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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
14/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	2029 On 05-February-26			Bond Future	145.3295	145.2209	145.3295	145.2209	1,833
14/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	5219.4700	5110.8900	5.2195	5.1109	0
14/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2029 On 07-May-26			Bond Future	146.5555	146.4522	146.5555	146.4522	2,542
14/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4735.5100	4632.2400	4.7355	4.6322	0
14/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2029 On 06-August-26			Bond Future	149.2467	149.1480	149.2467	149.1480	0
14/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	5146.7000	5047.9500	5.1467	5.0480	0
14/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2029 On 05-November-26			Bond Future	150.4103	150.3185	150.4103	150.3185	0
14/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2850.3200	2758.5400	2.8503	2.7585	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2029 On 04-February-27			Bond Future	153.0345	152.9451	153.0345	152.9451	0
14/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	3314.4800	3225.0500	3.3145	3.2251	0
14/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2030 On 05-February-26			Bond Future	7.6737	7.6230	101.3163	101.4885	164,023
14/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5940.8600	6112.4400	5.9409	6.1124	0
14/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3.4000	2.7800	0.0034	0.0028	0
14/11/2025	2030 On 07-May-26			Bond Future	7.7006	7.6443	103.1665	103.3469	5,220
14/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	176.4300	214.6600	0.1764	0.2147	1,000
14/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1763.1700	1620.9600	1.7632	1.6210	0
14/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	832.9200	928.1400	0.8329	0.9281	1,000
14/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	802.6800	717.4600	0.8027	0.7175	0
14/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1271.1800	1387.1300	1.2712	1.3871	0
14/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	571.1400	506.6500	0.5711	0.5067	1,000
14/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5294.9600	5467.1500	5.2950	5.4672	0
14/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	56.0100	47.7600	0.0560	0.0478	0
14/11/2025	2030 On 06-August-26			Bond Future	7.7424	7.6799	101.0266	101.2148	338
14/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	270.0700	310.8000	0.2701	0.3108	1,000
14/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1886.1100	1738.6500	1.8861	1.7387	0
14/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	932.2100	1019.3200	0.9322	1.0193	1,000
14/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1029.7700	928.6900	1.0298	0.9287	0
14/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1624.3600	1739.9500	1.6244	1.7400	0
14/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	675.4600	602.8600	0.6755	0.6029	1,000
14/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4492.9000	4659.8400	4.4929	4.6598	0
14/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	170.0300	148.7800	0.1700	0.1488	0
14/11/2025	2030 On 05-November-26			Bond Future	7.7870	7.7170	102.7954	102.9928	0
14/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2299.0500	2433.7500	2.2991	2.4338	0
14/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	619.0300	556.3700	0.6190	0.5564	0
14/11/2025	2030 On 04-February-27			Bond Future	7.8615	7.7838	100.5564	100.7598	0
14/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1141.3200	1165.3000	1.1413	1.1653	0
14/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1249.8700	1070.4700	1.2499	1.0705	0
14/11/2025	2031 On 05-February-26			Bond Future	113.0534	112.9724	113.0534	112.9724	1,013
14/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1353.7900	1286.2900	1.3538	1.2863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	60.3800	73.9200	0.0604	0.0739	0
14/11/2025	2031 On 07-May-26			Bond Future	115.1451	115.0683	115.1451	115.0683	736
14/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1466.9100	1411.1700	1.4669	1.4112	0
14/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	161.7800	182.8700	0.1618	0.1829	0
14/11/2025	2031 On 06-August-26			Bond Future	114.8288	114.7557	114.8288	114.7557	680
14/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1346.8800	1299.7000	1.3469	1.2997	0
14/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	328.0600	354.0300	0.3281	0.3540	0
14/11/2025	2031 On 05-November-26			Bond Future	116.8665	116.7988	116.8665	116.7988	0
14/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5378.4500	5310.9500	5.3785	5.3110	0
14/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.9300	2.1800	0.0019	0.0022	0
14/11/2025	2031 On 04-February-27			Bond Future	116.4381	116.3723	116.4381	116.3723	0
14/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	1002.9200	973.1500	1.0029	0.9732	0
14/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	744.8500	780.8800	0.7449	0.7809	0
14/11/2025	2032 On 05-February-26			Bond Future	8.1938	8.1556	103.2650	103.4470	125,216
14/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8841.0600	9022.1100	8.8411	9.0221	0
14/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	6.5200	5.5500	0.0065	0.0056	0
14/11/2025	2032 On 07-May-26			Bond Future	8.2372	8.1958	100.9909	101.1814	37,719
14/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8362.8500	8547.0000	8.3629	8.5470	0
14/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	75.4400	69.1200	0.0754	0.0691	0
14/11/2025	2032 On 06-August-26			Bond Future	8.2914	8.2467	102.8206	103.0190	0
14/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7893.7900	8047.0200	7.8938	8.0470	0
14/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	190.5600	145.4700	0.1906	0.1455	0
14/11/2025	2032 On 05-November-26			Bond Future	8.3557	8.3069	100.4637	100.6714	0
14/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4153.7900	4225.5600	4.1538	4.2256	0
14/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	800.6700	664.7400	0.8007	0.6647	0
14/11/2025	2032 On 04-February-27			Bond Future	8.4414	8.3891	102.1899	102.4038	0
14/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1933.2900	2044.5300	1.9333	2.0445	0
14/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1775.9700	1673.4000	1.7760	1.6734	0
14/11/2025	2033 On 05-February-26			Bond Future	140.0509	139.2489	140.0509	139.2489	2,694
14/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7170.9100	6368.8500	7.1709	6.3689	0
14/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2033 On 07-May-26			Bond Future	141.0770	140.2672	141.0770	140.2672	11,412
14/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5917.0400	5107.2000	5.9170	5.1072	0

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14/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2033 On 06-August-26			Bond Future	143.6677	142.8491	143.6677	142.8491	0
14/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9417.6800	8599.1200	9.4177	8.5991	0
14/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2033 On 05-November-26			Bond Future	144.6287	143.8038	144.6287	143.8038	0
14/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7368.6500	6543.8200	7.3687	6.5438	0
14/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2033 On 04-February-27			Bond Future	147.1521	146.3167	147.1521	146.3167	0
14/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4442.1000	3606.6500	4.4421	3.6067	0
14/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2037 On 05-February-26			Bond Future	9.1225	9.0649	95.9700	96.3539	115,386
14/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3805.2200	4053.7000	3.8052	4.0537	0
14/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	384.8600	249.4600	0.3849	0.2495	11,500
14/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6344.8500	6672.2500	6.3449	6.6723	0
14/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	136.2500	79.7700	0.1363	0.0798	11,500
14/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9501.6600	9867.2200	9.5017	9.8672	0
14/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	39.0200	20.7000	0.0390	0.0207	0
14/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10911.1200	11283.6700	10.9111	11.2837	1,970
14/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	22.9200	11.5900	0.0229	0.0116	0
14/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12565.3800	12946.2500	12.5654	12.9463	0
14/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	9.0300	6.0200	0.0090	0.0060	0
14/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13432.4200	13814.9000	13.4324	13.8149	0
14/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	4.8900	3.4900	0.0049	0.0035	0
14/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13647.5300	14030.1900	13.6475	14.0302	1,030
14/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	4.1800	2.9600	0.0042	0.0030	0
14/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16070.2900	16453.9700	16.0703	16.4540	0
14/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.6000	0.4000	0.0006	0.0004	0
14/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18148.8800	18532.7200	18.1489	18.5327	0
14/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0900	0.0500	0.0001	0.0001	1,970
14/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20391.9300	20775.8000	20.3919	20.7758	0
14/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	1,030
14/11/2025	2037 On 07-May-26			Bond Future	9.1873	9.1268	97.7225	98.1182	87,488
14/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1199.5300	1358.1500	1.1995	1.3582	1,500
14/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2431.8000	2194.7200	2.4318	2.1947	0

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14/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3118.0100	3385.2400	3.1180	3.3852	1,500
14/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1171.4100	1042.9400	1.1714	1.0429	0
14/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5992.3100	6322.4100	5.9923	6.3224	0
14/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	522.7100	457.1100	0.5227	0.4571	1,500
14/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10779.9400	11152.1900	10.7799	11.1522	142
14/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	161.3300	137.8800	0.1613	0.1379	0
14/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12738.0200	13118.6500	12.7380	13.1187	0
14/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	97.3700	82.3000	0.0974	0.0823	0
14/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18182.3400	18576.4900	18.1823	18.5765	0
14/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	7.4500	5.9000	0.0075	0.0059	142
14/11/2025	2037 On 06-August-26			Bond Future	9.2620	9.1984	95.2333	95.6404	2,539
14/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5708.5600	5892.3000	5.7086	5.8923	2,541
14/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1027.9700	804.6300	1.0280	0.8046	0
14/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9129.1900	9410.1300	9.1292	9.4101	0
14/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	511.0100	384.8700	0.5110	0.3849	2,541
14/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12181.0400	12517.9400	12.1810	12.5179	0
14/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	280.1600	209.9800	0.2802	0.2100	2,541
14/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14189.8200	14574.9800	14.1898	14.5750	0
14/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	143.4300	121.5100	0.1434	0.1215	0
14/11/2025	2037 On 05-November-26			Bond Future	9.3361	9.2692	96.9003	97.3201	0
14/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3254.9700	3323.5000	3.2550	3.3235	4,490
14/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2483.0700	2131.7600	2.4831	2.1318	0
14/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6634.0800	6829.3800	6.6341	6.8294	0
14/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1250.9800	1026.4400	1.2510	1.0264	4,490
14/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8495.1700	8749.5900	8.4952	8.7496	0
14/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	892.4800	727.0600	0.8925	0.7271	0
14/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9516.0400	9792.2300	9.5160	9.7922	0
14/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	749.0500	605.4000	0.7491	0.6054	4,490
14/11/2025	2037 On 04-February-27			Bond Future	9.4250	9.3551	94.3089	94.7384	0
14/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3481.3000	3552.6100	3.4813	3.5526	0
14/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2962.5500	2604.3800	2.9626	2.6044	0
14/11/2025	2038 On 05-February-26			Bond Future	151.2189	150.6271	151.2189	150.6271	2,762
14/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8018.8700	7427.1000	8.0189	7.4271	0
14/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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14/11/2025	2038 On 07-May-26			Bond Future	154.0166	153.4216	154.0166	153.4216	440
14/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9486.6200	8891.6000	9.4866	8.8916	0
14/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2038 On 06-August-26			Bond Future	154.6383	154.0389	154.6383	154.0389	0
14/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9918.2800	9318.9000	9.9183	9.3189	0
14/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2038 On 05-November-26			Bond Future	157.3833	156.7823	157.3833	156.7823	0
14/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11073.2700	10472.2800	11.0733	10.4723	0
14/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2038 On 04-February-27			Bond Future	157.8898	157.2825	157.8898	157.2825	0
14/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4059.8300	3452.4800	4.0598	3.4525	0
14/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2040 On 05-February-26			Bond Future	9.4047	9.3474	97.1319	97.5638	78,840
14/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3501.9800	3656.0800	3.5020	3.6561	14,000
14/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	594.2500	316.3800	0.5943	0.3164	0
14/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6214.5100	6524.0800	6.2145	6.5241	0
14/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	216.1300	93.7300	0.2161	0.0937	14,000
14/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6915.0900	7250.0200	6.9151	7.2500	680
14/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	167.0700	70.0300	0.1671	0.0700	0
14/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9466.5200	9857.4100	9.4665	9.8574	0
14/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	67.1700	26.0900	0.0672	0.0261	8,180
14/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11966.7400	12379.8500	11.9667	12.3799	0
14/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	28.7000	9.8400	0.0287	0.0098	680
14/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	14021.4200	14448.0900	14.0214	14.4481	0
14/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	9.9400	4.6400	0.0099	0.0046	0
14/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15955.7300	16386.9800	15.9557	16.3870	475
14/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.7700	2.0500	0.0028	0.0021	0
14/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23525.1700	23957.1400	23.5252	23.9571	0
14/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
14/11/2025	2040 On 07-May-26			Bond Future	9.4715	9.4116	98.9055	99.3503	0
14/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8877.7600	9221.0800	8.8778	9.2211	1,460
14/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	367.7400	266.2600	0.3677	0.2663	0
14/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11384.4700	11765.6000	11.3845	11.7656	0
14/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	213.9600	150.2900	0.2140	0.1503	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14575.3300	15000.8700	14.5753	15.0009	0
14/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	95.8900	76.6300	0.0959	0.0766	0
14/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14857.0300	15288.0100	14.8570	15.2880	0
14/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	86.2100	72.3900	0.0862	0.0724	1,460
14/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16586.9600	17025.5100	16.5870	17.0255	0
14/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	43.4500	37.2000	0.0435	0.0372	0
14/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17629.7900	18070.3900	17.6298	18.0704	0
14/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	27.9400	23.7400	0.0279	0.0237	1,460
14/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19297.3000	19739.9900	19.2973	19.7400	0
14/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	13.1300	11.0200	0.0131	0.0110	0
14/11/2025	2040 On 06-August-26			Bond Future	9.5473	9.4847	96.1871	96.6443	7,265
14/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16871.2000	17312.2400	16.8712	17.3122	0
14/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	117.9100	101.8000	0.1179	0.1018	0
14/11/2025	2040 On 05-November-26			Bond Future	9.6219	9.5563	97.8707	98.3414	0
14/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4460.9300	4415.0400	4.4609	4.4150	2,300
14/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2431.0600	1914.4800	2.4311	1.9145	0
14/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8341.6300	8480.3900	8.3416	8.4804	0
14/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1244.3900	912.4600	1.2444	0.9125	2,300
14/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10441.6100	10663.8800	10.4416	10.6639	0
14/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	896.5000	648.0800	0.8965	0.6481	0
14/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11580.2600	11833.9700	11.5803	11.8340	0
14/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	757.6200	540.6400	0.7576	0.5406	2,300
14/11/2025	2040 On 04-February-27			Bond Future	9.7097	9.6414	95.0453	95.5266	0
14/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4391.6500	4515.2200	4.3917	4.5152	0
14/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2862.7400	2505.0400	2.8627	2.5050	0
14/11/2025	2043 On 05-February-26			Bond Future	114.1314	114.1542	114.1314	114.1542	0
14/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4525.6809	4540.7903	4.5257	4.5408	0
14/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	54.3309	46.5903	0.0543	0.0466	0
14/11/2025	2043 On 07-May-26			Bond Future	116.2430	116.2721	116.2430	116.2721	0
14/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4814.6138	4820.8858	4.8146	4.8209	0
14/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	271.6038	248.8358	0.2716	0.2488	0
14/11/2025	2043 On 06-August-26			Bond Future	115.5143	115.5490	115.5143	115.5490	0
14/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5143.8370	5132.2207	5.1438	5.1322	0
14/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	509.4970	463.2207	0.5095	0.4632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2043 On 05-November-26			Bond Future	117.5637	117.6058	117.5637	117.6058	0
14/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5452.9619	5439.6542	5.4530	5.4397	0
14/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	729.2319	673.8342	0.7292	0.6738	0
14/11/2025	2043 On 04-February-27			Bond Future	116.7081	116.7540	116.7081	116.7540	0
14/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2325.3892	2272.5570	2.3254	2.2726	0
14/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3247.2792	3148.5170	3.2473	3.1485	0
14/11/2025	2044 On 05-February-26			Bond Future	9.6141	9.5571	92.9108	93.3689	61,719
14/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4071.8600	4265.6600	4.0719	4.2657	9,000
14/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	531.3400	267.0300	0.5313	0.2670	0
14/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9550.6400	9959.4300	9.5506	9.9594	9,000
14/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	79.0800	29.7600	0.0791	0.0298	0
14/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11826.9400	12260.3500	11.8269	12.2604	0
14/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	37.6100	12.9100	0.0376	0.0129	4,500
14/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13093.5400	13534.5900	13.0935	13.5346	0
14/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	25.2600	8.2000	0.0253	0.0082	9,000
14/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13405.9300	13848.4600	13.4059	13.8485	0
14/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	22.9300	7.3500	0.0229	0.0074	4,500
14/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13776.7300	14222.6400	13.7767	14.2226	0
14/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	18.6600	6.4600	0.0187	0.0065	0
14/11/2025	2044 On 07-May-26			Bond Future	9.6800	9.6206	94.6074	95.0786	64,878
14/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14781.7100	15214.9300	14.7817	15.2149	0
14/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	126.0400	88.1000	0.1260	0.0881	0
14/11/2025	2044 On 06-August-26			Bond Future	9.7540	9.6920	91.9364	92.4202	7,681
14/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17734.5800	18199.7500	17.7346	18.1998	0
14/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	127.7800	109.1300	0.1278	0.1091	0
14/11/2025	2044 On 05-November-26			Bond Future	9.8263	9.7617	93.5455	94.0431	0
14/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11462.9400	11703.5200	11.4629	11.7035	0
14/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	890.5000	633.4500	0.8905	0.6335	0
14/11/2025	2044 On 04-February-27			Bond Future	9.9104	9.8433	90.7708	91.2794	0
14/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5093.8200	5029.9400	5.0938	5.0299	0
14/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3091.8800	2519.4600	3.0919	2.5195	0
14/11/2025	2046 On 05-February-26			Bond Future	133.5129	132.1697	133.5129	132.1697	12,410
14/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11862.8700	10519.6600	11.8629	10.5197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2046 On 07-May-26			Bond Future	133.6846	132.3231	133.6846	132.3231	5,789
14/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8734.5700	7373.1300	8.7346	7.3731	0
14/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2046 On 06-August-26			Bond Future	136.1391	134.7584	136.1391	134.7584	0
14/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13759.1400	12378.4200	13.7591	12.3784	0
14/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2046 On 05-November-26			Bond Future	136.2198	134.8226	136.2198	134.8226	0
14/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10739.8100	9342.6400	10.7398	9.3426	0
14/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2046 On 04-February-27			Bond Future	138.5950	137.1768	138.5950	137.1768	0
14/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7504.9700	6086.7700	7.5050	6.0868	0
14/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2050 On 05-February-26			Bond Future	130.3426	131.6921	130.3426	131.6921	11,798
14/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	7522.5500	8872.0500	7.5226	8.8721	0
14/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2050 On 07-May-26			Bond Future	132.7541	134.1353	132.7541	134.1353	4,988
14/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	8684.1400	10065.3200	8.6841	10.0653	0
14/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2050 On 06-August-26			Bond Future	132.7336	134.1460	132.7336	134.1460	0
14/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	9463.6100	10875.9500	9.4636	10.8760	0
14/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2050 On 05-November-26			Bond Future	135.0898	136.5350	135.0898	136.5350	0
14/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	11249.7500	12695.0100	11.2498	12.6950	0
14/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	2050 On 04-February-27			Bond Future	134.9512	136.4252	134.9512	136.4252	0
14/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	2561.1600	4035.1600	2.5612	4.0352	0
14/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	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
14/11/2025	AL37 On 05-February-26			Index Future	1248.9320	1251.0220	1248.9320	1,251.0220	0
14/11/2025	AL37 On 07-May-26			Index Future	1271.7390	1273.9300	1271.7390	1,273.9300	0
14/11/2025	AL37 On 06-August-26			Index Future	1294.5490	1296.8350	1294.5490	1,296.8350	0
14/11/2025	AL37 On 05-November-26			Index Future	1317.5100	1319.9140	1317.5100	1,319.9140	0
14/11/2025	AL37 On 04-February-27			Index Future	1340.2310	1342.7120	1340.2310	1,342.7120	0
14/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
14/11/2025	AL7T On 05-February-26			Index Future	1586.1200	1591.5600	1586.1200	1,591.5600	0
14/11/2025	AL7T On 07-May-26			Index Future	1615.0830	1620.7040	1615.0830	1,620.7040	0
14/11/2025	AL7T On 06-August-26			Index Future	1644.0520	1649.8440	1644.0520	1,649.8440	0
14/11/2025	AL7T On 05-November-26			Index Future	1673.2120	1679.2050	1673.2120	1,679.2050	0
14/11/2025	AL7T On 04-February-27			Index Future	1702.0670	1708.2090	1702.0670	1,708.2090	0
14/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
14/11/2025	ALBI On 05-February-26			Index Future	1341.0100	1345.6120	1341.0100	1,345.6120	79
14/11/2025	ALBI On 07-May-26			Index Future	1365.4980	1370.2520	1365.4980	1,370.2520	0
14/11/2025	ALBI On 06-August-26			Index Future	1389.9900	1394.8890	1389.9900	1,394.8890	0
14/11/2025	ALBI On 05-November-26			Index Future	1414.6440	1419.7130	1414.6440	1,419.7130	0
14/11/2025	ALBI On 04-February-27			Index Future	1439.0400	1444.2350	1439.0400	1,444.2350	0
14/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	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
14/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	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
14/11/2025	ES33 On 05-February-26			Bond Future	9.2676	9.2094	93.5694	93.8630	0
14/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10373.9000	10667.4900	10.3739	10.6675	0
14/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES33 On 07-May-26			Bond Future	9.3472	9.2854	91.5063	91.8100	0
14/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10625.7800	10929.4400	10.6258	10.9294	0
14/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES33 On 06-August-26			Bond Future	9.4381	9.3725	93.1859	93.4991	0
14/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11317.2400	11630.4100	11.3172	11.6304	0
14/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES33 On 05-November-26			Bond Future	9.5421	9.4722	91.0469	91.3710	0
14/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5718.5300	6042.5600	5.7185	6.0426	0
14/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES33 On 04-February-27			Bond Future	9.6699	9.5959	92.6314	92.9634	0
14/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	134.7900	466.7900	0.1348	0.4668	0
14/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES42 On 05-February-26			Bond Future	9.8105	9.7534	91.9694	92.3930	0
14/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13369.7100	13793.3000	13.3697	13.7933	0
14/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES42 On 07-May-26			Bond Future	9.8815	9.8220	89.4064	89.8424	0
14/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14764.9600	15200.9500	14.7650	15.2010	0
14/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES42 On 06-August-26			Bond Future	9.9582	9.8961	91.0467	91.4946	0
14/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16572.4100	17020.2900	16.5724	17.0203	0
14/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES42 On 05-November-26			Bond Future	10.0404	9.9755	88.3983	88.8595	0
14/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10433.4500	10894.6400	10.4335	10.8946	0
14/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	ES42 On 04-February-27			Bond Future	10.1341	10.0666	89.9346	90.4059	0
14/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1074.6600	1546.0000	1.0747	1.5460	0
14/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
14/11/2025	GOVI On 05-February-26			GOVI	1316.5460	1321.0320	1316.5460	1,321.0320	598
14/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1665460.0000	1710320.0000	166.5460	171.0320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	GOVI On 07-May-26			GOVI	1340.5870	1345.2220	1340.5870	1,345.2220	42
14/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1635870.0000	1682220.0000	163.5870	168.2220	0
14/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	GOVI On 06-August-26			GOVI	1364.6320	1369.4090	1364.6320	1,369.4090	0
14/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1756320.0000	1804090.0000	175.6320	180.4090	0
14/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	GOVI On 05-November-26			GOVI	1388.8370	1393.7800	1388.8370	1,393.7800	0
14/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1118370.0000	1167800.0000	111.8370	116.7800	0
14/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	GOVI On 04-February-27			GOVI	1412.7880	1417.8530	1412.7880	1,417.8530	0
14/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	437880.0000	488530.0000	43.7880	48.8530	0
14/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/11/2025	I258 On 05-February-26			Bond Future	119.8795	118.9195	119.8795	118.9195	0
14/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8252.6856	7313.1968	8.2527	7.3132	0
14/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	23.1756	43.7368	0.0232	0.0437	0
14/11/2025	I258 On 07-May-26			Bond Future	122.0975	121.1259	122.0975	121.1259	0
14/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	8574.0522	7690.7455	8.5741	7.6907	0
14/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	206.5222	294.8855	0.2065	0.2949	0
14/11/2025	I258 On 06-August-26			Bond Future	121.4762	120.4920	121.4762	120.4920	0
14/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	8991.1695	8133.8571	8.9912	8.1339	0
14/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	464.9795	591.8771	0.4650	0.5919	0
14/11/2025	I258 On 05-November-26			Bond Future	123.6316	122.6369	123.6316	122.6369	0
14/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	9420.9200	8587.4906	9.4209	8.5875	0
14/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	739.3200	900.5606	0.7393	0.9006	0
14/11/2025	I258 On 04-February-27			Bond Future	122.8819	121.8733	122.8819	121.8733	0
14/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6347.9660	5696.7692	6.3480	5.6968	0
14/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2366.0660	2723.5092	2.3661	2.7235	0
14/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
14/11/2025	IGOV On 05-February-26			Index Future	418.2000	417.7440	418.2000	417.7440	242
14/11/2025	IGOV On 07-May-26			Index Future	425.9370	425.4940	425.9370	425.4940	8
14/11/2025	IGOV On 06-August-26			Index Future	433.6760	433.2430	433.6760	433.2430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	IGOV On 05-November-26			Index Future	441.4650	441.0500	441.4650	441.0500	0
14/11/2025	IGOV On 04-February-27			Index Future	449.1740	448.7640	449.1740	448.7640	0
14/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/11/2025	R033 On 05-February-26			Bond Future	8.3472	8.3092	112.3864	112.5986	14,967
14/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11238.6300	11444.8100	11.2386	11.4448	0
14/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	61.9800	55.9900	0.0620	0.0560	0
14/11/2025	R033 On 07-May-26			Bond Future	8.3949	8.3541	109.3955	109.6171	0
14/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10439.0300	10617.0900	10.4390	10.6171	0
14/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	331.7300	288.1800	0.3317	0.2882	0
14/11/2025	R033 On 06-August-26			Bond Future	8.4526	8.4087	111.3774	111.6078	0
14/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9785.4700	9876.9300	9.7855	9.8769	0
14/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	862.3400	723.4200	0.8623	0.7234	0
14/11/2025	R033 On 05-November-26			Bond Future	8.5193	8.4719	108.2880	108.5288	0
14/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5752.6200	5889.8300	5.7526	5.8898	0
14/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1741.5300	1637.9300	1.7415	1.6379	0
14/11/2025	R033 On 04-February-27			Bond Future	8.6055	8.5549	110.1479	110.3955	0
14/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3555.9900	3479.6100	3.5560	3.4796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3339.0400	3015.0100	3.3390	3.0150	0
14/11/2025	R035 On 05-February-26			Bond Future	8.6940	8.6411	105.1061	105.4359	82,467
14/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	945.1800	1094.3600	0.9452	1.0944	350
14/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1281.6600	1101.1100	1.2817	1.1011	0
14/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1728.8100	1939.4100	1.7288	1.9394	0
14/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	763.7100	644.5800	0.7637	0.6446	0
14/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3094.6700	3362.4500	3.0947	3.3625	0
14/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	367.8200	305.8700	0.3678	0.3059	350
14/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3663.7100	3945.3200	3.6637	3.9453	0
14/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	279.2400	231.1200	0.2792	0.2311	16,000
14/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5775.9300	6085.5900	5.7759	6.0856	0
14/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	105.9000	85.8300	0.1059	0.0858	350
14/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8693.2400	9016.9800	8.6932	9.0170	250
14/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	28.7500	22.7600	0.0288	0.0228	0
14/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10157.5300	10483.9600	10.1575	10.4840	2,000
14/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	15.2600	11.9600	0.0153	0.0120	0
14/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11385.6300	11713.3300	11.3856	11.7133	0
14/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	9.1400	7.1100	0.0091	0.0071	250
14/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12018.1800	12346.4200	12.0182	12.3464	0
14/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	6.5800	5.0900	0.0066	0.0051	0
14/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12800.7100	13129.5800	12.8007	13.1296	2,000
14/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	3.6100	2.7500	0.0036	0.0028	0
14/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13111.5400	13440.5900	13.1115	13.4406	0
14/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2.8200	2.1400	0.0028	0.0021	0
14/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13985.0600	14314.4400	13.9851	14.3144	0
14/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1.3700	1.0200	0.0014	0.0010	250
14/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20165.2100	20494.9400	20.1652	20.4949	0
14/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
14/11/2025	R035 On 07-May-26			Bond Future	8.7453	8.6894	102.5230	102.8639	31,981
14/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	510.8200	551.4400	0.5108	0.5514	1,000
14/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3331.2500	3030.9800	3.3313	3.0310	0
14/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1863.7300	1917.6700	1.8637	1.9177	1,000
14/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1591.9600	1305.0100	1.5920	1.3050	0
14/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3580.0600	3717.6900	3.5801	3.7177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	861.7400	658.4800	0.8617	0.6585	1,000
14/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5711.5700	5928.1300	5.7116	5.9281	250
14/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	453.4700	329.1400	0.4535	0.3291	0
14/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5812.1500	6031.6400	5.8122	6.0316	200
14/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	440.6600	319.2600	0.4407	0.3193	0
14/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6064.8700	6290.8800	6.0649	6.2909	350
14/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	410.6800	295.8000	0.4107	0.2958	0
14/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8261.9100	8537.3300	8.2619	8.5373	0
14/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	221.3500	155.8800	0.2214	0.1559	250
14/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8364.9100	8641.7800	8.3649	8.6418	0
14/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	215.2800	151.2600	0.2153	0.1513	200
14/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8622.4000	8902.8200	8.6224	8.9028	0
14/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	200.8400	140.3700	0.2008	0.1404	350
14/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10830.1600	11134.0100	10.8302	11.1340	0
14/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	112.8900	75.8500	0.1129	0.0759	250
14/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10932.2400	11236.8900	10.9322	11.2369	0
14/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	110.0400	73.8000	0.1100	0.0738	200
14/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11187.0300	11493.6700	11.1870	11.4937	0
14/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	103.2000	68.9500	0.1032	0.0690	350
14/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11939.6000	12260.0400	11.9396	12.2600	0
14/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	76.9100	56.4600	0.0769	0.0565	0
14/11/2025	R035 On 06-August-26			Bond Future	8.8057	8.7466	104.3807	104.7322	56
14/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	742.1500	770.9000	0.7422	0.7709	1,000
14/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3865.8900	3543.1400	3.8659	3.5431	0
14/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1822.1700	1841.5200	1.8222	1.8415	350
14/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2392.5400	2060.3900	2.3925	2.0604	0
14/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2088.2900	2116.2400	2.0883	2.1162	1,000
14/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2181.5700	1858.0200	2.1816	1.8580	0
14/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3380.1000	3463.2500	3.3801	3.4633	200
14/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1478.1000	1209.7500	1.4781	1.2098	0
14/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3714.1500	3811.7200	3.7142	3.8117	0
14/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1350.1700	1096.2400	1.3502	1.0962	350
14/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3756.5600	3855.9100	3.7566	3.8559	250
14/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1335.0400	1082.8900	1.3350	1.0829	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4494.9600	4626.0700	4.4950	4.6261	0
14/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1101.7900	881.4000	1.1018	0.8814	1,000
14/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5587.8700	5757.4900	5.5879	5.7575	0
14/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	844.2400	662.3600	0.8442	0.6624	200
14/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5962.2400	6142.9200	5.9622	6.1429	0
14/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	773.9200	603.1000	0.7739	0.6031	350
14/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6009.4800	6191.2900	6.0095	6.1913	0
14/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	765.7600	596.0700	0.7658	0.5961	250
14/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7965.0800	8203.2400	7.9651	8.2032	0
14/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	485.9400	372.6000	0.4859	0.3726	200
14/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8401.3800	8647.9200	8.4014	8.6479	0
14/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	440.7700	335.8100	0.4408	0.3358	250
14/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12450.4100	12781.8700	12.4504	12.7819	0
14/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	150.4400	130.4000	0.1504	0.1304	0
14/11/2025	R035 On 05-November-26			Bond Future	8.8765	8.8138	101.7093	102.0729	0
14/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2244.9900	2262.5800	2.2450	2.2626	200
14/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2689.0400	2343.0300	2.6890	2.3430	0
14/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4075.9100	4164.2200	4.0759	4.1642	0
14/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1661.6400	1386.3500	1.6616	1.3864	200
14/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6202.7500	6366.3100	6.2028	6.3663	0
14/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1034.7400	834.7000	1.0347	0.8347	200
14/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7230.2800	7430.0500	7.2303	7.4301	0
14/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	829.4800	665.6500	0.8295	0.6657	0
14/11/2025	R035 On 04-February-27			Bond Future	8.9644	8.8984	103.4575	103.8299	0
14/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2851.2800	3029.0000	2.8513	3.0290	0
14/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2538.7000	2343.9700	2.5387	2.3440	0
14/11/2025	R038 On 05-February-26			Bond Future	9.2071	9.1496	115.9880	116.4395	3,763
14/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15707.0000	16157.1200	15.7070	16.1571	0
14/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	4.2400	2.8700	0.0042	0.0029	0
14/11/2025	R038 On 07-May-26			Bond Future	9.2727	9.2123	112.6217	113.0872	2,395
14/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14865.1100	15295.3800	14.8651	15.2954	0
14/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	92.6300	57.4400	0.0926	0.0574	0
14/11/2025	R038 On 06-August-26			Bond Future	9.3463	9.2828	114.6619	115.1407	0
14/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16471.7700	16921.5100	16.4718	16.9215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	166.7900	137.7200	0.1668	0.1377	0
14/11/2025	R038 On 05-November-26			Bond Future	9.4262	9.3594	111.1888	111.6825	0
14/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9844.1300	10247.8700	9.8441	10.2479	0
14/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	861.2600	771.2700	0.8613	0.7713	0
14/11/2025	R038 On 04-February-27			Bond Future	9.5202	9.4504	113.0981	113.6031	0
14/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3994.8400	4072.3400	3.9948	4.0723	0
14/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3422.1400	2994.5600	3.4221	2.9946	0
14/11/2025	R053 On 05-February-26			Bond Future	9.4518	9.3795	125.3374	126.1717	27,617
14/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	20022.0400	20845.5200	20.0220	20.8455	0
14/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	18.4000	7.5800	0.0184	0.0076	0
14/11/2025	R053 On 07-May-26			Bond Future	9.5061	9.4311	121.7647	122.6206	12,035
14/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21140.1600	21957.7400	21.1402	21.9577	0
14/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	150.5900	112.3500	0.1506	0.1124	0
14/11/2025	R053 On 06-August-26			Bond Future	9.5657	9.4879	123.9706	124.8472	0
14/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	25028.5200	25868.7800	25.0285	25.8688	0
14/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	169.2300	132.8300	0.1692	0.1328	0
14/11/2025	R053 On 05-November-26			Bond Future	9.6289	9.5481	120.2825	121.1816	0
14/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16689.0900	17206.8900	16.6891	17.2069	0
14/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1182.3100	801.0600	1.1823	0.8011	0
14/11/2025	R053 On 04-February-27			Bond Future	9.7015	9.6179	122.3480	123.2657	0
14/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7372.0900	7374.3200	7.3721	7.3743	0
14/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4297.3700	3381.8900	4.2974	3.3819	0
14/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
14/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	75.1400	75.6000	0.0751	0.0756	0
14/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	75.1400	75.6000	0.0751	0.0756	0
14/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
14/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	108.8800	109.1900	0.1089	0.1092	0
14/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	108.8800	109.1900	0.1089	0.1092	0
14/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
14/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	91.6300	91.8100	0.0916	0.0918	0
14/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	91.6300	91.8100	0.0916	0.0918	0
14/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
14/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.6000	52.6700	0.0526	0.0527	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.6000	52.6700	0.0526	0.0527	0
14/11/2025	R202 On 05-February-26			Bond Future	286.9672	287.9190	286.9672	287.9190	565
14/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	9147.1500	10098.9900	9.1472	10.0990	0
14/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R202 On 07-May-26			Bond Future	292.2765	293.2606	292.2765	293.2606	460
14/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	14726.5300	15710.5900	14.7265	15.7106	0
14/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R202 On 06-August-26			Bond Future	292.2097	293.2243	292.2097	293.2243	0
14/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	13349.6800	14364.2900	13.3497	14.3643	0
14/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R202 On 05-November-26			Bond Future	297.3973	298.4473	297.3973	298.4473	0
14/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	16937.2600	17987.2500	16.9373	17.9873	0
14/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R202 On 04-February-27			Bond Future	297.0674	298.1436	297.0674	298.1436	0
14/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	2337.4400	3413.6000	2.3374	3.4136	0
14/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R209 On 05-February-26			Bond Future	8.9430	8.8854	84.5648	84.8995	35,518
14/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10562.1000	10894.4500	10.5621	10.8945	0
14/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	9.1700	6.7500	0.0092	0.0068	0
14/11/2025	R209 On 07-May-26			Bond Future	8.9983	8.9379	82.9576	83.3028	6,358
14/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10877.5300	11196.6000	10.8775	11.1966	0
14/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	89.7500	63.6900	0.0898	0.0637	0
14/11/2025	R209 On 06-August-26			Bond Future	9.0612	8.9979	84.4608	84.8157	2,732
14/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11936.9100	12270.8700	11.9369	12.2709	0
14/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	142.6600	121.6400	0.1427	0.1216	0
14/11/2025	R209 On 05-November-26			Bond Future	9.1303	9.0637	82.7903	83.1564	0
14/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7018.0800	7230.9200	7.0181	7.2309	0
14/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	814.8100	661.5900	0.8148	0.6616	0
14/11/2025	R209 On 04-February-27			Bond Future	9.2130	9.1434	84.2133	84.5878	0
14/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2817.5600	3010.7200	2.8176	3.0107	0
14/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2459.2500	2277.9200	2.4593	2.2779	0
14/11/2025	R210 On 05-February-26			Bond Future	259.4619	259.5167	259.4619	259.5167	289
14/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	6361.8500	6416.7100	6.3619	6.4167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R210 On 07-May-26			Bond Future	260.7779	260.8469	260.7779	260.8469	918
14/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	5377.8700	5446.8700	5.3779	5.4469	0
14/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R210 On 06-August-26			Bond Future	265.5662	265.6479	265.5662	265.6479	0
14/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5726.2300	5807.8900	5.7262	5.8079	0
14/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R210 On 05-November-26			Bond Future	266.7402	266.8389	266.7402	266.8389	0
14/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	13410.2200	13508.9000	13.4102	13.5089	0
14/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R210 On 04-February-27			Bond Future	271.3926	271.5000	271.3926	271.5000	0
14/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	5362.6300	5469.9900	5.3626	5.4700	0
14/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R213 On 05-February-26			Bond Future	7.9336	7.8948	99.3225	99.4779	4,252
14/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7457.4800	7611.9800	7.4575	7.6120	0
14/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	5.2200	4.2500	0.0052	0.0043	0
14/11/2025	R213 On 07-May-26			Bond Future	7.9646	7.9221	97.5849	97.7481	64,746
14/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6803.9300	6959.3600	6.8039	6.9594	0
14/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	63.7700	56.0600	0.0638	0.0561	0
14/11/2025	R213 On 06-August-26			Bond Future	8.0070	7.9606	99.3534	99.5237	0
14/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6108.7200	6261.1600	6.1087	6.2612	0
14/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	171.5000	153.5600	0.1715	0.1536	0
14/11/2025	R213 On 05-November-26			Bond Future	8.0658	8.0146	97.5450	97.7240	0
14/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3075.1000	3125.6800	3.0751	3.1257	0
14/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	719.4900	591.0500	0.7195	0.5911	0
14/11/2025	R213 On 04-February-27			Bond Future	8.1503	8.0947	99.2226	99.4072	0
14/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1534.7000	1534.7600	1.5347	1.5348	0
14/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1568.9600	1384.4500	1.5690	1.3845	0
14/11/2025	R214 On 05-February-26			Bond Future	9.4124	9.3554	79.7297	80.1082	10,321
14/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10974.0700	11339.4600	10.9741	11.3395	0
14/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	19.5400	6.4300	0.0195	0.0064	0
14/11/2025	R214 On 07-May-26			Bond Future	9.4691	9.4098	77.8880	78.2773	31,017
14/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12051.0200	12407.4400	12.0510	12.4074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	106.4600	73.6000	0.1065	0.0736	0
14/11/2025	R214 On 06-August-26			Bond Future	9.5326	9.4709	79.2994	79.6992	0
14/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13815.9100	14195.4500	13.8159	14.1955	0
14/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	142.3700	122.1200	0.1424	0.1221	0
14/11/2025	R214 On 05-November-26			Bond Future	9.6027	9.5383	77.3928	77.8042	0
14/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8849.6100	9034.9800	8.8496	9.0350	0
14/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	807.8800	581.9300	0.8079	0.5819	0
14/11/2025	R214 On 04-February-27			Bond Future	9.6847	9.6179	78.7233	79.1436	0
14/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3998.8200	3942.3300	3.9988	3.9423	0
14/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2667.0400	2190.1800	2.6670	2.1902	0
14/11/2025	R248 On 05-February-26			Bond Future	9.5776	9.5156	96.3876	96.9213	234,427
14/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	54.1600	82.9900	0.0542	0.0830	1,940
14/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6159.6200	5654.7500	6.1596	5.6548	0
14/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	866.7500	876.1100	0.8668	0.8761	1,940
14/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2407.4700	1883.1300	2.4075	1.8831	0
14/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1248.7900	1246.0400	1.2488	1.2460	0
14/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1917.1400	1380.6900	1.9171	1.3807	0
14/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1966.1500	2013.5100	1.9662	2.0135	12,500
14/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1350.1900	863.8500	1.3502	0.8639	0
14/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3434.6500	3612.8700	3.4347	3.6129	0
14/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	740.8900	385.4100	0.7409	0.3854	1,940
14/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4086.2500	4318.1500	4.0863	4.3182	0
14/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	582.6700	280.8700	0.5827	0.2809	0
14/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7418.4900	7834.4700	7.4185	7.8345	0
14/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	189.0200	71.3000	0.1890	0.0713	0
14/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14103.2700	14620.5300	14.1033	14.6205	0
14/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	23.2200	6.7800	0.0232	0.0068	0
14/11/2025	R248 On 07-May-26			Bond Future	9.6347	9.5703	93.7087	94.2567	48,318
14/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15368.9600	15863.9100	15.3690	15.8639	0
14/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	140.5600	87.4900	0.1406	0.0875	0
14/11/2025	R248 On 06-August-26			Bond Future	9.6982	9.6313	95.4066	95.9688	0
14/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18694.3200	19231.4700	18.6943	19.2315	0
14/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	136.9400	111.9300	0.1369	0.1119	0
14/11/2025	R248 On 05-November-26			Bond Future	9.7674	9.6977	92.6412	93.2186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12298.4900	12692.2000	12.2985	12.6922	0
14/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	882.0600	698.3900	0.8821	0.6984	0
14/11/2025	R248 On 04-February-27			Bond Future	9.8476	9.7754	94.2331	94.8227	0
14/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5325.2600	5277.5600	5.3253	5.2776	0
14/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3232.3300	2595.0300	3.2323	2.5950	0
14/11/2025	R2R9 On 05-February-26			Bond Future	9.3737	9.3163	107.3284	107.7695	0
14/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94337.9000	94778.9900	94.3379	94.7790	0
14/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R2R9 On 07-May-26			Bond Future	9.4411	9.3809	104.3092	104.7637	0
14/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93459.5100	93914.0000	93.4595	93.9140	0
14/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R2R9 On 06-August-26			Bond Future	9.5161	9.4532	106.1989	106.6661	0
14/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93079.3700	93546.6100	93.0794	93.5466	0
14/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R2R9 On 05-November-26			Bond Future	9.5970	9.5309	103.0816	103.5631	0
14/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92111.5600	92593.0700	92.1116	92.5931	0
14/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R2R9 On 04-February-27			Bond Future	9.6914	9.6224	104.8519	105.3442	0
14/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4264.9100	4532.3900	4.2649	4.5324	0
14/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2865.6000	2640.7400	2.8656	2.6407	0
14/11/2025	R4R2 On 05-February-26			Bond Future	9.4968	9.4396	108.8111	109.2980	1,125
14/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95535.8800	96022.7500	95.5359	96.0228	0
14/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R4R2 On 07-May-26			Bond Future	9.5621	9.5024	105.6929	106.1941	0
14/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94603.8100	95104.9800	94.6038	95.1050	0
14/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R4R2 On 06-August-26			Bond Future	9.6342	9.5719	107.6076	108.1225	0
14/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94190.3500	94705.1800	94.1904	94.7052	0
14/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R4R2 On 05-November-26			Bond Future	9.7114	9.6461	104.3890	104.9191	0
14/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93166.4500	93696.4900	93.1665	93.6965	0
14/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2025	R4R2 On 04-February-27			Bond Future	9.8004	9.7325	106.1816	106.7233	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5278.4900	5612.2500	5.2785	5.6123	0
14/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2705.2700	2497.3500	2.7053	2.4974	0
14/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0