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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
18/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	2029 On 05-February-26			Bond Future	145.2495	145.4055	145.2495	145.4055	1,833
18/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	5139.4600	5295.4600	5.1395	5.2955	0
18/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2029 On 07-May-26			Bond Future	146.4742	146.6329	146.4742	146.6329	2,542
18/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4654.1900	4812.9100	4.6542	4.8129	0
18/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2029 On 06-August-26			Bond Future	149.1646	149.3259	149.1646	149.3259	0
18/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	5064.6300	5225.8900	5.0646	5.2259	0
18/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2029 On 05-November-26			Bond Future	150.3280	150.4914	150.3280	150.4914	0
18/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2768.0100	2931.3500	2.7680	2.9314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2029 On 04-February-27			Bond Future	152.9517	153.1174	152.9517	153.1174	0
18/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	3231.7100	3397.4400	3.2317	3.3974	0
18/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2030 On 05-February-26			Bond Future	7.7157	7.6627	101.1740	101.3536	164,003
18/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5798.4200	5977.4700	5.7984	5.9775	0
18/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3.2800	2.7200	0.0033	0.0027	0
18/11/2025	2030 On 07-May-26			Bond Future	7.7458	7.6887	103.0215	103.2044	5,220
18/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	146.0700	179.4900	0.1461	0.1795	1,000
18/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1877.7500	1728.2600	1.8778	1.7283	0
18/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	751.6300	845.3400	0.7516	0.8453	1,000
18/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	866.3300	777.1300	0.8663	0.7771	0
18/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1172.0200	1288.0100	1.1720	1.2880	0
18/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	616.9200	550.0000	0.6169	0.5500	1,000
18/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5153.0200	5328.9100	5.1530	5.3289	0
18/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	59.0100	51.9900	0.0590	0.0520	0
18/11/2025	2030 On 06-August-26			Bond Future	7.7914	7.7295	100.8795	101.0655	338
18/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	233.9700	275.3200	0.2340	0.2753	1,000
18/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1997.0900	1852.4600	1.9971	1.8525	0
18/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	854.6600	945.8000	0.8547	0.9458	1,000
18/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1099.3000	1004.4600	1.0993	1.0045	0
18/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1523.6400	1643.6600	1.5236	1.6437	0
18/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	721.8200	655.8600	0.7218	0.6559	1,000
18/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4356.2900	4524.4700	4.3563	4.5245	0
18/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	180.5000	162.7000	0.1805	0.1627	0
18/11/2025	2030 On 05-November-26			Bond Future	7.8400	7.7729	102.6463	102.8353	0
18/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2188.7800	2322.4700	2.1888	2.3225	0
18/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	657.8900	602.6000	0.6579	0.6026	0
18/11/2025	2030 On 04-February-27			Bond Future	7.9193	7.8459	100.4054	100.5973	0
18/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1063.2900	1157.5100	1.0633	1.1575	0
18/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1322.8400	1225.1700	1.3228	1.2252	0
18/11/2025	2031 On 05-February-26			Bond Future	113.2375	113.0927	113.2375	113.0927	1,013
18/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1515.6600	1385.1700	1.5157	1.3852	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	38.1900	52.4300	0.0382	0.0524	0
18/11/2025	2031 On 07-May-26			Bond Future	115.3326	115.1851	115.3326	115.1851	736
18/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1617.1800	1495.8800	1.6172	1.4959	0
18/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	124.6000	150.7500	0.1246	0.1508	0
18/11/2025	2031 On 06-August-26			Bond Future	115.0210	114.8700	115.0210	114.8700	680
18/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1483.1500	1372.9700	1.4832	1.3730	0
18/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	272.2000	313.0000	0.2722	0.3130	0
18/11/2025	2031 On 05-November-26			Bond Future	117.0627	116.9087	117.0627	116.9087	0
18/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5573.9600	5420.4200	5.5740	5.4204	0
18/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.3100	1.7200	0.0013	0.0017	0
18/11/2025	2031 On 04-February-27			Bond Future	116.6400	116.4815	116.6400	116.4815	0
18/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	1114.0400	1024.1400	1.1140	1.0241	0
18/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	654.0400	722.6100	0.6540	0.7226	0
18/11/2025	2032 On 05-February-26			Bond Future	8.2188	8.1723	103.1458	103.3674	125,285
18/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8721.2000	8941.9800	8.7212	8.9420	0
18/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	5.7900	5.0500	0.0058	0.0051	0
18/11/2025	2032 On 07-May-26			Bond Future	8.2636	8.2145	100.8696	101.0951	37,406
18/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8241.4200	8459.9100	8.2414	8.4599	0
18/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	75.3400	68.2800	0.0753	0.0683	0
18/11/2025	2032 On 06-August-26			Bond Future	8.3192	8.2674	102.6976	102.9270	0
18/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7773.9500	7988.1100	7.7740	7.9881	0
18/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	193.7300	178.4900	0.1937	0.1785	0
18/11/2025	2032 On 05-November-26			Bond Future	8.3850	8.3302	100.3390	100.5722	0
18/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4051.1900	4228.6600	4.0512	4.2287	0
18/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	822.7200	767.0200	0.8227	0.7670	0
18/11/2025	2032 On 04-February-27			Bond Future	8.4723	8.4143	102.0639	102.3007	0
18/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1859.7900	1985.4600	1.8598	1.9855	0
18/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1828.5400	1717.4000	1.8285	1.7174	0
18/11/2025	2033 On 05-February-26			Bond Future	140.0213	140.2212	140.0213	140.2212	2,694
18/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7141.3200	7341.1700	7.1413	7.3412	0
18/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2033 On 07-May-26			Bond Future	141.0471	141.2505	141.0471	141.2505	11,412
18/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5887.1400	6090.5400	5.8871	6.0905	0

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18/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2033 On 06-August-26			Bond Future	143.6379	143.8447	143.6379	143.8447	0
18/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9387.9200	9594.6900	9.3879	9.5947	0
18/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2033 On 05-November-26			Bond Future	144.5995	144.8092	144.5995	144.8092	0
18/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7339.4900	7549.1600	7.3395	7.5492	0
18/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2033 On 04-February-27			Bond Future	147.1233	147.3362	147.1233	147.3362	0
18/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4413.3400	4626.2100	4.4133	4.6262	0
18/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2037 On 05-February-26			Bond Future	9.1263	9.0805	95.9452	96.2500	115,386
18/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3760.1500	4020.3200	3.7602	4.0203	0
18/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	364.6400	319.9700	0.3646	0.3200	11,500
18/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6307.7400	6597.1800	6.3077	6.5972	0
18/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	123.9900	108.5900	0.1240	0.1086	11,500
18/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9471.4800	9772.2600	9.4715	9.7723	0
18/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	33.6900	29.6300	0.0337	0.0296	0
18/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10882.6800	11185.2600	10.8827	11.1853	1,970
18/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	19.3300	17.0700	0.0193	0.0171	0
18/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12538.8300	12842.8000	12.5388	12.8428	0
18/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	7.3300	6.4600	0.0073	0.0065	0
18/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13406.5500	13710.9200	13.4066	13.7109	0
18/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3.8700	3.4000	0.0039	0.0034	0
18/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13621.7800	13926.2200	13.6218	13.9262	1,030
18/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	3.2800	2.8800	0.0033	0.0029	0
18/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16045.2700	16350.0600	16.0453	16.3501	0
18/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.4300	0.3800	0.0004	0.0004	0
18/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18124.0000	18428.8300	18.1240	18.4288	0
18/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	1,970
18/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20367.0700	20671.9100	20.3671	20.6719	0
18/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
18/11/2025	2037 On 07-May-26			Bond Future	9.1912	9.1437	97.6972	98.0076	87,488
18/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1170.1100	1301.7600	1.1701	1.3018	1,500
18/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2427.7400	2248.9400	2.4277	2.2489	0

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18/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3079.8700	3293.7000	3.0799	3.2937	1,500
18/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1158.6300	1062.0100	1.1586	1.0620	0
18/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5954.3000	6220.6700	5.9543	6.2207	0
18/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	510.0600	465.9800	0.5101	0.4660	1,500
18/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10747.2000	11044.5500	10.7472	11.0446	142
18/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	153.9500	140.8500	0.1540	0.1409	0
18/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12707.3000	13009.9600	12.7073	13.0100	0
18/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	92.0100	84.2200	0.0920	0.0842	0
18/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18156.2500	18466.0200	18.1563	18.4660	0
18/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	6.7200	6.0400	0.0067	0.0060	142
18/11/2025	2037 On 06-August-26			Bond Future	9.2660	9.2166	95.2080	95.5238	2,539
18/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5672.6100	5919.7300	5.6726	5.9197	2,541
18/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1017.3800	948.6300	1.0174	0.9486	0
18/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9094.5000	9376.0400	9.0945	9.3760	0
18/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	501.6800	467.3500	0.5017	0.4674	2,541
18/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12148.5600	12445.7600	12.1486	12.4458	0
18/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	273.0400	254.3700	0.2730	0.2544	2,541
18/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14159.8400	14465.4400	14.1598	14.4654	0
18/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	138.8100	128.5400	0.1388	0.1285	0
18/11/2025	2037 On 05-November-26			Bond Future	9.3401	9.2889	96.8751	97.1962	0
18/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3224.9500	3410.4300	3.2250	3.4104	4,490
18/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2478.2800	2342.6700	2.4783	2.3427	0
18/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6600.1700	6849.3300	6.6002	6.8493	0
18/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1242.3000	1170.3700	1.2423	1.1704	4,490
18/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8461.3000	8730.5300	8.4613	8.7305	0
18/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	883.8400	831.9800	0.8838	0.8320	0
18/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9482.4400	9759.9600	9.4824	9.7600	0
18/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	740.6800	697.1100	0.7407	0.6971	4,490
18/11/2025	2037 On 04-February-27			Bond Future	9.4291	9.3759	94.2839	94.6102	0
18/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3453.3800	3636.2800	3.4534	3.6363	0
18/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2959.6100	2816.2100	2.9596	2.8162	0
18/11/2025	2038 On 05-February-26			Bond Future	151.3428	151.4369	151.3428	151.4369	2,762
18/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8142.8200	8236.8600	8.1428	8.2369	0
18/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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18/11/2025	2038 On 07-May-26			Bond Future	154.1430	154.2387	154.1430	154.2387	440
18/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9612.9600	9708.7000	9.6130	9.7087	0
18/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2038 On 06-August-26			Bond Future	154.7682	154.8648	154.7682	154.8648	0
18/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10048.2200	10144.7500	10.0482	10.1448	0
18/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2038 On 05-November-26			Bond Future	157.5163	157.6143	157.5163	157.6143	0
18/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11206.2800	11304.3100	11.2063	11.3043	0
18/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2038 On 04-February-27			Bond Future	158.0277	158.1255	158.0277	158.1255	0
18/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4197.6600	4295.5300	4.1977	4.2955	0
18/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2040 On 05-February-26			Bond Future	9.4238	9.3524	96.9881	97.5260	78,832
18/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	325.3900	446.8800	0.3254	0.4469	0
18/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3188.6300	2772.3100	3.1886	2.7723	0
18/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3360.6300	3786.8200	3.3606	3.7868	14,000
18/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	596.6300	485.0100	0.5966	0.4850	0
18/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6064.6700	6561.0600	6.0647	6.5611	0
18/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	210.0200	168.6000	0.2100	0.1686	14,000
18/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6765.1600	7270.9800	6.7652	7.2710	680
18/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	160.8700	128.8800	0.1609	0.1289	0
18/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9318.0800	9843.3500	9.3181	9.8434	0
18/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	62.4600	49.9200	0.0625	0.0499	8,180
18/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11820.0600	12352.7800	11.8201	12.3528	0
18/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	25.7500	20.6600	0.0258	0.0207	680
18/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13876.3300	14412.3600	13.8763	14.4124	0
18/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	8.5800	6.8000	0.0086	0.0068	0
18/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15811.5100	16348.8200	15.8115	16.3488	475
18/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.2800	1.7800	0.0023	0.0018	0
18/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23381.4400	23919.2500	23.3814	23.9193	0
18/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
18/11/2025	2040 On 07-May-26			Bond Future	9.4913	9.4174	98.7593	99.3069	0
18/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8731.5500	9229.1500	8.7316	9.2292	1,460
18/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	367.8200	317.8200	0.3678	0.3178	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11236.1300	11754.9400	11.2361	11.7549	0
18/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	211.9100	183.1200	0.2119	0.1831	0
18/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14426.8600	14961.4200	14.4269	14.9614	0
18/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	93.7100	80.6700	0.0937	0.0807	0
18/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14708.6700	15244.4400	14.7087	15.2444	0
18/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	84.1400	72.3100	0.0841	0.0723	1,460
18/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16439.2400	16980.5600	16.4392	16.9806	0
18/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	42.0200	35.7400	0.0420	0.0357	0
18/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17482.4100	18025.8600	17.4824	18.0259	0
18/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	26.8500	22.7000	0.0269	0.0227	1,460
18/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19150.3700	19695.9300	19.1504	19.6959	0
18/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	12.4900	10.4500	0.0125	0.0105	0
18/11/2025	2040 On 06-August-26			Bond Future	9.5677	9.4913	96.0387	96.5960	7,265
18/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16722.0100	17265.0800	16.7220	17.2651	0
18/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	117.2000	102.9400	0.1172	0.1029	0
18/11/2025	2040 On 05-November-26			Bond Future	9.6430	9.5639	97.7201	98.2869	0
18/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4350.8600	4706.0900	4.3509	4.7061	2,300
18/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2471.6200	2259.9700	2.4716	2.2600	0
18/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8207.0700	8660.4400	8.2071	8.6604	0
18/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1260.4600	1146.9500	1.2605	1.1470	2,300
18/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10300.4400	10784.7800	10.3004	10.7848	0
18/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	905.9600	823.4200	0.9060	0.8234	0
18/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11436.6000	11933.6700	11.4366	11.9337	0
18/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	764.5900	694.7800	0.7646	0.6948	2,300
18/11/2025	2040 On 04-February-27			Bond Future	9.7315	9.6496	94.8928	95.4691	0
18/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4286.9000	4632.2000	4.2869	4.6322	0
18/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2910.5300	2679.5500	2.9105	2.6796	0
18/11/2025	2043 On 05-February-26			Bond Future	114.1082	114.1197	114.1082	114.1197	0
18/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4497.1427	4509.7385	4.4971	4.5097	0
18/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	48.9527	50.0285	0.0490	0.0500	0
18/11/2025	2043 On 07-May-26			Bond Future	116.2194	116.2311	116.2194	116.2311	0
18/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4783.9255	4796.7129	4.7839	4.7967	0
18/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	264.5755	265.5929	0.2646	0.2656	0
18/11/2025	2043 On 06-August-26			Bond Future	115.4915	115.5025	115.4915	115.5025	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5114.7261	5126.4071	5.1147	5.1264	0
18/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	503.2761	503.8971	0.5033	0.5039	0
18/11/2025	2043 On 05-November-26			Bond Future	117.5412	117.5522	117.5412	117.5522	0
18/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5425.2993	5436.4340	5.4253	5.4364	0
18/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	724.0793	724.2740	0.7241	0.7243	0
18/11/2025	2043 On 04-February-27			Bond Future	116.6878	116.6969	116.6878	116.6969	0
18/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2303.8180	2311.0539	2.3038	2.3111	0
18/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3246.0180	3244.1539	3.2460	3.2442	0
18/11/2025	2044 On 05-February-26			Bond Future	9.6229	9.5620	92.8402	93.3295	61,962
18/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3550.5600	3940.2000	3.5506	3.9402	0
18/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	610.5700	510.9000	0.6106	0.5109	0
18/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3984.5500	4388.7600	3.9846	4.3888	9,000
18/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	514.5600	429.4600	0.5146	0.4295	0
18/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9472.2400	9949.2700	9.4722	9.9493	9,000
18/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	71.2100	58.9300	0.0712	0.0589	0
18/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11751.6100	12235.3700	11.7516	12.2354	0
18/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	32.8100	27.2600	0.0328	0.0273	4,500
18/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13019.4000	13505.1100	13.0194	13.5051	0
18/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	21.6500	18.0500	0.0217	0.0181	9,000
18/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13332.0400	13818.1100	13.3320	13.8181	0
18/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	19.5700	16.3300	0.0196	0.0163	4,500
18/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13703.3400	14190.0000	13.7033	14.1900	0
18/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	15.8000	13.1500	0.0158	0.0132	0
18/11/2025	2044 On 07-May-26		Call	Bond Future	666.9500	778.4700	0.6670	0.7785	0
18/11/2025	2044 On 07-May-26			Bond Future	9.6891	9.6262	94.5355	95.0338	64,878
18/11/2025	2044 On 07-May-26		Put	Bond Future	6131.4200	5744.6700	6.1314	5.7447	0
18/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3918.5100	4260.9300	3.9185	4.2609	0
18/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1515.7100	1359.8600	1.5157	1.3599	15,000
18/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14704.4500	15188.8300	14.7045	15.1888	0
18/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	120.6700	106.7800	0.1207	0.1068	0
18/11/2025	2044 On 06-August-26			Bond Future	9.7633	9.6983	91.8637	92.3708	7,681
18/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17658.5900	18152.9400	17.6586	18.1529	0
18/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	124.4900	111.7100	0.1245	0.1117	0
18/11/2025	2044 On 05-November-26			Bond Future	9.8359	9.7688	93.4719	93.9877	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11385.6200	11832.3500	11.3856	11.8324	0
18/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	886.7100	817.6500	0.8867	0.8177	0
18/11/2025	2044 On 04-February-27			Bond Future	9.9202	9.8510	90.6967	91.2210	0
18/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5031.7800	5354.9100	5.0318	5.3549	0
18/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3103.9400	2902.8100	3.1039	2.9028	0
18/11/2025	2046 On 05-February-26			Bond Future	133.0925	133.3025	133.0925	133.3025	12,410
18/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11442.4700	11652.4600	11.4425	11.6525	0
18/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2046 On 07-May-26			Bond Future	133.2567	133.4701	133.2567	133.4701	5,789
18/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8306.6900	8520.1200	8.3067	8.5201	0
18/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2046 On 06-August-26			Bond Future	135.7040	135.9211	135.7040	135.9211	0
18/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13324.0000	13541.0700	13.3240	13.5411	0
18/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2046 On 05-November-26			Bond Future	135.7786	135.9985	135.7786	135.9985	0
18/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10298.5900	10518.5100	10.2986	10.5185	0
18/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2046 On 04-February-27			Bond Future	138.1469	138.3703	138.1469	138.3703	0
18/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7056.9400	7280.2500	7.0569	7.2803	0
18/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2050 On 05-February-26			Bond Future	133.2027	132.9919	133.2027	132.9919	11,798
18/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10382.7200	10171.9200	10.3827	10.1719	0
18/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2050 On 07-May-26			Bond Future	135.6672	135.4523	135.6672	135.4523	4,988
18/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11597.2200	11382.3200	11.5972	11.3823	0
18/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2050 On 06-August-26			Bond Future	135.7013	135.4818	135.7013	135.4818	0
18/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12431.3400	12211.7600	12.4313	12.2118	0
18/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2050 On 05-November-26			Bond Future	138.1109	137.8870	138.1109	137.8870	0
18/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	14270.8700	14046.9800	14.2709	14.0470	0
18/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	2050 On 04-February-27			Bond Future	138.0274	137.7979	138.0274	137.7979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5637.3800	5407.8900	5.6374	5.4079	0
18/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	AL37 On 06-November-25			Index Future	1223.2940	1223.2940	1223.2940	1,223.2940	0
18/11/2025	AL37 On 05-February-26			Index Future	1247.3540	1249.7510	1247.3540	1,249.7510	0
18/11/2025	AL37 On 07-May-26			Index Future	1270.1310	1272.5720	1270.1310	1,272.5720	0
18/11/2025	AL37 On 06-August-26			Index Future	1292.9240	1295.4060	1292.9240	1,295.4060	0
18/11/2025	AL37 On 05-November-26			Index Future	1315.8700	1318.3920	1315.8700	1,318.3920	0
18/11/2025	AL37 On 04-February-27			Index Future	1338.5790	1341.1410	1338.5790	1,341.1410	0
18/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
18/11/2025	AL7T On 05-February-26			Index Future	1585.2220	1590.0610	1585.2220	1,590.0610	0
18/11/2025	AL7T On 07-May-26			Index Future	1614.1680	1619.0950	1614.1680	1,619.0950	0
18/11/2025	AL7T On 06-August-26			Index Future	1643.1350	1648.1470	1643.1350	1,648.1470	0
18/11/2025	AL7T On 05-November-26			Index Future	1672.2960	1677.3930	1672.2960	1,677.3930	0
18/11/2025	AL7T On 04-February-27			Index Future	1701.1560	1706.3360	1701.1560	1,706.3360	0
18/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
18/11/2025	ALBI On 05-February-26			Index Future	1339.9070	1344.5620	1339.9070	1,344.5620	79
18/11/2025	ALBI On 07-May-26			Index Future	1364.3730	1369.1130	1364.3730	1,369.1130	0
18/11/2025	ALBI On 06-August-26			Index Future	1388.8580	1393.6800	1388.8580	1,393.6800	0
18/11/2025	ALBI On 05-November-26			Index Future	1413.5060	1418.4100	1413.5060	1,418.4100	0
18/11/2025	ALBI On 04-February-27			Index Future	1437.9000	1442.8840	1437.9000	1,442.8840	0
18/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C035 On 28-February-35			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
18/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	CC42 On 31-March-42			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
18/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	ES33 On 05-February-26			Bond Future	9.2813	9.2302	93.5004	93.7581	0
18/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10304.9500	10562.6700	10.3050	10.5627	0
18/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES33 On 07-May-26			Bond Future	9.3615	9.3081	91.4361	91.6986	0
18/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10555.5700	10818.0900	10.5556	10.8181	0
18/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES33 On 06-August-26			Bond Future	9.4530	9.3970	93.1148	93.3819	0
18/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11246.1600	11513.2700	11.2462	11.5133	0
18/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES33 On 05-November-26			Bond Future	9.5576	9.4990	90.9751	91.2467	0
18/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5646.7200	5918.2800	5.6467	5.9183	0
18/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES33 On 04-February-27			Bond Future	9.6861	9.6244	92.5589	92.8350	0
18/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	62.3500	338.3900	0.0624	0.3384	0
18/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES42 On 05-February-26			Bond Future	9.8191	9.7582	91.9053	92.3576	0
18/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13305.5800	13757.8300	13.3056	13.7578	0
18/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES42 On 07-May-26			Bond Future	9.8905	9.8275	89.3410	89.8017	0
18/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14699.5800	15160.2600	14.6996	15.1603	0
18/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES42 On 06-August-26			Bond Future	9.9674	9.9024	90.9807	91.4495	0
18/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16506.3300	16975.2000	16.5063	16.9752	0
18/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES42 On 05-November-26			Bond Future	10.0499	9.9826	88.3315	88.8085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10366.7100	10843.6800	10.3667	10.8437	0
18/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	ES42 On 04-February-27			Bond Future	10.1438	10.0743	89.8673	90.3522	0
18/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1007.3600	1492.3100	1.0074	1.4923	0
18/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
18/11/2025	GOVI On 05-February-26			GOVI	1315.4500	1320.0120	1315.4500	1,320.0120	607
18/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1654500.0000	1700120.0000	165.4500	170.0120	0
18/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	GOVI On 07-May-26			GOVI	1339.4700	1344.1150	1339.4700	1,344.1150	42
18/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1624700.0000	1671150.0000	162.4700	167.1150	0
18/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	GOVI On 06-August-26			GOVI	1363.5080	1368.2330	1363.5080	1,368.2330	0
18/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1745080.0000	1792330.0000	174.5080	179.2330	0
18/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	GOVI On 05-November-26			GOVI	1387.7060	1392.5120	1387.7060	1,392.5120	0
18/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1107060.0000	1155120.0000	110.7060	115.5120	0
18/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	GOVI On 04-February-27			GOVI	1411.6550	1416.5390	1411.6550	1,416.5390	0
18/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	426550.0000	475390.0000	42.6550	47.5390	0
18/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/11/2025	I258 On 05-February-26			Bond Future	120.2506	119.8666	120.2506	119.8666	0
18/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8615.4218	8237.1071	8.6154	8.2371	0
18/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	14.8618	20.5571	0.0149	0.0206	0
18/11/2025	I258 On 07-May-26			Bond Future	122.4754	122.0844	122.4754	122.0844	0
18/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	8916.4831	8554.5031	8.9165	8.5545	0
18/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	171.1231	200.1231	0.1711	0.2001	0
18/11/2025	I258 On 06-August-26			Bond Future	121.8624	121.4633	121.8624	121.4633	0
18/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9322.2371	8971.1217	9.3222	8.9711	0
18/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	409.8271	457.8117	0.4098	0.4578	0
18/11/2025	I258 On 05-November-26			Bond Future	124.0254	123.6188	124.0254	123.6188	0
18/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	9745.4756	9401.0366	9.7455	9.4010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	670.0556	732.2766	0.6701	0.7323	0
18/11/2025	I258 On 04-February-27			Bond Future	123.2852	122.8694	123.2852	122.8694	0
18/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6603.6515	6327.0485	6.6037	6.3270	0
18/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2218.4115	2357.6085	2.2184	2.3576	0
18/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
18/11/2025	IGOV On 05-February-26			Index Future	419.7200	419.9160	419.7200	419.9160	242
18/11/2025	IGOV On 07-May-26			Index Future	427.4860	427.6850	427.4860	427.6850	8
18/11/2025	IGOV On 06-August-26			Index Future	435.2570	435.4580	435.2570	435.4580	0
18/11/2025	IGOV On 05-November-26			Index Future	443.0790	443.2830	443.0790	443.2830	0
18/11/2025	IGOV On 04-February-27			Index Future	450.8220	451.0280	450.8220	451.0280	0
18/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/11/2025	R033 On 05-February-26			Bond Future	8.3773	8.3257	112.2182	112.5066	14,967
18/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11065.8200	11349.4100	11.0658	11.3494	0
18/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	57.3700	52.6100	0.0574	0.0526	0
18/11/2025	R033 On 07-May-26			Bond Future	8.4265	8.3723	109.2243	109.5179	0
18/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10268.0400	10540.1700	10.2680	10.5402	0
18/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	331.9900	310.5200	0.3320	0.3105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R033 On 06-August-26			Bond Future	8.4857	8.4288	111.2036	111.5023	0
18/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9621.5700	9877.1100	9.6216	9.8771	0
18/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	872.2700	829.1300	0.8723	0.8291	0
18/11/2025	R033 On 05-November-26			Bond Future	8.5541	8.4942	108.1117	108.4153	0
18/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5613.3700	5828.9700	5.6134	5.8290	0
18/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1778.5900	1690.5600	1.7786	1.6906	0
18/11/2025	R033 On 04-February-27			Bond Future	8.6421	8.5790	109.9693	110.2778	0
18/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3447.4100	3613.0600	3.4474	3.6131	0
18/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3409.0500	3266.2400	3.4091	3.2662	0
18/11/2025	R035 On 05-February-26			Bond Future	8.7082	8.6570	105.0177	105.3367	82,467
18/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	878.7300	1034.1700	0.8787	1.0342	350
18/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1303.5900	1140.1000	1.3036	1.1401	0
18/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1645.7700	1858.1200	1.6458	1.8581	0
18/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	769.0500	662.4700	0.7691	0.6625	0
18/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3001.3700	3266.3000	3.0014	3.2663	0
18/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	362.9000	308.9000	0.3629	0.3089	350
18/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3569.1000	3846.8500	3.5691	3.8469	0
18/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	273.0100	231.8300	0.2730	0.2318	16,000
18/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5681.5800	5985.1700	5.6816	5.9852	0
18/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	99.9300	84.5900	0.0999	0.0846	350
18/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8601.8400	8916.8900	8.6018	8.9169	250
18/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	25.7300	21.8500	0.0257	0.0219	0
18/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10067.1800	10384.1500	10.0672	10.3842	2,000
18/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	13.2900	11.3300	0.0133	0.0113	0
18/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11295.8800	11613.7000	11.2959	11.6137	0
18/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	7.7700	6.6600	0.0078	0.0067	250
18/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11928.7400	12246.8800	11.9287	12.2469	0
18/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	5.5200	4.7300	0.0055	0.0047	0
18/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12711.6800	13030.1800	12.7117	13.0302	2,000
18/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2.9600	2.5300	0.0030	0.0025	0
18/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13022.6300	13341.2200	13.0226	13.3412	0
18/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2.2900	1.9500	0.0023	0.0020	0
18/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13896.3900	14215.1600	13.8964	14.2152	0
18/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1.0800	0.9200	0.0011	0.0009	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20076.8300	20395.7600	20.0768	20.3958	0
18/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
18/11/2025	R035 On 07-May-26			Bond Future	8.7601	8.7067	102.4329	102.7577	31,981
18/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	476.8000	557.9500	0.4768	0.5580	1,000
18/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3387.3000	3143.6400	3.3873	3.1436	0
18/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1796.1500	1976.6300	1.7962	1.9766	1,000
18/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1614.4500	1470.1200	1.6145	1.4701	0
18/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3496.2300	3737.5300	3.4962	3.7375	0
18/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	867.9800	784.4700	0.8680	0.7845	1,000
18/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5620.4400	5900.3200	5.6204	5.9003	250
18/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	452.4100	407.4800	0.4524	0.4075	0
18/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5720.8500	6001.9800	5.7209	6.0020	200
18/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	439.4300	395.7500	0.4394	0.3958	0
18/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5973.1700	6257.2700	5.9732	6.2573	350
18/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	409.0500	368.3400	0.4091	0.3683	0
18/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8168.6500	8471.5200	8.1687	8.4715	0
18/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	218.1600	196.2200	0.2182	0.1962	250
18/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8271.6300	8575.1100	8.2716	8.5751	0
18/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	212.0700	190.7400	0.2121	0.1907	200
18/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8529.0900	8834.0400	8.5291	8.8340	0
18/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	197.6000	177.7400	0.1976	0.1777	350
18/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10737.0500	11050.9300	10.7371	11.0509	0
18/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	109.8500	98.9200	0.1099	0.0989	250
18/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10839.1600	11153.3300	10.8392	11.1533	0
18/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	107.0300	96.3900	0.1070	0.0964	200
18/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11094.0100	11408.8700	11.0940	11.4089	0
18/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	100.2500	90.3000	0.1003	0.0903	350
18/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11847.0000	12164.2700	11.8470	12.1643	0
18/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	74.3800	66.8400	0.0744	0.0668	0
18/11/2025	R035 On 06-August-26			Bond Future	8.8211	8.7655	104.2896	104.6200	56
18/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	706.7900	798.4100	0.7068	0.7984	1,000
18/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3921.6800	3682.8900	3.9217	3.6829	0
18/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1764.2100	1924.1400	1.7642	1.9241	350
18/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2425.7300	2255.2500	2.4257	2.2553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2026.5800	2198.7100	2.0266	2.1987	1,000
18/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2211.0100	2052.7300	2.2110	2.0527	0
18/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3305.4700	3522.7000	3.3055	3.5227	200
18/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1494.6200	1381.4400	1.4946	1.3814	0
18/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3637.1800	3863.3100	3.6372	3.8633	0
18/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1364.3500	1260.0700	1.3644	1.2601	350
18/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3679.3200	3906.5100	3.6793	3.9065	250
18/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1348.9500	1245.7300	1.3490	1.2457	0
18/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4413.5800	4657.5000	4.4136	4.6575	0
18/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1111.5600	1025.0700	1.1116	1.0251	1,000
18/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5502.1600	5765.3700	5.5022	5.7654	0
18/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	849.6800	782.4800	0.8497	0.7825	200
18/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5875.4200	6144.0500	5.8754	6.1441	0
18/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	778.2500	716.4700	0.7783	0.7165	350
18/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5922.5200	6191.8000	5.9225	6.1918	0
18/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	769.9500	708.8200	0.7700	0.7088	250
18/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7874.3800	8165.4300	7.8744	8.1654	0
18/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	486.3900	447.0300	0.4864	0.4470	200
18/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8310.1900	8604.8500	8.3102	8.6049	0
18/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	440.7300	404.9800	0.4407	0.4050	250
18/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12357.6900	12675.2100	12.3577	12.6752	0
18/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	148.8700	135.9800	0.1489	0.1360	0
18/11/2025	R035 On 05-November-26			Bond Future	8.8924	8.8344	101.6170	101.9531	0
18/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2186.8700	2354.3600	2.1869	2.3544	200
18/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2723.1700	2554.6300	2.7232	2.5546	0
18/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4001.6800	4225.8700	4.0017	4.2259	0
18/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1679.6600	1567.8200	1.6797	1.5678	200
18/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6118.8700	6382.5700	6.1189	6.3826	0
18/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1043.1100	970.7800	1.0431	0.9708	200
18/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7143.5800	7420.7900	7.1436	7.4208	0
18/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	835.0300	776.2100	0.8350	0.7762	0
18/11/2025	R035 On 04-February-27			Bond Future	8.9809	8.9204	103.3644	103.7058	0
18/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2790.0100	2976.0400	2.7900	2.9760	0
18/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2570.5300	2415.1300	2.5705	2.4151	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R038 On 05-February-26			Bond Future	9.2107	9.1650	115.9597	116.3182	3,763
18/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15677.7700	16035.8400	15.6778	16.0358	0
18/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	3.3200	2.8900	0.0033	0.0029	0
18/11/2025	R038 On 07-May-26			Bond Future	9.2765	9.2290	112.5928	112.9579	2,395
18/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14830.8300	15188.0600	14.8308	15.1881	0
18/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	87.2800	79.4000	0.0873	0.0794	0
18/11/2025	R038 On 06-August-26			Bond Future	9.3501	9.3009	114.6330	115.0045	0
18/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16437.4900	16796.8500	16.4375	16.7969	0
18/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	161.3900	149.2400	0.1614	0.1492	0
18/11/2025	R038 On 05-November-26			Bond Future	9.4301	9.3789	111.1600	111.5377	0
18/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9806.4600	10129.0500	9.8065	10.1291	0
18/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	852.3900	797.2700	0.8524	0.7973	0
18/11/2025	R038 On 04-February-27			Bond Future	9.5242	9.4710	113.0696	113.4534	0
18/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3962.9100	4177.3400	3.9629	4.1773	0
18/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3418.6700	3249.3200	3.4187	3.2493	0
18/11/2025	R053 On 05-February-26			Bond Future	9.4608	9.3998	125.2344	125.9361	27,617
18/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19916.0200	20615.0200	19.9160	20.6150	0
18/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	15.4000	12.6800	0.0154	0.0127	0
18/11/2025	R053 On 07-May-26			Bond Future	9.5154	9.4526	121.6598	122.3743	12,035
18/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21028.6200	21725.8600	21.0286	21.7259	0
18/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	143.9500	126.7300	0.1440	0.1267	0
18/11/2025	R053 On 06-August-26			Bond Future	9.5752	9.5105	123.8644	124.5916	0
18/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24918.0100	25627.8000	24.9180	25.6278	0
18/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	164.9100	147.5200	0.1649	0.1475	0
18/11/2025	R053 On 05-November-26			Bond Future	9.6386	9.5720	120.1750	120.9147	0
18/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16576.4100	17223.4100	16.5764	17.2234	0
18/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1177.1200	1084.4900	1.1771	1.0845	0
18/11/2025	R053 On 04-February-27			Bond Future	9.7115	9.6428	122.2396	122.9915	0
18/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7281.3700	7750.3000	7.2814	7.7503	0
18/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4315.0200	4032.0000	4.3150	4.0320	0
18/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
18/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	73.3100	73.7700	0.0733	0.0738	0
18/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	73.3100	73.7700	0.0733	0.0738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
18/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	107.6200	107.9400	0.1076	0.1079	0
18/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	107.6200	107.9400	0.1076	0.1079	0
18/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
18/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	90.9400	91.1100	0.0909	0.0911	0
18/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90.9400	91.1100	0.0909	0.0911	0
18/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.3000	52.3800	0.0523	0.0524	0
18/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.3000	52.3800	0.0523	0.0524	0
18/11/2025	R202 On 05-February-26			Bond Future	288.3949	288.7251	288.3949	288.7251	565
18/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10574.9100	10905.0700	10.5749	10.9051	0
18/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R202 On 07-May-26			Bond Future	293.7306	294.0670	293.7306	294.0670	460
18/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16180.5800	16517.0100	16.1806	16.5170	0
18/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R202 On 06-August-26			Bond Future	293.6932	294.0339	293.6932	294.0339	0
18/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14833.1800	15173.8600	14.8332	15.1739	0
18/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R202 On 05-November-26			Bond Future	298.9087	299.2546	298.9087	299.2546	0
18/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18448.7000	18794.6000	18.4487	18.7946	0
18/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R202 On 04-February-27			Bond Future	298.6101	298.9585	298.6101	298.9585	0
18/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3880.0800	4228.4500	3.8801	4.2285	0
18/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R209 On 05-February-26			Bond Future	8.9572	8.9062	84.4826	84.7786	36,877
18/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10478.6100	10773.4400	10.4786	10.7734	0
18/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	7.8100	6.7200	0.0078	0.0067	0
18/11/2025	R209 On 07-May-26			Bond Future	9.0130	8.9601	82.8741	83.1753	6,358
18/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10791.1500	11084.1300	10.7912	11.0841	0
18/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	86.9500	78.6400	0.0870	0.0786	0
18/11/2025	R209 On 06-August-26			Bond Future	9.0764	9.0216	84.3760	84.6826	2,732
18/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11850.5100	12145.4600	11.8505	12.1455	0
18/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	141.0000	129.3600	0.1410	0.1294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R209 On 05-November-26			Bond Future	9.1459	9.0891	82.7046	83.0163	0
18/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6936.8200	7194.3300	6.9368	7.1943	0
18/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	819.3200	765.1300	0.8193	0.7651	0
18/11/2025	R209 On 04-February-27			Bond Future	9.2292	9.1702	84.1266	84.4435	0
18/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2759.4200	2933.9600	2.7594	2.9340	0
18/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2487.8100	2345.5100	2.4878	2.3455	0
18/11/2025	R210 On 05-February-26			Bond Future	259.5185	259.4611	259.5185	259.4611	289
18/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	6418.5400	6361.1300	6.4185	6.3611	0
18/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R210 On 07-May-26			Bond Future	260.8362	260.7771	260.8362	260.7771	918
18/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	5436.1900	5377.1300	5.4362	5.3771	0
18/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R210 On 06-August-26			Bond Future	265.6268	265.5661	265.6268	265.5661	0
18/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5786.8400	5726.1000	5.7868	5.7261	0
18/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R210 On 05-November-26			Bond Future	266.8044	266.7410	266.8044	266.7410	0
18/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	13474.3800	13410.9500	13.4744	13.4110	0
18/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R210 On 04-February-27			Bond Future	271.4597	271.3942	271.4597	271.3942	0
18/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	5429.6700	5364.2200	5.4297	5.3642	0
18/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R213 On 05-February-26			Bond Future	7.9695	7.9226	99.1791	99.3666	7,934
18/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7313.7300	7500.6400	7.3137	7.5006	0
18/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	4.8500	4.2100	0.0049	0.0042	0
18/11/2025	R213 On 07-May-26			Bond Future	8.0027	7.9529	97.4389	97.6299	64,746
18/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6659.7100	6844.3600	6.6597	6.8444	0
18/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	65.6100	59.2100	0.0656	0.0592	0
18/11/2025	R213 On 06-August-26			Bond Future	8.0475	7.9945	99.2052	99.3994	0
18/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5967.7600	6147.2000	5.9678	6.1472	0
18/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	178.7400	163.9500	0.1787	0.1640	0
18/11/2025	R213 On 05-November-26			Bond Future	8.1088	8.0523	97.3947	97.5921	0
18/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2959.2000	3103.5200	2.9592	3.1035	0
18/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	753.8600	700.7900	0.7539	0.7008	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R213 On 04-February-27			Bond Future	8.1963	8.1358	99.0704	99.2709	0
18/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1452.1600	1553.9300	1.4522	1.5539	0
18/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1638.6600	1539.9400	1.6387	1.5399	0
18/11/2025	R214 On 05-February-26			Bond Future	9.4212	9.3603	79.6711	80.0755	10,264
18/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10912.6800	11314.2600	10.9127	11.3143	0
18/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	16.7100	13.9200	0.0167	0.0139	0
18/11/2025	R214 On 07-May-26			Bond Future	9.4783	9.4154	77.8283	78.2401	31,017
18/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11986.8600	12386.8500	11.9869	12.3869	0
18/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	102.0000	90.1800	0.1020	0.0902	0
18/11/2025	R214 On 06-August-26			Bond Future	9.5420	9.4772	79.2390	79.6581	0
18/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13752.3600	14157.4800	13.7524	14.1575	0
18/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	139.1400	125.1900	0.1391	0.1252	0
18/11/2025	R214 On 05-November-26			Bond Future	9.6123	9.5455	77.3319	77.7581	0
18/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8785.9600	9149.1500	8.7860	9.1492	0
18/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	805.1900	742.1600	0.8052	0.7422	0
18/11/2025	R214 On 04-February-27			Bond Future	9.6945	9.6256	78.6617	79.0951	0
18/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3948.3600	4208.6300	3.9484	4.2086	0
18/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2678.1100	2505.0600	2.6781	2.5051	0
18/11/2025	R248 On 05-February-26			Bond Future	9.5865	9.5255	96.3119	96.8352	234,813
18/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	44.6100	68.5300	0.0446	0.0685	1,940
18/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6225.7600	5726.3500	6.2258	5.7264	0
18/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	806.9400	1006.6800	0.8069	1.0067	1,940
18/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2423.3500	2099.7600	2.4234	2.0998	0
18/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1178.4300	1427.5100	1.1784	1.4275	0
18/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1922.4700	1648.2200	1.9225	1.6482	0
18/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1883.8000	2200.8900	1.8838	2.2009	12,500
18/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1343.5300	1137.2900	1.3435	1.1373	0
18/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3343.0400	3745.9400	3.3430	3.7459	0
18/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	724.9700	604.5400	0.7250	0.6045	1,940
18/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3993.6600	4421.1100	3.9937	4.4211	0
18/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	565.7700	469.8900	0.5658	0.4699	0
18/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7329.9400	7822.1500	7.3299	7.8222	0
18/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	176.1600	145.0400	0.1762	0.1450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14024.1700	14544.1300	14.0242	14.5441	0
18/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	19.8100	16.4400	0.0198	0.0164	0
18/11/2025	R248 On 07-May-26			Bond Future	9.6439	9.5811	93.6316	94.1644	48,318
18/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15286.0000	15803.2700	15.2860	15.8033	0
18/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	134.7200	119.1400	0.1347	0.1191	0
18/11/2025	R248 On 06-August-26			Bond Future	9.7075	9.6429	95.3286	95.8709	0
18/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18612.8500	19141.3800	18.6129	19.1414	0
18/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	133.4700	119.6500	0.1335	0.1197	0
18/11/2025	R248 On 05-November-26			Bond Future	9.7769	9.7103	92.5623	93.1139	0
18/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12215.7400	12697.3500	12.2157	12.6974	0
18/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	878.2000	808.2700	0.8782	0.8083	0
18/11/2025	R248 On 04-February-27			Bond Future	9.8574	9.7886	94.1535	94.7143	0
18/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5259.0600	5604.7800	5.2591	5.6048	0
18/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3245.8000	3030.7200	3.2458	3.0307	0
18/11/2025	R2R9 On 05-February-26			Bond Future	9.3721	9.3264	107.3405	107.6914	0
18/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94350.0100	94700.9100	94.3500	94.7009	0
18/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R2R9 On 07-May-26			Bond Future	9.4394	9.3921	104.3216	104.6789	0
18/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93471.8700	93829.1500	93.4719	93.8292	0
18/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R2R9 On 06-August-26			Bond Future	9.5144	9.4654	106.2119	106.5755	0
18/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93092.3900	93455.9900	93.0924	93.4560	0
18/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R2R9 On 05-November-26			Bond Future	9.5951	9.5444	103.0955	103.4651	0
18/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92125.4200	92495.0700	92.1254	92.4951	0
18/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R2R9 On 04-February-27			Bond Future	9.6893	9.6366	104.8666	105.2423	0
18/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4257.9000	4482.9300	4.2579	4.4829	0
18/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2843.8000	2693.1900	2.8438	2.6932	0
18/11/2025	R4R2 On 05-February-26			Bond Future	9.5158	9.4496	108.6494	109.2122	1,125
18/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95374.1900	95936.9900	95.3742	95.9370	0
18/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R4R2 On 07-May-26			Bond Future	9.5818	9.5134	105.5283	106.1013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94439.1900	95012.2300	94.4392	95.0122	0
18/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R4R2 On 06-August-26			Bond Future	9.6546	9.5838	107.4405	108.0238	0
18/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94023.2200	94606.5000	94.0232	94.6065	0
18/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R4R2 On 05-November-26			Bond Future	9.7323	9.6592	104.2195	104.8127	0
18/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92996.9400	93590.1000	92.9969	93.5901	0
18/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/11/2025	R4R2 On 04-February-27			Bond Future	9.8220	9.7463	106.0099	106.6129	0
18/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5155.4300	5538.2200	5.1554	5.5382	0
18/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2753.9100	2533.7100	2.7539	2.5337	0
18/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0