072	99.1321	0
13/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1534.7600	1396.4600	1.5348	1.3965	0
13/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1384.4500	1521.2000	1.3845	1.5212	0
13/11/2025	R214 On 05-February-26			Bond Future	9.3554	9.4847	80.1082	79.2535	10,321
13/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	11339.4600	10490.2300	11.3395	10.4902	0
13/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	6.4300	11.8400	0.0064	0.0118	0
13/11/2025	R214 On 07-May-26			Bond Future	9.4098	9.5431	78.2773	77.4070	31,017
13/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12407.4400	11565.2000	12.4074	11.5652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	73.6000	101.6700	0.0736	0.1017	0
13/11/2025	R214 On 06-August-26			Bond Future	9.4709	9.6084	79.6992	78.8128	0
13/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	14195.4500	13344.3800	14.1955	13.3444	0
13/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	122.1200	157.3800	0.1221	0.1574	0
13/11/2025	R214 On 05-November-26			Bond Future	9.5383	9.6802	77.8042	76.9020	0
13/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	9034.9800	8265.0600	9.0350	8.2651	0
13/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	581.9300	714.1300	0.5819	0.7141	0
13/11/2025	R214 On 04-February-27			Bond Future	9.6179	9.7645	79.1436	78.2256	0
13/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3942.3300	3406.3700	3.9423	3.4064	0
13/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2190.1800	2572.2100	2.1902	2.5722	0
13/11/2025	R248 On 05-February-26			Bond Future	9.5156	9.6706	96.9213	95.5977	234,427
13/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	82.9900	32.0500	0.0830	0.0321	1,940
13/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	5654.7500	6927.3600	5.6548	6.9274	0
13/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	876.1100	467.4500	0.8761	0.4675	1,940
13/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	1883.1300	2798.0200	1.8831	2.7980	0
13/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1246.0400	708.9100	1.2460	0.7089	0
13/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1380.6900	2167.1100	1.3807	2.1671	0
13/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	2013.5100	1275.7000	2.0135	1.2757	12,500
13/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	863.8500	1449.5900	0.8639	1.4496	0
13/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3612.8700	2611.0100	3.6129	2.6110	0
13/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	385.4100	707.1000	0.3854	0.7071	1,940
13/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4318.1500	3242.8300	4.3182	3.2428	0
13/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	280.8700	529.1000	0.2809	0.5291	0
13/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7834.4700	6583.2800	7.8345	6.5833	0
13/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	71.3000	143.6600	0.0713	0.1437	0
13/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14620.5300	13304.4500	14.6205	13.3045	0
13/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	6.7800	14.2500	0.0068	0.0143	0
13/11/2025	R248 On 07-May-26			Bond Future	9.5703	9.7299	94.2567	92.9089	48,318
13/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15863.9100	14558.0600	15.8639	14.5581	0
13/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	87.4900	129.4600	0.0875	0.1295	0
13/11/2025	R248 On 06-August-26			Bond Future	9.6313	9.7959	95.9688	94.5962	0
13/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	19231.4700	17900.5500	19.2315	17.9006	0
13/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	111.9300	153.5400	0.1119	0.1535	0
13/11/2025	R248 On 05-November-26			Bond Future	9.6977	9.8674	93.2186	91.8216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12692.2000	11481.6200	12.6922	11.4816	0
13/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	698.3900	884.7800	0.6984	0.8848	0
13/11/2025	R248 On 04-February-27			Bond Future	9.7754	9.9507	94.8227	93.4013	0
13/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5277.5600	4425.7700	5.2776	4.4258	0
13/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	2595.0300	3164.7000	2.5950	3.1647	0
13/11/2025	R2R9 On 05-February-26			Bond Future	9.3163	9.4462	107.7695	106.7743	0
13/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94778.9900	93783.8100	94.7790	93.7838	0
13/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R2R9 On 07-May-26			Bond Future	9.3809	9.5156	104.7637	103.7503	0
13/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93914.0000	92900.5500	93.9140	92.9006	0
13/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R2R9 On 06-August-26			Bond Future	9.4532	9.5928	106.6661	105.6340	0
13/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93546.6100	92514.5000	93.5466	92.5145	0
13/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R2R9 On 05-November-26			Bond Future	9.5309	9.6757	103.5631	102.5126	0
13/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92593.0700	91542.4900	92.5931	91.5425	0
13/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R2R9 On 04-February-27			Bond Future	9.6224	9.7728	105.3442	104.2752	0
13/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4532.3900	3918.3900	4.5324	3.9184	0
13/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2640.7400	3095.7800	2.6407	3.0958	0
13/11/2025	R4R2 On 05-February-26			Bond Future	9.4396	9.5796	109.2980	108.1119	5
13/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96022.7500	94836.6300	96.0228	94.8366	0
13/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R4R2 On 07-May-26			Bond Future	9.5024	9.6470	106.1941	104.9862	0
13/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95104.9800	93897.1300	95.1050	93.8971	0
13/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R4R2 On 06-August-26			Bond Future	9.5719	9.7216	108.1225	106.8924	0
13/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94705.1800	93475.0800	94.7052	93.4751	0
13/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R4R2 On 05-November-26			Bond Future	9.6461	9.8010	104.9191	103.6670	0
13/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93696.4900	92444.3800	93.6965	92.4444	0
13/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/11/2025	R4R2 On 04-February-27			Bond Future	9.7325	9.8929	106.7233	105.4493	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5612.2500	4827.8900	5.6123	4.8279	0
13/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2497.3500	2987.0000	2.4974	2.9870	0
13/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0