



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

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
17/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	2029 On 05-February-26			Bond Future	145.4055	145.3295	145.4055	145.3295	1,833
17/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	5295.4600	5219.4700	5.2955	5.2195	0
17/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2029 On 07-May-26			Bond Future	146.6329	146.5555	146.6329	146.5555	2,542
17/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4812.9100	4735.5100	4.8129	4.7355	0
17/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2029 On 06-August-26			Bond Future	149.3259	149.2467	149.3259	149.2467	0
17/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	5225.8900	5146.7000	5.2259	5.1467	0
17/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2029 On 05-November-26			Bond Future	150.4914	150.4103	150.4914	150.4103	0
17/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2931.3500	2850.3200	2.9314	2.8503	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2029 On 04-February-27			Bond Future	153.1174	153.0345	153.1174	153.0345	0
17/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	3397.4400	3314.4800	3.3974	3.3145	0
17/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2030 On 05-February-26			Bond Future	7.6627	7.6737	101.3536	101.3163	164,023
17/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5977.4700	5940.8600	5.9775	5.9409	0
17/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2.7200	3.4000	0.0027	0.0034	0
17/11/2025	2030 On 07-May-26			Bond Future	7.6887	7.7006	103.2044	103.1665	5,220
17/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	179.4900	176.4300	0.1795	0.1764	1,000
17/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1728.2600	1763.1700	1.7283	1.7632	0
17/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	845.3400	832.9200	0.8453	0.8329	1,000
17/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	777.1300	802.6800	0.7771	0.8027	0
17/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1288.0100	1271.1800	1.2880	1.2712	0
17/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	550.0000	571.1400	0.5500	0.5711	1,000
17/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5328.9100	5294.9600	5.3289	5.2950	0
17/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	51.9900	56.0100	0.0520	0.0560	0
17/11/2025	2030 On 06-August-26			Bond Future	7.7295	7.7424	101.0655	101.0266	338
17/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	275.3200	270.0700	0.2753	0.2701	1,000
17/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1852.4600	1886.1100	1.8525	1.8861	0
17/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	945.8000	932.2100	0.9458	0.9322	1,000
17/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1004.4600	1029.7700	1.0045	1.0298	0
17/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1643.6600	1624.3600	1.6437	1.6244	0
17/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	655.8600	675.4600	0.6559	0.6755	1,000
17/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4524.4700	4492.9000	4.5245	4.4929	0
17/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	162.7000	170.0300	0.1627	0.1700	0
17/11/2025	2030 On 05-November-26			Bond Future	7.7729	7.7870	102.8353	102.7954	0
17/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2322.4700	2299.0500	2.3225	2.2991	0
17/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	602.6000	619.0300	0.6026	0.6190	0
17/11/2025	2030 On 04-February-27			Bond Future	7.8459	7.8615	100.5973	100.5564	0
17/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1157.5100	1141.3200	1.1575	1.1413	0
17/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1225.1700	1249.8700	1.2252	1.2499	0
17/11/2025	2031 On 05-February-26			Bond Future	113.0927	113.0534	113.0927	113.0534	1,013
17/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1385.1700	1353.7900	1.3852	1.3538	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	52.4300	60.3800	0.0524	0.0604	0
17/11/2025	2031 On 07-May-26			Bond Future	115.1851	115.1451	115.1851	115.1451	736
17/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1495.8800	1466.9100	1.4959	1.4669	0
17/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	150.7500	161.7800	0.1508	0.1618	0
17/11/2025	2031 On 06-August-26			Bond Future	114.8700	114.8288	114.8700	114.8288	680
17/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1372.9700	1346.8800	1.3730	1.3469	0
17/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	313.0000	328.0600	0.3130	0.3281	0
17/11/2025	2031 On 05-November-26			Bond Future	116.9087	116.8665	116.9087	116.8665	0
17/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5420.4200	5378.4500	5.4204	5.3785	0
17/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.7200	1.9300	0.0017	0.0019	0
17/11/2025	2031 On 04-February-27			Bond Future	116.4815	116.4381	116.4815	116.4381	0
17/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	1024.1400	1002.9200	1.0241	1.0029	0
17/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	722.6100	744.8500	0.7226	0.7449	0
17/11/2025	2032 On 05-February-26			Bond Future	8.1723	8.1938	103.3674	103.2650	125,216
17/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8941.9800	8841.0600	8.9420	8.8411	0
17/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	5.0500	6.5200	0.0051	0.0065	0
17/11/2025	2032 On 07-May-26			Bond Future	8.2145	8.2372	101.0951	100.9909	37,719
17/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8459.9100	8362.8500	8.4599	8.3629	0
17/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	68.2800	75.4400	0.0683	0.0754	0
17/11/2025	2032 On 06-August-26			Bond Future	8.2674	8.2914	102.9270	102.8206	0
17/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7988.1100	7893.7900	7.9881	7.8938	0
17/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	178.4900	190.5600	0.1785	0.1906	0
17/11/2025	2032 On 05-November-26			Bond Future	8.3302	8.3557	100.5722	100.4637	0
17/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4228.6600	4153.7900	4.2287	4.1538	0
17/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	767.0200	800.6700	0.7670	0.8007	0
17/11/2025	2032 On 04-February-27			Bond Future	8.4143	8.4414	102.3007	102.1899	0
17/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1985.4600	1933.2900	1.9855	1.9333	0
17/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1717.4000	1775.9700	1.7174	1.7760	0
17/11/2025	2033 On 05-February-26			Bond Future	140.2212	140.0509	140.2212	140.0509	2,694
17/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7341.1700	7170.9100	7.3412	7.1709	0
17/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2033 On 07-May-26			Bond Future	141.2505	141.0770	141.2505	141.0770	11,412
17/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	6090.5400	5917.0400	6.0905	5.9170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2033 On 06-August-26			Bond Future	143.8447	143.6677	143.8447	143.6677	0
17/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9594.6900	9417.6800	9.5947	9.4177	0
17/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2033 On 05-November-26			Bond Future	144.8092	144.6287	144.8092	144.6287	0
17/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7549.1600	7368.6500	7.5492	7.3687	0
17/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2033 On 04-February-27			Bond Future	147.3362	147.1521	147.3362	147.1521	0
17/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4626.2100	4442.1000	4.6262	4.4421	0
17/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2037 On 05-February-26			Bond Future	9.0805	9.1225	96.2500	95.9700	115,386
17/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4020.3200	3805.2200	4.0203	3.8052	0
17/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	319.9700	384.8600	0.3200	0.3849	11,500
17/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6597.1800	6344.8500	6.5972	6.3449	0
17/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	108.5900	136.2500	0.1086	0.1363	11,500
17/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9772.2600	9501.6600	9.7723	9.5017	0
17/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	29.6300	39.0200	0.0296	0.0390	0
17/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11185.2600	10911.1200	11.1853	10.9111	1,970
17/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	17.0700	22.9200	0.0171	0.0229	0
17/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12842.8000	12565.3800	12.8428	12.5654	0
17/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	6.4600	9.0300	0.0065	0.0090	0
17/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13710.9200	13432.4200	13.7109	13.4324	0
17/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3.4000	4.8900	0.0034	0.0049	0
17/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13926.2200	13647.5300	13.9262	13.6475	1,030
17/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2.8800	4.1800	0.0029	0.0042	0
17/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16350.0600	16070.2900	16.3501	16.0703	0
17/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.3800	0.6000	0.0004	0.0006	0
17/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18428.8300	18148.8800	18.4288	18.1489	0
17/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	1,970
17/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20671.9100	20391.9300	20.6719	20.3919	0
17/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,030
17/11/2025	2037 On 07-May-26			Bond Future	9.1437	9.1873	98.0076	97.7225	87,488
17/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1301.7600	1199.5300	1.3018	1.1995	1,500
17/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2248.9400	2431.8000	2.2489	2.4318	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3293.7000	3118.0100	3.2937	3.1180	1,500
17/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1062.0100	1171.4100	1.0620	1.1714	0
17/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6220.6700	5992.3100	6.2207	5.9923	0
17/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	465.9800	522.7100	0.4660	0.5227	1,500
17/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11044.5500	10779.9400	11.0446	10.7799	142
17/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	140.8500	161.3300	0.1409	0.1613	0
17/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13009.9600	12738.0200	13.0100	12.7380	0
17/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	84.2200	97.3700	0.0842	0.0974	0
17/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18466.0200	18182.3400	18.4660	18.1823	0
17/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	6.0400	7.4500	0.0060	0.0075	142
17/11/2025	2037 On 06-August-26			Bond Future	9.2166	9.2620	95.5238	95.2333	2,539
17/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5919.7300	5708.5600	5.9197	5.7086	2,541
17/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	948.6300	1027.9700	0.9486	1.0280	0
17/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9376.0400	9129.1900	9.3760	9.1292	0
17/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	467.3500	511.0100	0.4674	0.5110	2,541
17/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12445.7600	12181.0400	12.4458	12.1810	0
17/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	254.3700	280.1600	0.2544	0.2802	2,541
17/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14465.4400	14189.8200	14.4654	14.1898	0
17/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	128.5400	143.4300	0.1285	0.1434	0
17/11/2025	2037 On 05-November-26			Bond Future	9.2889	9.3361	97.1962	96.9003	0
17/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3410.4300	3254.9700	3.4104	3.2550	4,490
17/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2342.6700	2483.0700	2.3427	2.4831	0
17/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6849.3300	6634.0800	6.8493	6.6341	0
17/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1170.3700	1250.9800	1.1704	1.2510	4,490
17/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8730.5300	8495.1700	8.7305	8.4952	0
17/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	831.9800	892.4800	0.8320	0.8925	0
17/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9759.9600	9516.0400	9.7600	9.5160	0
17/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	697.1100	749.0500	0.6971	0.7491	4,490
17/11/2025	2037 On 04-February-27			Bond Future	9.3759	9.4250	94.6102	94.3089	0
17/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3636.2800	3481.3000	3.6363	3.4813	0
17/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2816.2100	2962.5500	2.8162	2.9626	0
17/11/2025	2038 On 05-February-26			Bond Future	151.4369	151.2189	151.4369	151.2189	2,762
17/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8236.8600	8018.8700	8.2369	8.0189	0
17/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2038 On 07-May-26			Bond Future	154.2387	154.0166	154.2387	154.0166	440
17/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9708.7000	9486.6200	9.7087	9.4866	0
17/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2038 On 06-August-26			Bond Future	154.8648	154.6383	154.8648	154.6383	0
17/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10144.7500	9918.2800	10.1448	9.9183	0
17/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2038 On 05-November-26			Bond Future	157.6143	157.3833	157.6143	157.3833	0
17/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11304.3100	11073.2700	11.3043	11.0733	0
17/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2038 On 04-February-27			Bond Future	158.1255	157.8898	158.1255	157.8898	0
17/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4295.5300	4059.8300	4.2955	4.0598	0
17/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2040 On 05-February-26			Bond Future	9.3524	9.4047	97.5260	97.1319	78,840
17/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3786.8200	3501.9800	3.7868	3.5020	14,000
17/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	485.0100	594.2500	0.4850	0.5943	0
17/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6561.0600	6214.5100	6.5611	6.2145	0
17/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	168.6000	216.1300	0.1686	0.2161	14,000
17/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	7270.9800	6915.0900	7.2710	6.9151	680
17/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	128.8800	167.0700	0.1289	0.1671	0
17/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9843.3500	9466.5200	9.8434	9.4665	0
17/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	49.9200	67.1700	0.0499	0.0672	8,180
17/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	12352.7800	11966.7400	12.3528	11.9667	0
17/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	20.6600	28.7000	0.0207	0.0287	680
17/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	14412.3600	14021.4200	14.4124	14.0214	0
17/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	6.8000	9.9400	0.0068	0.0099	0
17/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	16348.8200	15955.7300	16.3488	15.9557	475
17/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	1.7800	2.7700	0.0018	0.0028	0
17/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23919.2500	23525.1700	23.9193	23.5252	0
17/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
17/11/2025	2040 On 07-May-26			Bond Future	9.4174	9.4715	99.3069	98.9055	0
17/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	9229.1500	8877.7600	9.2292	8.8778	1,460
17/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	317.8200	367.7400	0.3178	0.3677	0
17/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11754.9400	11384.4700	11.7549	11.3845	0
17/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	183.1200	213.9600	0.1831	0.2140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14961.4200	14575.3300	14.9614	14.5753	0
17/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	80.6700	95.8900	0.0807	0.0959	0
17/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	15244.4400	14857.0300	15.2444	14.8570	0
17/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	72.3100	86.2100	0.0723	0.0862	1,460
17/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16980.5600	16586.9600	16.9806	16.5870	0
17/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	35.7400	43.4500	0.0357	0.0435	0
17/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	18025.8600	17629.7900	18.0259	17.6298	0
17/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	22.7000	27.9400	0.0227	0.0279	1,460
17/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19695.9300	19297.3000	19.6959	19.2973	0
17/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	10.4500	13.1300	0.0105	0.0131	0
17/11/2025	2040 On 06-August-26			Bond Future	9.4913	9.5473	96.5960	96.1871	7,265
17/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	17265.0800	16871.2000	17.2651	16.8712	0
17/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	102.9400	117.9100	0.1029	0.1179	0
17/11/2025	2040 On 05-November-26			Bond Future	9.5639	9.6219	98.2869	97.8707	0
17/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4706.0900	4460.9300	4.7061	4.4609	2,300
17/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2259.9700	2431.0600	2.2600	2.4311	0
17/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8660.4400	8341.6300	8.6604	8.3416	0
17/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1146.9500	1244.3900	1.1470	1.2444	2,300
17/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10784.7800	10441.6100	10.7848	10.4416	0
17/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	823.4200	896.5000	0.8234	0.8965	0
17/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11933.6700	11580.2600	11.9337	11.5803	0
17/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	694.7800	757.6200	0.6948	0.7576	2,300
17/11/2025	2040 On 04-February-27			Bond Future	9.6496	9.7097	95.4691	95.0453	0
17/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4632.2000	4391.6500	4.6322	4.3917	0
17/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2679.5500	2862.7400	2.6796	2.8627	0
17/11/2025	2043 On 05-February-26			Bond Future	114.1197	114.1314	114.1197	114.1314	0
17/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4509.7385	4525.6809	4.5097	4.5257	0
17/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	50.0285	54.3309	0.0500	0.0543	0
17/11/2025	2043 On 07-May-26			Bond Future	116.2311	116.2430	116.2311	116.2430	0
17/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4796.7129	4814.6138	4.7967	4.8146	0
17/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	265.5929	271.6038	0.2656	0.2716	0
17/11/2025	2043 On 06-August-26			Bond Future	115.5025	115.5143	115.5025	115.5143	0
17/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5126.4071	5143.8370	5.1264	5.1438	0
17/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	503.8971	509.4970	0.5039	0.5095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2043 On 05-November-26			Bond Future	117.5522	117.5637	117.5522	117.5637	0
17/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5436.4340	5452.9619	5.4364	5.4530	0
17/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	724.2740	729.2319	0.7243	0.7292	0
17/11/2025	2043 On 04-February-27			Bond Future	116.6969	116.7081	116.6969	116.7081	0
17/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2311.0539	2325.3892	2.3111	2.3254	0
17/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3244.1539	3247.2792	3.2442	3.2473	0
17/11/2025	2044 On 05-February-26			Bond Future	9.5620	9.6141	93.3295	92.9108	61,970
17/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4388.7600	4071.8600	4.3888	4.0719	9,000
17/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	429.4600	531.3400	0.4295	0.5313	0
17/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9949.2700	9550.6400	9.9493	9.5506	9,000
17/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	58.9300	79.0800	0.0589	0.0791	0
17/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	12235.3700	11826.9400	12.2354	11.8269	0
17/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	27.2600	37.6100	0.0273	0.0376	4,500
17/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13505.1100	13093.5400	13.5051	13.0935	0
17/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	18.0500	25.2600	0.0181	0.0253	9,000
17/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13818.1100	13405.9300	13.8181	13.4059	0
17/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	16.3300	22.9300	0.0163	0.0229	4,500
17/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	14190.0000	13776.7300	14.1900	13.7767	0
17/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	13.1500	18.6600	0.0132	0.0187	0
17/11/2025	2044 On 07-May-26			Bond Future	9.6262	9.6800	95.0338	94.6074	64,878
17/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	15188.8300	14781.7100	15.1888	14.7817	0
17/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	106.7800	126.0400	0.1068	0.1260	0
17/11/2025	2044 On 06-August-26			Bond Future	9.6983	9.7540	92.3708	91.9364	7,681
17/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	18152.9400	17734.5800	18.1529	17.7346	0
17/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	111.7100	127.7800	0.1117	0.1278	0
17/11/2025	2044 On 05-November-26			Bond Future	9.7688	9.8263	93.9877	93.5455	0
17/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11832.3500	11462.9400	11.8324	11.4629	0
17/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	817.6500	890.5000	0.8177	0.8905	0
17/11/2025	2044 On 04-February-27			Bond Future	9.8510	9.9104	91.2210	90.7708	0
17/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5354.9100	5093.8200	5.3549	5.0938	0
17/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2902.8100	3091.8800	2.9028	3.0919	0
17/11/2025	2046 On 05-February-26			Bond Future	133.3025	133.5129	133.3025	133.5129	12,410
17/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11652.4600	11862.8700	11.6525	11.8629	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2046 On 07-May-26			Bond Future	133.4701	133.6846	133.4701	133.6846	5,789
17/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8520.1200	8734.5700	8.5201	8.7346	0
17/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2046 On 06-August-26			Bond Future	135.9211	136.1391	135.9211	136.1391	0
17/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13541.0700	13759.1400	13.5411	13.7591	0
17/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2046 On 05-November-26			Bond Future	135.9985	136.2198	135.9985	136.2198	0
17/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10518.5100	10739.8100	10.5185	10.7398	0
17/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2046 On 04-February-27			Bond Future	138.3703	138.5950	138.3703	138.5950	0
17/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7280.2500	7504.9700	7.2803	7.5050	0
17/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2050 On 05-February-26			Bond Future	132.9919	130.3426	132.9919	130.3426	11,798
17/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10171.9200	7522.5500	10.1719	7.5226	0
17/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2050 On 07-May-26			Bond Future	135.4523	132.7541	135.4523	132.7541	4,988
17/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11382.3200	8684.1400	11.3823	8.6841	0
17/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2050 On 06-August-26			Bond Future	135.4818	132.7336	135.4818	132.7336	0
17/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12211.7600	9463.6100	12.2118	9.4636	0
17/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2050 On 05-November-26			Bond Future	137.8870	135.0898	137.8870	135.0898	0
17/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	14046.9800	11249.7500	14.0470	11.2498	0
17/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	2050 On 04-February-27			Bond Future	137.7979	134.9512	137.7979	134.9512	0
17/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5407.8900	2561.1600	5.4079	2.5612	0
17/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	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
17/11/2025	AL37 On 05-February-26			Index Future	1249.7510	1248.9320	1249.7510	1,248.9320	0
17/11/2025	AL37 On 07-May-26			Index Future	1272.5720	1271.7390	1272.5720	1,271.7390	0
17/11/2025	AL37 On 06-August-26			Index Future	1295.4060	1294.5490	1295.4060	1,294.5490	0
17/11/2025	AL37 On 05-November-26			Index Future	1318.3920	1317.5100	1318.3920	1,317.5100	0
17/11/2025	AL37 On 04-February-27			Index Future	1341.1410	1340.2310	1341.1410	1,340.2310	0
17/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
17/11/2025	AL7T On 05-February-26			Index Future	1590.0610	1586.1200	1590.0610	1,586.1200	0
17/11/2025	AL7T On 07-May-26			Index Future	1619.0950	1615.0830	1619.0950	1,615.0830	0
17/11/2025	AL7T On 06-August-26			Index Future	1648.1470	1644.0520	1648.1470	1,644.0520	0
17/11/2025	AL7T On 05-November-26			Index Future	1677.3930	1673.2120	1677.3930	1,673.2120	0
17/11/2025	AL7T On 04-February-27			Index Future	1706.3360	1702.0670	1706.3360	1,702.0670	0
17/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
17/11/2025	ALBI On 05-February-26			Index Future	1344.5620	1341.0100	1344.5620	1,341.0100	79
17/11/2025	ALBI On 07-May-26			Index Future	1369.1130	1365.4980	1369.1130	1,365.4980	0
17/11/2025	ALBI On 06-August-26			Index Future	1393.6800	1389.9900	1393.6800	1,389.9900	0
17/11/2025	ALBI On 05-November-26			Index Future	1418.4100	1414.6440	1418.4100	1,414.6440	0
17/11/2025	ALBI On 04-February-27			Index Future	1442.8840	1439.0400	1442.8840	1,439.0400	0
17/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	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
17/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	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
17/11/2025	ES33 On 05-February-26			Bond Future	9.2302	9.2676	93.7581	93.5694	0
17/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10562.6700	10373.9000	10.5627	10.3739	0
17/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES33 On 07-May-26			Bond Future	9.3081	9.3472	91.6986	91.5063	0
17/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10818.0900	10625.7800	10.8181	10.6258	0
17/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES33 On 06-August-26			Bond Future	9.3970	9.4381	93.3819	93.1859	0
17/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11513.2700	11317.2400	11.5133	11.3172	0
17/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES33 On 05-November-26			Bond Future	9.4990	9.5421	91.2467	91.0469	0
17/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5918.2800	5718.5300	5.9183	5.7185	0
17/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES33 On 04-February-27			Bond Future	9.6244	9.6699	92.8350	92.6314	0
17/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	338.3900	134.7900	0.3384	0.1348	0
17/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES42 On 05-February-26			Bond Future	9.7582	9.8105	92.3576	91.9694	0
17/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13757.8300	13369.7100	13.7578	13.3697	0
17/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES42 On 07-May-26			Bond Future	9.8275	9.8815	89.8017	89.4064	0
17/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15160.2600	14764.9600	15.1603	14.7650	0
17/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES42 On 06-August-26			Bond Future	9.9024	9.9582	91.4495	91.0467	0
17/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16975.2000	16572.4100	16.9752	16.5724	0
17/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES42 On 05-November-26			Bond Future	9.9826	10.0404	88.8085	88.3983	0
17/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10843.6800	10433.4500	10.8437	10.4335	0
17/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	ES42 On 04-February-27			Bond Future	10.0743	10.1341	90.3522	89.9346	0
17/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1492.3100	1074.6600	1.4923	1.0747	0
17/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
17/11/2025	GOVI On 05-February-26			GOVI	1320.0120	1316.5460	1320.0120	1,316.5460	605
17/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1700120.0000	1665460.0000	170.0120	166.5460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	GOVI On 07-May-26			GOVI	1344.1150	1340.5870	1344.1150	1,340.5870	42
17/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1671150.0000	1635870.0000	167.1150	163.5870	0
17/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	GOVI On 06-August-26			GOVI	1368.2330	1364.6320	1368.2330	1,364.6320	0
17/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1792330.0000	1756320.0000	179.2330	175.6320	0
17/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	GOVI On 05-November-26			GOVI	1392.5120	1388.8370	1392.5120	1,388.8370	0
17/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1155120.0000	1118370.0000	115.5120	111.8370	0
17/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	GOVI On 04-February-27			GOVI	1416.5390	1412.7880	1416.5390	1,412.7880	0
17/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	475390.0000	437880.0000	47.5390	43.7880	0
17/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/11/2025	I258 On 05-February-26			Bond Future	119.8666	119.8795	119.8666	119.8795	0
17/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8237.1071	8252.6856	8.2371	8.2527	0
17/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	20.5571	23.1756	0.0206	0.0232	0
17/11/2025	I258 On 07-May-26			Bond Future	122.0844	122.0975	122.0844	122.0975	0
17/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	8554.5031	8574.0522	8.5545	8.5741	0
17/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	200.1231	206.5222	0.2001	0.2065	0
17/11/2025	I258 On 06-August-26			Bond Future	121.4633	121.4762	121.4633	121.4762	0
17/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	8971.1217	8991.1695	8.9711	8.9912	0
17/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	457.8117	464.9795	0.4578	0.4650	0
17/11/2025	I258 On 05-November-26			Bond Future	123.6188	123.6316	123.6188	123.6316	0
17/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	9401.0366	9420.9200	9.4010	9.4209	0
17/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	732.2766	739.3200	0.7323	0.7393	0
17/11/2025	I258 On 04-February-27			Bond Future	122.8694	122.8819	122.8694	122.8819	0
17/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6327.0485	6347.9660	6.3270	6.3480	0
17/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2357.6085	2366.0660	2.3576	2.3661	0
17/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
17/11/2025	IGOV On 05-February-26			Index Future	419.9160	418.2000	419.9160	418.2000	242
17/11/2025	IGOV On 07-May-26			Index Future	427.6850	425.9370	427.6850	425.9370	8
17/11/2025	IGOV On 06-August-26			Index Future	435.4580	433.6760	435.4580	433.6760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	IGOV On 05-November-26			Index Future	443.2830	441.4650	443.2830	441.4650	0
17/11/2025	IGOV On 04-February-27			Index Future	451.0280	449.1740	451.0280	449.1740	0
17/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/11/2025	R033 On 05-February-26			Bond Future	8.3257	8.3472	112.5066	112.3864	14,967
17/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11349.4100	11238.6300	11.3494	11.2386	0
17/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	52.6100	61.9800	0.0526	0.0620	0
17/11/2025	R033 On 07-May-26			Bond Future	8.3723	8.3949	109.5179	109.3955	0
17/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10540.1700	10439.0300	10.5402	10.4390	0
17/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	310.5200	331.7300	0.3105	0.3317	0
17/11/2025	R033 On 06-August-26			Bond Future	8.4288	8.4526	111.5023	111.3774	0
17/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9877.1100	9785.4700	9.8771	9.7855	0
17/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	829.1300	862.3400	0.8291	0.8623	0
17/11/2025	R033 On 05-November-26			Bond Future	8.4942	8.5193	108.4153	108.2880	0
17/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5828.9700	5752.6200	5.8290	5.7526	0
17/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1690.5600	1741.5300	1.6906	1.7415	0
17/11/2025	R033 On 04-February-27			Bond Future	8.5790	8.6055	110.2778	110.1479	0
17/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3613.0600	3555.9900	3.6131	3.5560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3266.2400	3339.0400	3.2662	3.3390	0
17/11/2025	R035 On 05-February-26			Bond Future	8.6570	8.6940	105.3367	105.1061	82,467
17/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1034.1700	945.1800	1.0342	0.9452	350
17/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1140.1000	1281.6600	1.1401	1.2817	0
17/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1858.1200	1728.8100	1.8581	1.7288	0
17/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	662.4700	763.7100	0.6625	0.7637	0
17/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3266.3000	3094.6700	3.2663	3.0947	0
17/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	308.9000	367.8200	0.3089	0.3678	350
17/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3846.8500	3663.7100	3.8469	3.6637	0
17/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	231.8300	279.2400	0.2318	0.2792	16,000
17/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5985.1700	5775.9300	5.9852	5.7759	0
17/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	84.5900	105.9000	0.0846	0.1059	350
17/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8916.8900	8693.2400	8.9169	8.6932	250
17/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	21.8500	28.7500	0.0219	0.0288	0
17/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10384.1500	10157.5300	10.3842	10.1575	2,000
17/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	11.3300	15.2600	0.0113	0.0153	0
17/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11613.7000	11385.6300	11.6137	11.3856	0
17/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	6.6600	9.1400	0.0067	0.0091	250
17/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12246.8800	12018.1800	12.2469	12.0182	0
17/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	4.7300	6.5800	0.0047	0.0066	0
17/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13030.1800	12800.7100	13.0302	12.8007	2,000
17/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2.5300	3.6100	0.0025	0.0036	0
17/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13341.2200	13111.5400	13.3412	13.1115	0
17/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1.9500	2.8200	0.0020	0.0028	0
17/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14215.1600	13985.0600	14.2152	13.9851	0
17/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.9200	1.3700	0.0009	0.0014	250
17/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20395.7600	20165.2100	20.3958	20.1652	0
17/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
17/11/2025	R035 On 07-May-26			Bond Future	8.7067	8.7453	102.7577	102.5230	31,981
17/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	557.9500	510.8200	0.5580	0.5108	1,000
17/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3143.6400	3331.2500	3.1436	3.3313	0
17/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1976.6300	1863.7300	1.9766	1.8637	1,000
17/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1470.1200	1591.9600	1.4701	1.5920	0
17/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3737.5300	3580.0600	3.7375	3.5801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	784.4700	861.7400	0.7845	0.8617	1,000
17/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5900.3200	5711.5700	5.9003	5.7116	250
17/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	407.4800	453.4700	0.4075	0.4535	0
17/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6001.9800	5812.1500	6.0020	5.8122	200
17/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	395.7500	440.6600	0.3958	0.4407	0
17/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6257.2700	6064.8700	6.2573	6.0649	350
17/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	368.3400	410.6800	0.3683	0.4107	0
17/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8471.5200	8261.9100	8.4715	8.2619	0
17/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	196.2200	221.3500	0.1962	0.2214	250
17/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8575.1100	8364.9100	8.5751	8.3649	0
17/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	190.7400	215.2800	0.1907	0.2153	200
17/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8834.0400	8622.4000	8.8340	8.6224	0
17/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	177.7400	200.8400	0.1777	0.2008	350
17/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11050.9300	10830.1600	11.0509	10.8302	0
17/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	98.9200	112.8900	0.0989	0.1129	250
17/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11153.3300	10932.2400	11.1533	10.9322	0
17/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	96.3900	110.0400	0.0964	0.1100	200
17/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11408.8700	11187.0300	11.4089	11.1870	0
17/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	90.3000	103.2000	0.0903	0.1032	350
17/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12164.2700	11939.6000	12.1643	11.9396	0
17/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	66.8400	76.9100	0.0668	0.0769	0
17/11/2025	R035 On 06-August-26			Bond Future	8.7655	8.8057	104.6200	104.3807	56
17/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	798.4100	742.1500	0.7984	0.7422	1,000
17/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3682.8900	3865.8900	3.6829	3.8659	0
17/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1924.1400	1822.1700	1.9241	1.8222	350
17/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2255.2500	2392.5400	2.2553	2.3925	0
17/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2198.7100	2088.2900	2.1987	2.0883	1,000
17/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2052.7300	2181.5700	2.0527	2.1816	0
17/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3522.7000	3380.1000	3.5227	3.3801	200
17/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1381.4400	1478.1000	1.3814	1.4781	0
17/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3863.3100	3714.1500	3.8633	3.7142	0
17/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1260.0700	1350.1700	1.2601	1.3502	350
17/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3906.5100	3756.5600	3.9065	3.7566	250
17/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1245.7300	1335.0400	1.2457	1.3350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4657.5000	4494.9600	4.6575	4.4950	0
17/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1025.0700	1101.7900	1.0251	1.1018	1,000
17/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5765.3700	5587.8700	5.7654	5.5879	0
17/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	782.4800	844.2400	0.7825	0.8442	200
17/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6144.0500	5962.2400	6.1441	5.9622	0
17/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	716.4700	773.9200	0.7165	0.7739	350
17/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6191.8000	6009.4800	6.1918	6.0095	0
17/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	708.8200	765.7600	0.7088	0.7658	250
17/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8165.4300	7965.0800	8.1654	7.9651	0
17/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	447.0300	485.9400	0.4470	0.4859	200
17/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8604.8500	8401.3800	8.6049	8.4014	0
17/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	404.9800	440.7700	0.4050	0.4408	250
17/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12675.2100	12450.4100	12.6752	12.4504	0
17/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	135.9800	150.4400	0.1360	0.1504	0
17/11/2025	R035 On 05-November-26			Bond Future	8.8344	8.8765	101.9531	101.7093	0
17/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2354.3600	2244.9900	2.3544	2.2450	200
17/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2554.6300	2689.0400	2.5546	2.6890	0
17/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4225.8700	4075.9100	4.2259	4.0759	0
17/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1567.8200	1661.6400	1.5678	1.6616	200
17/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6382.5700	6202.7500	6.3826	6.2028	0
17/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	970.7800	1034.7400	0.9708	1.0347	200
17/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7420.7900	7230.2800	7.4208	7.2303	0
17/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	776.2100	829.4800	0.7762	0.8295	0
17/11/2025	R035 On 04-February-27			Bond Future	8.9204	8.9644	103.7058	103.4575	0
17/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2976.0400	2851.2800	2.9760	2.8513	0
17/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2415.1300	2538.7000	2.4151	2.5387	0
17/11/2025	R038 On 05-February-26			Bond Future	9.1650	9.2071	116.3182	115.9880	3,763
17/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16035.8400	15707.0000	16.0358	15.7070	0
17/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2.8900	4.2400	0.0029	0.0042	0
17/11/2025	R038 On 07-May-26			Bond Future	9.2290	9.2727	112.9579	112.6217	2,395
17/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15188.0600	14865.1100	15.1881	14.8651	0
17/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	79.4000	92.6300	0.0794	0.0926	0
17/11/2025	R038 On 06-August-26			Bond Future	9.3009	9.3463	115.0045	114.6619	0
17/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16796.8500	16471.7700	16.7969	16.4718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	149.2400	166.7900	0.1492	0.1668	0
17/11/2025	R038 On 05-November-26			Bond Future	9.3789	9.4262	111.5377	111.1888	0
17/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10129.0500	9844.1300	10.1291	9.8441	0
17/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	797.2700	861.2600	0.7973	0.8613	0
17/11/2025	R038 On 04-February-27			Bond Future	9.4710	9.5202	113.4534	113.0981	0
17/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4177.3400	3994.8400	4.1773	3.9948	0
17/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3249.3200	3422.1400	3.2493	3.4221	0
17/11/2025	R053 On 05-February-26			Bond Future	9.3998	9.4518	125.9361	125.3374	27,617
17/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	20615.0200	20022.0400	20.6150	20.0220	0
17/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	12.6800	18.4000	0.0127	0.0184	0
17/11/2025	R053 On 07-May-26			Bond Future	9.4526	9.5061	122.3743	121.7647	12,035
17/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21725.8600	21140.1600	21.7259	21.1402	0
17/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	126.7300	150.5900	0.1267	0.1506	0
17/11/2025	R053 On 06-August-26			Bond Future	9.5105	9.5657	124.5916	123.9706	0
17/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	25627.8000	25028.5200	25.6278	25.0285	0
17/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	147.5200	169.2300	0.1475	0.1692	0
17/11/2025	R053 On 05-November-26			Bond Future	9.5720	9.6289	120.9147	120.2825	0
17/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	17223.4100	16689.0900	17.2234	16.6891	0
17/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1084.4900	1182.3100	1.0845	1.1823	0
17/11/2025	R053 On 04-February-27			Bond Future	9.6428	9.7015	122.9915	122.3480	0
17/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7750.3000	7372.0900	7.7503	7.3721	0
17/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4032.0000	4297.3700	4.0320	4.2974	0
17/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
17/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	73.7700	75.1400	0.0738	0.0751	0
17/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	73.7700	75.1400	0.0738	0.0751	0
17/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
17/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	107.9400	108.8800	0.1079	0.1089	0
17/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	107.9400	108.8800	0.1079	0.1089	0
17/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	91.1100	91.6300	0.0911	0.0916	0
17/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	91.1100	91.6300	0.0911	0.0916	0
17/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.3800	52.6000	0.0524	0.0526	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.3800	52.6000	0.0524	0.0526	0
17/11/2025	R202 On 05-February-26			Bond Future	288.7251	286.9672	288.7251	286.9672	565
17/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10905.0700	9147.1500	10.9051	9.1472	0
17/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R202 On 07-May-26			Bond Future	294.0670	292.2765	294.0670	292.2765	460
17/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16517.0100	14726.5300	16.5170	14.7265	0
17/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R202 On 06-August-26			Bond Future	294.0339	292.2097	294.0339	292.2097	0
17/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	15173.8600	13349.6800	15.1739	13.3497	0
17/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R202 On 05-November-26			Bond Future	299.2546	297.3973	299.2546	297.3973	0
17/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18794.6000	16937.2600	18.7946	16.9373	0
17/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R202 On 04-February-27			Bond Future	298.9585	297.0674	298.9585	297.0674	0
17/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	4228.4500	2337.4400	4.2285	2.3374	0
17/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R209 On 05-February-26			Bond Future	8.9062	8.9430	84.7786	84.5648	35,518
17/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10773.4400	10562.1000	10.7734	10.5621	0
17/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	6.7200	9.1700	0.0067	0.0092	0
17/11/2025	R209 On 07-May-26			Bond Future	8.9601	8.9983	83.1753	82.9576	6,358
17/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11084.1300	10877.5300	11.0841	10.8775	0
17/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	78.6400	89.7500	0.0786	0.0898	0
17/11/2025	R209 On 06-August-26			Bond Future	9.0216	9.0612	84.6826	84.4608	2,732
17/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12145.4600	11936.9100	12.1455	11.9369	0
17/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	129.3600	142.6600	0.1294	0.1427	0
17/11/2025	R209 On 05-November-26			Bond Future	9.0891	9.1303	83.0163	82.7903	0
17/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7194.3300	7018.0800	7.1943	7.0181	0
17/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	765.1300	814.8100	0.7651	0.8148	0
17/11/2025	R209 On 04-February-27			Bond Future	9.1702	9.2130	84.4435	84.2133	0
17/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2933.9600	2817.5600	2.9340	2.8176	0
17/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2345.5100	2459.2500	2.3455	2.4593	0
17/11/2025	R210 On 05-February-26			Bond Future	259.4611	259.4619	259.4611	259.4619	289
17/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	6361.1300	6361.8500	6.3611	6.3619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R210 On 07-May-26			Bond Future	260.7771	260.7779	260.7771	260.7779	918
17/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	5377.1300	5377.8700	5.3771	5.3779	0
17/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R210 On 06-August-26			Bond Future	265.5661	265.5662	265.5661	265.5662	0
17/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5726.1000	5726.2300	5.7261	5.7262	0
17/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R210 On 05-November-26			Bond Future	266.7410	266.7402	266.7410	266.7402	0
17/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	13410.9500	13410.2200	13.4110	13.4102	0
17/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R210 On 04-February-27			Bond Future	271.3942	271.3926	271.3942	271.3926	0
17/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	5364.2200	5362.6300	5.3642	5.3626	0
17/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R213 On 05-February-26			Bond Future	7.9226	7.9336	99.3666	99.3225	4,252
17/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7500.6400	7457.4800	7.5006	7.4575	0
17/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	4.2100	5.2200	0.0042	0.0052	0
17/11/2025	R213 On 07-May-26			Bond Future	7.9529	7.9646	97.6299	97.5849	64,746
17/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6844.3600	6803.9300	6.8444	6.8039	0
17/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	59.2100	63.7700	0.0592	0.0638	0
17/11/2025	R213 On 06-August-26			Bond Future	7.9945	8.0070	99.3994	99.3534	0
17/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6147.2000	6108.7200	6.1472	6.1087	0
17/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	163.9500	171.5000	0.1640	0.1715	0
17/11/2025	R213 On 05-November-26			Bond Future	8.0523	8.0658	97.5921	97.5450	0
17/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3103.5200	3075.1000	3.1035	3.0751	0
17/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	700.7900	719.4900	0.7008	0.7195	0
17/11/2025	R213 On 04-February-27			Bond Future	8.1358	8.1503	99.2709	99.2226	0
17/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1553.9300	1534.7000	1.5539	1.5347	0
17/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1539.9400	1568.9600	1.5399	1.5690	0
17/11/2025	R214 On 05-February-26			Bond Future	9.3603	9.4124	80.0755	79.7297	10,321
17/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	11314.2600	10974.0700	11.3143	10.9741	0
17/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	13.9200	19.5400	0.0139	0.0195	0
17/11/2025	R214 On 07-May-26			Bond Future	9.4154	9.4691	78.2401	77.8880	31,017
17/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12386.8500	12051.0200	12.3869	12.0510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	90.1800	106.4600	0.0902	0.1065	0
17/11/2025	R214 On 06-August-26			Bond Future	9.4772	9.5326	79.6581	79.2994	0
17/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	14157.4800	13815.9100	14.1575	13.8159	0
17/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	125.1900	142.3700	0.1252	0.1424	0
17/11/2025	R214 On 05-November-26			Bond Future	9.5455	9.6027	77.7581	77.3928	0
17/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	9149.1500	8849.6100	9.1492	8.8496	0
17/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	742.1600	807.8800	0.7422	0.8079	0
17/11/2025	R214 On 04-February-27			Bond Future	9.6256	9.6847	79.0951	78.7233	0
17/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	4208.6300	3998.8200	4.2086	3.9988	0
17/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2505.0600	2667.0400	2.5051	2.6670	0
17/11/2025	R248 On 05-February-26			Bond Future	9.5255	9.5776	96.8352	96.3876	234,882
17/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	68.5300	54.1600	0.0685	0.0542	1,940
17/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	5726.3500	6159.6200	5.7264	6.1596	0
17/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	1006.6800	866.7500	1.0067	0.8668	1,940
17/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2099.7600	2407.4700	2.0998	2.4075	0
17/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1427.5100	1248.7900	1.4275	1.2488	0
17/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1648.2200	1917.1400	1.6482	1.9171	0
17/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	2200.8900	1966.1500	2.2009	1.9662	12,500
17/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1137.2900	1350.1900	1.1373	1.3502	0
17/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3745.9400	3434.6500	3.7459	3.4347	0
17/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	604.5400	740.8900	0.6045	0.7409	1,940
17/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4421.1100	4086.2500	4.4211	4.0863	0
17/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	469.8900	582.6700	0.4699	0.5827	0
17/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7822.1500	7418.4900	7.8222	7.4185	0
17/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	145.0400	189.0200	0.1450	0.1890	0
17/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14544.1300	14103.2700	14.5441	14.1033	0
17/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	16.4400	23.2200	0.0164	0.0232	0
17/11/2025	R248 On 07-May-26			Bond Future	9.5811	9.6347	94.1644	93.7087	48,318
17/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15803.2700	15368.9600	15.8033	15.3690	0
17/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	119.1400	140.5600	0.1191	0.1406	0
17/11/2025	R248 On 06-August-26			Bond Future	9.6429	9.6982	95.8709	95.4066	0
17/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	19141.3800	18694.3200	19.1414	18.6943	0
17/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	119.6500	136.9400	0.1197	0.1369	0
17/11/2025	R248 On 05-November-26			Bond Future	9.7103	9.7674	93.1139	92.6412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12697.3500	12298.4900	12.6974	12.2985	0
17/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	808.2700	882.0600	0.8083	0.8821	0
17/11/2025	R248 On 04-February-27			Bond Future	9.7886	9.8476	94.7143	94.2331	0
17/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5604.7800	5325.2600	5.6048	5.3253	0
17/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3030.7200	3232.3300	3.0307	3.2323	0
17/11/2025	R2R9 On 05-February-26			Bond Future	9.3264	9.3737	107.6914	107.3284	0
17/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94700.9100	94337.9000	94.7009	94.3379	0
17/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R2R9 On 07-May-26			Bond Future	9.3921	9.4411	104.6789	104.3092	0
17/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93829.1500	93459.5100	93.8292	93.4595	0
17/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R2R9 On 06-August-26			Bond Future	9.4654	9.5161	106.5755	106.1989	0
17/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93455.9900	93079.3700	93.4560	93.0794	0
17/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R2R9 On 05-November-26			Bond Future	9.5444	9.5970	103.4651	103.0816	0
17/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92495.0700	92111.5600	92.4951	92.1116	0
17/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R2R9 On 04-February-27			Bond Future	9.6366	9.6914	105.2423	104.8519	0
17/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4482.9300	4264.9100	4.4829	4.2649	0
17/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2693.1900	2865.6000	2.6932	2.8656	0
17/11/2025	R4R2 On 05-February-26			Bond Future	9.4496	9.4968	109.2122	108.8111	1,125
17/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95936.9900	95535.8800	95.9370	95.5359	0
17/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R4R2 On 07-May-26			Bond Future	9.5134	9.5621	106.1013	105.6929	0
17/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95012.2300	94603.8100	95.0122	94.6038	0
17/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R4R2 On 06-August-26			Bond Future	9.5838	9.6342	108.0238	107.6076	0
17/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94606.5000	94190.3500	94.6065	94.1904	0
17/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R4R2 On 05-November-26			Bond Future	9.6592	9.7114	104.8127	104.3890	0
17/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93590.1000	93166.4500	93.5901	93.1665	0
17/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/11/2025	R4R2 On 04-February-27			Bond Future	9.7463	9.8004	106.6129	106.1816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5538.2200	5278.4900	5.5382	5.2785	0
17/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2533.7100	2705.2700	2.5337	2.7053	0
17/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0