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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
19/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	2029 On 05-February-26			Bond Future	144.8760	145.2495	144.8760	145.2495	1,850
19/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4765.9600	5139.4600	4.7660	5.1395	0
19/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2029 On 07-May-26			Bond Future	146.0962	146.4742	146.0962	146.4742	2,542
19/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4276.2000	4654.1900	4.2762	4.6542	0
19/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2029 On 06-August-26			Bond Future	148.7808	149.1646	148.7808	149.1646	0
19/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4680.7800	5064.6300	4.6808	5.0646	0
19/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2029 On 05-November-26			Bond Future	149.9417	150.3280	149.9417	150.3280	0
19/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2381.6900	2768.0100	2.3817	2.7680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2029 On 04-February-27			Bond Future	152.5601	152.9517	152.5601	152.9517	0
19/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2840.1300	3231.7100	2.8401	3.2317	0
19/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2030 On 05-February-26			Bond Future	7.6881	7.7157	101.2677	101.1740	164,003
19/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5891.5100	5798.4200	5.8915	5.7984	0
19/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2.7100	3.2800	0.0027	0.0033	0
19/11/2025	2030 On 07-May-26			Bond Future	7.7161	7.7458	103.1168	103.0215	5,220
19/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	160.8400	146.0700	0.1608	0.1461	1,000
19/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1797.1900	1877.7500	1.7972	1.8778	0
19/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	796.0300	751.6300	0.7960	0.7516	1,000
19/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	815.4000	866.3300	0.8154	0.8663	0
19/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1228.0500	1172.0200	1.2281	1.1720	0
19/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	577.6200	616.9200	0.5776	0.6169	1,000
19/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5243.3200	5153.0200	5.2433	5.1530	0
19/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	53.9800	59.0100	0.0540	0.0590	0
19/11/2025	2030 On 06-August-26			Bond Future	7.7588	7.7914	100.9773	100.8795	338
19/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	253.3100	233.9700	0.2533	0.2340	1,000
19/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1918.5900	1997.0900	1.9186	1.9971	0
19/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	899.0600	854.6600	0.8991	0.8547	1,000
19/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1045.8600	1099.3000	1.0459	1.0993	0
19/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1583.2100	1523.6400	1.5832	1.5236	0
19/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	683.5500	721.8200	0.6836	0.7218	1,000
19/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4442.7600	4356.2900	4.4428	4.3563	0
19/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	169.1300	180.5000	0.1691	0.1805	0
19/11/2025	2030 On 05-November-26			Bond Future	7.8043	7.8400	102.7467	102.6463	0
19/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2256.8600	2188.7800	2.2569	2.1888	0
19/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	625.6100	657.8900	0.6256	0.6579	0
19/11/2025	2030 On 04-February-27			Bond Future	7.8798	7.9193	100.5086	100.4054	0
19/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1111.2500	1063.2900	1.1113	1.0633	0
19/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1267.6800	1322.8400	1.2677	1.3228	0
19/11/2025	2031 On 05-February-26			Bond Future	113.0948	113.2375	113.0948	113.2375	1,015
19/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1384.6300	1515.6600	1.3846	1.5157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	49.8500	38.1900	0.0499	0.0382	0
19/11/2025	2031 On 07-May-26			Bond Future	115.1872	115.3326	115.1872	115.3326	736
19/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1495.2200	1617.1800	1.4952	1.6172	0
19/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	148.0500	124.6000	0.1481	0.1246	0
19/11/2025	2031 On 06-August-26			Bond Future	114.8790	115.0210	114.8790	115.0210	680
19/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1377.1900	1483.1500	1.3772	1.4832	0
19/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	308.1900	272.2000	0.3082	0.2722	0
19/11/2025	2031 On 05-November-26			Bond Future	116.9191	117.0627	116.9191	117.0627	0
19/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5430.7600	5573.9600	5.4308	5.5740	0
19/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.6400	1.3100	0.0016	0.0013	0
19/11/2025	2031 On 04-February-27			Bond Future	116.5010	116.6400	116.5010	116.6400	0
19/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	1033.1200	1114.0400	1.0331	1.1140	0
19/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	712.1400	654.0400	0.7121	0.6540	0
19/11/2025	2032 On 05-February-26			Bond Future	8.1858	8.2188	103.3031	103.1458	125,287
19/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8877.4500	8721.2000	8.8775	8.7212	0
19/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	4.7500	5.7900	0.0048	0.0058	0
19/11/2025	2032 On 07-May-26			Bond Future	8.2287	8.2636	101.0297	100.8696	37,406
19/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8394.5600	8241.4200	8.3946	8.2414	0
19/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	68.3600	75.3400	0.0684	0.0753	0
19/11/2025	2032 On 06-August-26			Bond Future	8.2822	8.3192	102.8614	102.6976	0
19/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7924.1900	7773.9500	7.9242	7.7740	0
19/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	180.2300	193.7300	0.1802	0.1937	0
19/11/2025	2032 On 05-November-26			Bond Future	8.3456	8.3850	100.5064	100.3390	0
19/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4174.2800	4051.1900	4.1743	4.0512	0
19/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	778.4000	822.7200	0.7784	0.8227	0
19/11/2025	2032 On 04-February-27			Bond Future	8.4303	8.4723	102.2352	102.0639	0
19/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1946.6300	1859.7900	1.9466	1.8598	0
19/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1744.0700	1828.5400	1.7441	1.8285	0
19/11/2025	2033 On 05-February-26			Bond Future	139.7465	140.0213	139.7465	140.0213	2,698
19/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6866.4600	7141.3200	6.8665	7.1413	0
19/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2033 On 07-May-26			Bond Future	140.7693	141.0471	140.7693	141.0471	11,412
19/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5609.3200	5887.1400	5.6093	5.8871	0

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19/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2033 On 06-August-26			Bond Future	143.3561	143.6379	143.3561	143.6379	0
19/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9106.0900	9387.9200	9.1061	9.3879	0
19/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2033 On 05-November-26			Bond Future	144.3171	144.5995	144.3171	144.5995	0
19/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7057.1300	7339.4900	7.0571	7.3395	0
19/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2033 On 04-February-27			Bond Future	146.8375	147.1233	146.8375	147.1233	0
19/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4127.4500	4413.3400	4.1275	4.4133	0
19/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2037 On 05-February-26			Bond Future	9.1345	9.1263	95.8909	95.9452	115,386
19/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3709.1900	3760.1500	3.7092	3.7602	0
19/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	368.0000	364.6400	0.3680	0.3646	11,500
19/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6253.5100	6307.7400	6.2535	6.3077	0
19/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	124.0800	123.9900	0.1241	0.1240	11,500
19/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9416.7700	9471.4800	9.4168	9.4715	0
19/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	33.3000	33.6900	0.0333	0.0337	0
19/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10828.0300	10882.6800	10.8280	10.8827	1,970
19/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	19.0000	19.3300	0.0190	0.0193	0
19/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12484.3200	12538.8300	12.4843	12.5388	0
19/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	7.1400	7.3300	0.0071	0.0073	0
19/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13352.1100	13406.5500	13.3521	13.4066	0
19/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3.7500	3.8700	0.0038	0.0039	0
19/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13567.3600	13621.7800	13.5674	13.6218	1,030
19/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	3.1800	3.2800	0.0032	0.0033	0
19/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	15990.9300	16045.2700	15.9909	16.0453	0
19/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.4100	0.4300	0.0004	0.0004	0
19/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18069.6700	18124.0000	18.0697	18.1240	0
19/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	1,970
19/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20312.7500	20367.0700	20.3128	20.3671	0
19/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
19/11/2025	2037 On 07-May-26			Bond Future	9.1997	9.1912	97.6418	97.6972	87,488
19/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1143.5800	1170.1100	1.1436	1.1701	1,500
19/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2456.5400	2427.7400	2.4565	2.4277	0

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19/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3038.0200	3079.8700	3.0380	3.0799	1,500
19/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1172.1100	1158.6300	1.1721	1.1586	0
19/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5903.7200	5954.3000	5.9037	5.9543	0
19/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	514.8100	510.0600	0.5148	0.5101	1,500
19/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10692.5400	10747.2000	10.6925	10.7472	142
19/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	154.6200	153.9500	0.1546	0.1540	0
19/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12652.1700	12707.3000	12.6522	12.7073	0
19/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	92.2100	92.0100	0.0922	0.0920	0
19/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18100.8900	18156.2500	18.1009	18.1563	0
19/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	6.6900	6.7200	0.0067	0.0067	142
19/11/2025	2037 On 06-August-26			Bond Future	9.2747	9.2660	95.1524	95.2080	2,539
19/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5626.0900	5672.6100	5.6261	5.6726	2,541
19/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1026.4500	1017.3800	1.0265	1.0174	0
19/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9042.6000	9094.5000	9.0426	9.0945	0
19/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	505.3700	501.6800	0.5054	0.5017	2,541
19/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12094.5500	12148.5600	12.0946	12.1486	0
19/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	274.6200	273.0400	0.2746	0.2730	2,541
19/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14104.9700	14159.8400	14.1050	14.1598	0
19/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	139.5300	138.8100	0.1395	0.1388	0
19/11/2025	2037 On 05-November-26			Bond Future	9.3490	9.3401	96.8192	96.8751	0
19/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3189.9400	3224.9500	3.1899	3.2250	4,490
19/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2499.1400	2478.2800	2.4991	2.4783	0
19/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6554.1200	6600.1700	6.5541	6.6002	0
19/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1252.1200	1242.3000	1.2521	1.2423	4,490
19/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8412.0100	8461.3000	8.4120	8.4613	0
19/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	890.4200	883.8400	0.8904	0.8838	0
19/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9431.8700	9482.4400	9.4319	9.4824	0
19/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	745.9800	740.6800	0.7460	0.7407	4,490
19/11/2025	2037 On 04-February-27			Bond Future	9.4382	9.4291	94.2281	94.2839	0
19/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3419.6400	3453.3800	3.4196	3.4534	0
19/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2981.6800	2959.6100	2.9817	2.9596	0
19/11/2025	2038 On 05-February-26			Bond Future	151.5314	151.3428	151.5314	151.3428	2,762
19/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8331.4000	8142.8200	8.3314	8.1428	0
19/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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19/11/2025	2038 On 07-May-26			Bond Future	154.3350	154.1430	154.3350	154.1430	440
19/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9804.9700	9612.9600	9.8050	9.6130	0
19/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2038 On 06-August-26			Bond Future	154.9696	154.7682	154.9696	154.7682	0
19/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10249.5700	10048.2200	10.2496	10.0482	0
19/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2038 On 05-November-26			Bond Future	157.7226	157.5163	157.7226	157.5163	0
19/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11412.6400	11206.2800	11.4126	11.2063	0
19/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2038 On 04-February-27			Bond Future	158.2444	158.0277	158.2444	158.0277	0
19/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4414.4200	4197.6600	4.4144	4.1977	0
19/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2040 On 05-February-26			Bond Future	9.4525	9.4238	96.7736	96.9881	78,842
19/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	281.4400	325.3900	0.2814	0.3254	13,500
19/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3359.2600	3188.6300	3.3593	3.1886	0
19/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3191.1200	3360.6300	3.1911	3.3606	14,000
19/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	641.7000	596.6300	0.6417	0.5966	13,500
19/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5865.8800	6064.6700	5.8659	6.0647	0
19/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	225.8100	210.0200	0.2258	0.2100	14,000
19/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6562.5700	6765.1600	6.5626	6.7652	680
19/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	172.8600	160.8700	0.1729	0.1609	0
19/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9107.8500	9318.0800	9.1079	9.3181	0
19/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	66.8100	62.4600	0.0668	0.0625	8,180
19/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11607.0800	11820.0600	11.6071	11.8201	0
19/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	27.3500	25.7500	0.0274	0.0258	680
19/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13662.2600	13876.3300	13.6623	13.8763	0
19/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	9.0900	8.5800	0.0091	0.0086	0
19/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15597.0600	15811.5100	15.5971	15.8115	475
19/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.4100	2.2800	0.0024	0.0023	0
19/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23166.8600	23381.4400	23.1669	23.3814	0
19/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
19/11/2025	2040 On 07-May-26			Bond Future	9.5210	9.4913	98.5407	98.7593	0
19/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8532.4400	8731.5500	8.5324	8.7316	1,460
19/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	387.2900	367.8200	0.3873	0.3678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11028.4400	11236.1300	11.0284	11.2361	0
19/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	222.8000	211.9100	0.2228	0.2119	0
19/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14213.0300	14426.8600	14.2130	14.4269	0
19/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	98.4600	93.7100	0.0985	0.0937	0
19/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14494.3800	14708.6700	14.4944	14.7087	0
19/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	88.4300	84.1400	0.0884	0.0841	1,460
19/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16222.9000	16439.2400	16.2229	16.4392	0
19/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	44.2600	42.0200	0.0443	0.0420	0
19/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17265.3000	17482.4100	17.2653	17.4824	0
19/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	28.3200	26.8500	0.0283	0.0269	1,460
19/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18932.4900	19150.3700	18.9325	19.1504	0
19/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	13.1900	12.4900	0.0132	0.0125	0
19/11/2025	2040 On 06-August-26			Bond Future	9.5984	9.5677	95.8168	96.0387	7,265
19/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16505.5600	16722.0100	16.5056	16.7220	0
19/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	122.5800	117.2000	0.1226	0.1172	0
19/11/2025	2040 On 05-November-26			Bond Future	9.6745	9.6430	97.4952	97.7201	0
19/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4211.1600	4350.8600	4.2112	4.3509	2,300
19/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2556.8000	2471.6200	2.5568	2.4716	0
19/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8027.2800	8207.0700	8.0273	8.2071	0
19/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1305.5500	1260.4600	1.3056	1.2605	2,300
19/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10108.0600	10300.4400	10.1081	10.3004	0
19/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	938.4600	905.9600	0.9385	0.9060	0
19/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11239.0500	11436.6000	11.2391	11.4366	0
19/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	791.9200	764.5900	0.7919	0.7646	2,300
19/11/2025	2040 On 04-February-27			Bond Future	9.7641	9.7315	94.6650	94.8928	0
19/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4151.9600	4286.9000	4.1520	4.2869	0
19/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3003.3700	2910.5300	3.0034	2.9105	0
19/11/2025	2043 On 05-February-26			Bond Future	114.0769	114.1082	114.0769	114.1082	0
19/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4465.5979	4497.1427	4.4656	4.4971	0
19/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	48.7479	48.9527	0.0487	0.0490	0
19/11/2025	2043 On 07-May-26			Bond Future	116.1874	116.2194	116.1874	116.2194	0
19/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4753.5010	4783.9255	4.7535	4.7839	0
19/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	266.1310	264.5755	0.2661	0.2646	0
19/11/2025	2043 On 06-August-26			Bond Future	115.4661	115.4915	115.4661	115.4915	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5091.2425	5114.7261	5.0912	5.1147	0
19/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	505.1825	503.2761	0.5052	0.5033	0
19/11/2025	2043 On 05-November-26			Bond Future	117.5162	117.5412	117.5162	117.5412	0
19/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5402.9938	5425.2993	5.4030	5.4253	0
19/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	726.8038	724.0793	0.7268	0.7241	0
19/11/2025	2043 On 04-February-27			Bond Future	116.6704	116.6878	116.6704	116.6878	0
19/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2292.8146	2303.8180	2.2928	2.3038	0
19/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3252.3746	3246.0180	3.2524	3.2460	0
19/11/2025	2044 On 05-February-26			Bond Future	9.6567	9.6229	92.5710	92.8402	61,962
19/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3338.9100	3550.5600	3.3389	3.5506	0
19/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	668.1300	610.5700	0.6681	0.6106	0
19/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3764.3300	3984.5500	3.7643	3.9846	9,000
19/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	563.5500	514.5600	0.5636	0.5146	0
19/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9209.5800	9472.2400	9.2096	9.4722	9,000
19/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	77.7600	71.2100	0.0778	0.0712	0
19/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11485.2200	11751.6100	11.4852	11.7516	0
19/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	35.6300	32.8100	0.0356	0.0328	4,500
19/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12751.9600	13019.4000	12.7520	13.0194	0
19/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	23.4200	21.6500	0.0234	0.0217	9,000
19/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13064.4000	13332.0400	13.0644	13.3320	0
19/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	21.1400	19.5700	0.0211	0.0196	4,500
19/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13435.4100	13703.3400	13.4354	13.7033	0
19/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	17.0800	15.8000	0.0171	0.0158	0
19/11/2025	2044 On 07-May-26		Call	Bond Future	608.6400	666.9500	0.6086	0.6670	0
19/11/2025	2044 On 07-May-26			Bond Future	9.7240	9.6891	94.2614	94.5355	64,878
19/11/2025	2044 On 07-May-26		Put	Bond Future	6347.2600	6131.4200	6.3473	6.1314	0
19/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3732.7400	3918.5100	3.7327	3.9185	0
19/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1604.0900	1515.7100	1.6041	1.5157	15,000
19/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14437.7500	14704.4500	14.4378	14.7045	0
19/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	128.1200	120.6700	0.1281	0.1207	0
19/11/2025	2044 On 06-August-26			Bond Future	9.7992	9.7633	91.5853	91.8637	7,681
19/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17387.1700	17658.5900	17.3872	17.6586	0
19/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	131.4600	124.4900	0.1315	0.1245	0
19/11/2025	2044 On 05-November-26			Bond Future	9.8728	9.8359	93.1894	93.4719	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11141.3500	11385.6200	11.1414	11.3856	0
19/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	925.0100	886.7100	0.9250	0.8867	0
19/11/2025	2044 On 04-February-27			Bond Future	9.9583	9.9202	90.4102	90.6967	0
19/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4857.5700	5031.7800	4.8576	5.0318	0
19/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3216.2400	3103.9400	3.2162	3.1039	0
19/11/2025	2046 On 05-February-26			Bond Future	133.1494	133.0925	133.1494	133.0925	12,410
19/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11499.3500	11442.4700	11.4994	11.4425	0
19/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2046 On 07-May-26			Bond Future	133.3184	133.2567	133.3184	133.2567	5,789
19/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8368.3700	8306.6900	8.3684	8.3067	0
19/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2046 On 06-August-26			Bond Future	135.7680	135.7040	135.7680	135.7040	0
19/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13387.9700	13324.0000	13.3880	13.3240	0
19/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2046 On 05-November-26			Bond Future	135.8497	135.7786	135.8497	135.7786	0
19/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10369.7400	10298.5900	10.3697	10.2986	0
19/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2046 On 04-February-27			Bond Future	138.2206	138.1469	138.2206	138.1469	0
19/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7130.5600	7056.9400	7.1306	7.0569	0
19/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2050 On 05-February-26			Bond Future	132.9353	133.2027	132.9353	133.2027	11,798
19/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10115.3000	10382.7200	10.1153	10.3827	0
19/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2050 On 07-May-26			Bond Future	135.3949	135.6672	135.3949	135.6672	4,988
19/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11324.8800	11597.2200	11.3249	11.5972	0
19/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2050 On 06-August-26			Bond Future	135.4308	135.7013	135.4308	135.7013	0
19/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12160.7600	12431.3400	12.1608	12.4313	0
19/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2050 On 05-November-26			Bond Future	137.8365	138.1109	137.8365	138.1109	0
19/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	13996.5300	14270.8700	13.9965	14.2709	0
19/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	2050 On 04-February-27			Bond Future	137.7553	138.0274	137.7553	138.0274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5365.3100	5637.3800	5.3653	5.6374	0
19/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	AL37 On 06-November-25			Index Future	1223.2940	1223.2940	1223.2940	1,223.2940	0
19/11/2025	AL37 On 05-February-26			Index Future	1248.7280	1247.3540	1248.7280	1,247.3540	0
19/11/2025	AL37 On 07-May-26			Index Future	1271.5290	1270.1310	1271.5290	1,270.1310	0
19/11/2025	AL37 On 06-August-26			Index Future	1294.3500	1292.9240	1294.3500	1,292.9240	0
19/11/2025	AL37 On 05-November-26			Index Future	1317.3250	1315.8700	1317.3250	1,315.8700	0
19/11/2025	AL37 On 04-February-27			Index Future	1340.0630	1338.5790	1340.0630	1,338.5790	0
19/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
19/11/2025	AL7T On 05-February-26			Index Future	1584.9930	1585.2220	1584.9930	1,585.2220	0
19/11/2025	AL7T On 07-May-26			Index Future	1613.9340	1614.1680	1613.9340	1,614.1680	0
19/11/2025	AL7T On 06-August-26			Index Future	1642.9010	1643.1350	1642.9010	1,643.1350	0
19/11/2025	AL7T On 05-November-26			Index Future	1672.0620	1672.2960	1672.0620	1,672.2960	0
19/11/2025	AL7T On 04-February-27			Index Future	1700.9240	1701.1560	1700.9240	1,701.1560	0
19/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
19/11/2025	ALBI On 05-February-26			Index Future	1338.7260	1339.9070	1338.7260	1,339.9070	79
19/11/2025	ALBI On 07-May-26			Index Future	1363.1710	1364.3730	1363.1710	1,364.3730	0
19/11/2025	ALBI On 06-August-26			Index Future	1387.6370	1388.8580	1387.6370	1,388.8580	0
19/11/2025	ALBI On 05-November-26			Index Future	1412.2670	1413.5060	1412.2670	1,413.5060	0
19/11/2025	ALBI On 04-February-27			Index Future	1436.6440	1437.9000	1436.6440	1,437.9000	0
19/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	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
19/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	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
19/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	ES33 On 05-February-26			Bond Future	9.2783	9.2813	93.5151	93.5004	0
19/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10319.6000	10304.9500	10.3196	10.3050	0
19/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES33 On 07-May-26			Bond Future	9.3585	9.3615	91.4510	91.4361	0
19/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10570.4700	10555.5700	10.5705	10.5556	0
19/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES33 On 06-August-26			Bond Future	9.4496	9.4530	93.1307	93.1148	0
19/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11262.0600	11246.1600	11.2621	11.2462	0
19/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES33 On 05-November-26			Bond Future	9.5540	9.5576	90.9920	90.9751	0
19/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5663.6400	5646.7200	5.6636	5.6467	0
19/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES33 On 04-February-27			Bond Future	9.6820	9.6861	92.5771	92.5589	0
19/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	80.5500	62.3500	0.0806	0.0624	0
19/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES42 On 05-February-26			Bond Future	9.8476	9.8191	91.6957	91.9053	0
19/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13095.9300	13305.5800	13.0959	13.3056	0
19/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES42 On 07-May-26			Bond Future	9.9199	9.8905	89.1275	89.3410	0
19/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14486.0500	14699.5800	14.4861	14.6996	0
19/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES42 On 06-August-26			Bond Future	9.9977	9.9674	90.7639	90.9807	0
19/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16289.5700	16506.3300	16.2896	16.5063	0
19/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES42 On 05-November-26			Bond Future	10.0810	10.0499	88.1117	88.3315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10146.8600	10366.7100	10.1469	10.3667	0
19/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	ES42 On 04-February-27			Bond Future	10.1759	10.1438	89.6445	89.8673	0
19/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	784.5600	1007.3600	0.7846	1.0074	0
19/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
19/11/2025	GOVI On 05-February-26			GOVI	1314.2430	1315.4500	1314.2430	1,315.4500	607
19/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1642430.0000	1654500.0000	164.2430	165.4500	0
19/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	GOVI On 07-May-26			GOVI	1338.2410	1339.4700	1338.2410	1,339.4700	42
19/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1612410.0000	1624700.0000	161.2410	162.4700	0
19/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	GOVI On 06-August-26			GOVI	1362.2590	1363.5080	1362.2590	1,363.5080	0
19/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1732590.0000	1745080.0000	173.2590	174.5080	0
19/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	GOVI On 05-November-26			GOVI	1386.4390	1387.7060	1386.4390	1,387.7060	0
19/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1094390.0000	1107060.0000	109.4390	110.7060	0
19/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	GOVI On 04-February-27			GOVI	1410.3710	1411.6550	1410.3710	1,411.6550	0
19/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	413710.0000	426550.0000	41.3710	42.6550	0
19/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/11/2025	I258 On 05-February-26			Bond Future	120.6136	120.2506	120.6136	120.2506	0
19/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8974.3739	8615.4218	8.9744	8.6154	0
19/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	10.7639	14.8618	0.0108	0.0149	0
19/11/2025	I258 On 07-May-26			Bond Future	122.8450	122.4754	122.8450	122.4754	0
19/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9261.9388	8916.4831	9.2619	8.9165	0
19/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	146.8988	171.1231	0.1469	0.1711	0
19/11/2025	I258 On 06-August-26			Bond Future	122.2461	121.8624	122.2461	121.8624	0
19/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9663.6109	9322.2371	9.6636	9.3222	0
19/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	367.5509	409.8271	0.3676	0.4098	0
19/11/2025	I258 On 05-November-26			Bond Future	124.4168	124.0254	124.4168	124.0254	0
19/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10080.9769	9745.4756	10.0810	9.7455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	614.1669	670.0556	0.6142	0.6701	0
19/11/2025	I258 On 04-February-27			Bond Future	123.6916	123.2852	123.6916	123.2852	0
19/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6879.7934	6603.6515	6.8798	6.6037	0
19/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2088.1734	2218.4115	2.0882	2.2184	0
19/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
19/11/2025	IGOV On 05-February-26			Index Future	419.4320	419.7200	419.4320	419.7200	242
19/11/2025	IGOV On 07-May-26			Index Future	427.1920	427.4860	427.1920	427.4860	8
19/11/2025	IGOV On 06-August-26			Index Future	434.9580	435.2570	434.9580	435.2570	0
19/11/2025	IGOV On 05-November-26			Index Future	442.7760	443.0790	442.7760	443.0790	0
19/11/2025	IGOV On 04-February-27			Index Future	450.5150	450.8220	450.5150	450.8220	0
19/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/11/2025	R033 On 05-February-26			Bond Future	8.3442	8.3773	112.4031	112.2182	14,967
19/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11244.2300	11065.8200	11.2442	11.0658	0
19/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	50.8700	57.3700	0.0509	0.0574	0
19/11/2025	R033 On 07-May-26			Bond Future	8.3918	8.4265	109.4124	109.2243	0
19/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10436.3600	10268.0400	10.4364	10.2680	0
19/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	312.1500	331.9900	0.3122	0.3320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R033 On 06-August-26			Bond Future	8.4490	8.4857	111.3960	111.2036	0
19/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9778.5400	9621.5700	9.7785	9.6216	0
19/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	836.8500	872.2700	0.8369	0.8723	0
19/11/2025	R033 On 05-November-26			Bond Future	8.5153	8.5541	108.3083	108.1117	0
19/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5745.6200	5613.3700	5.7456	5.6134	0
19/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1714.1500	1778.5900	1.7142	1.7786	0
19/11/2025	R033 On 04-February-27			Bond Future	8.6009	8.6421	110.1705	109.9693	0
19/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3548.5500	3447.4100	3.5486	3.4474	0
19/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3309.0200	3409.0500	3.3090	3.4091	0
19/11/2025	R035 On 05-February-26			Bond Future	8.7061	8.7082	105.0304	105.0177	82,478
19/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	877.5900	878.7300	0.8776	0.8787	350
19/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1289.7700	1303.5900	1.2898	1.3036	0
19/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1646.7000	1645.7700	1.6467	1.6458	0
19/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	757.3000	769.0500	0.7573	0.7691	0
19/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3005.8500	3001.3700	3.0059	3.0014	0
19/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	354.7000	362.9000	0.3547	0.3629	350
19/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3574.8200	3569.1000	3.5748	3.5691	0
19/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	266.0500	273.0100	0.2661	0.2730	16,000
19/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5690.6500	5681.5800	5.6907	5.6816	0
19/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	96.3200	99.9300	0.0963	0.0999	350
19/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8613.2200	8601.8400	8.6132	8.6018	250
19/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	24.4300	25.7300	0.0244	0.0257	0
19/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10079.0900	10067.1800	10.0791	10.0672	2,000
19/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	12.5200	13.2900	0.0125	0.0133	0
19/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11308.0700	11295.8800	11.3081	11.2959	0
19/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	7.2800	7.7700	0.0073	0.0078	250
19/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11941.0500	11928.7400	11.9411	11.9287	0
19/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	5.1500	5.5200	0.0052	0.0055	0
19/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12724.1400	12711.6800	12.7241	12.7117	2,000
19/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2.7400	2.9600	0.0027	0.0030	0
19/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13035.1400	13022.6300	13.0351	13.0226	0
19/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2.1200	2.2900	0.0021	0.0023	0
19/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13908.9800	13896.3900	13.9090	13.8964	0
19/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.9900	1.0800	0.0010	0.0011	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20089.5100	20076.8300	20.0895	20.0768	0
19/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
19/11/2025	R035 On 07-May-26			Bond Future	8.7580	8.7601	102.4458	102.4329	31,981
19/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	476.4200	476.8000	0.4764	0.4768	1,000
19/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3374.0300	3387.3000	3.3740	3.3873	0
19/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1797.9100	1796.1500	1.7979	1.7962	1,000
19/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1603.3200	1614.4500	1.6033	1.6145	0
19/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3500.6900	3496.2300	3.5007	3.4962	0
19/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	859.5500	867.9800	0.8596	0.8680	1,000
19/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5627.5200	5620.4400	5.6275	5.6204	250
19/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	446.6000	452.4100	0.4466	0.4524	0
19/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5728.0300	5720.8500	5.7280	5.7209	200
19/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	433.7200	439.4300	0.4337	0.4394	0
19/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5980.6000	5973.1700	5.9806	5.9732	350
19/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	403.5900	409.0500	0.4036	0.4091	0
19/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8177.9500	8168.6500	8.1780	8.1687	0
19/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	214.5700	218.1600	0.2146	0.2182	250
19/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8281.0000	8271.6300	8.2810	8.2716	0
19/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	208.5500	212.0700	0.2086	0.2121	200
19/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8538.6300	8529.0900	8.5386	8.5291	0
19/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	194.2500	197.6000	0.1943	0.1976	350
19/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10747.7500	10737.0500	10.7478	10.7371	0
19/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	107.6600	109.8500	0.1077	0.1099	250
19/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10849.9000	10839.1600	10.8499	10.8392	0
19/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	104.8800	107.0300	0.1049	0.1070	200
19/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11104.8500	11094.0100	11.1049	11.0940	0
19/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	98.2000	100.2500	0.0982	0.1003	350
19/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11858.2600	11847.0000	11.8583	11.8470	0
19/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	72.7500	74.3800	0.0728	0.0744	0
19/11/2025	R035 On 06-August-26			Bond Future	8.8187	8.8211	104.3035	104.2896	56
19/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	707.4600	706.7900	0.7075	0.7068	1,000
19/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3908.4700	3921.6800	3.9085	3.9217	0
19/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1766.6400	1764.2100	1.7666	1.7642	350
19/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2414.2800	2425.7300	2.4143	2.4257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2029.4200	2026.5800	2.0294	2.0266	1,000
19/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2199.9700	2211.0100	2.2000	2.2110	0
19/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3310.1100	3305.4700	3.3101	3.3055	200
19/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1485.3800	1494.6200	1.4854	1.4946	0
19/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3642.2500	3637.1800	3.6423	3.6372	0
19/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1355.5400	1364.3500	1.3555	1.3644	350
19/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3684.4300	3679.3200	3.6844	3.6793	250
19/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1340.1800	1348.9500	1.3402	1.3490	0
19/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4419.5700	4413.5800	4.4196	4.4136	0
19/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1103.6700	1111.5600	1.1037	1.1116	1,000
19/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5509.2900	5502.1600	5.5093	5.5022	0
19/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	842.9300	849.6800	0.8429	0.8497	200
19/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5882.8900	5875.4200	5.8829	5.8754	0
19/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	771.8400	778.2500	0.7718	0.7783	350
19/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5930.0500	5922.5200	5.9301	5.9225	0
19/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	763.6000	769.9500	0.7636	0.7700	250
19/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7883.5300	7874.3800	7.8835	7.8744	0
19/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	481.6600	486.3900	0.4817	0.4864	200
19/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8319.6300	8310.1900	8.3196	8.3102	0
19/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	436.2900	440.7300	0.4363	0.4407	250
19/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12369.5300	12357.6900	12.3695	12.3577	0
19/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	146.8300	148.8700	0.1468	0.1489	0
19/11/2025	R035 On 05-November-26			Bond Future	8.8898	8.8924	101.6320	101.6170	0
19/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2190.5600	2186.8700	2.1906	2.1869	200
19/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2711.8800	2723.1700	2.7119	2.7232	0
19/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4007.8000	4001.6800	4.0078	4.0017	0
19/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1670.8000	1679.6600	1.6708	1.6797	200
19/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6127.1600	6118.8700	6.1272	6.1189	0
19/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1036.4200	1043.1100	1.0364	1.0431	200
19/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7152.7500	7143.5800	7.1528	7.1436	0
19/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	829.2200	835.0300	0.8292	0.8350	0
19/11/2025	R035 On 04-February-27			Bond Future	8.9780	8.9809	103.3806	103.3644	0
19/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2795.5400	2790.0100	2.7955	2.7900	0
19/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2559.8000	2570.5300	2.5598	2.5705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R038 On 05-February-26			Bond Future	9.2239	9.2107	115.8568	115.9597	3,763
19/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15574.8100	15677.7700	15.5748	15.6778	0
19/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	3.2900	3.3200	0.0033	0.0033	0
19/11/2025	R038 On 07-May-26			Bond Future	9.2902	9.2765	112.4880	112.5928	2,395
19/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14727.3200	14830.8300	14.7273	14.8308	0
19/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	88.5800	87.2800	0.0886	0.0873	0
19/11/2025	R038 On 06-August-26			Bond Future	9.3642	9.3501	114.5271	114.6330	0
19/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16334.0700	16437.4900	16.3341	16.4375	0
19/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	163.8500	161.3900	0.1639	0.1614	0
19/11/2025	R038 On 05-November-26			Bond Future	9.4446	9.4301	111.0531	111.1600	0
19/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9713.3300	9806.4600	9.7133	9.8065	0
19/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	866.1400	852.3900	0.8661	0.8524	0
19/11/2025	R038 On 04-February-27			Bond Future	9.5391	9.5242	112.9620	113.0696	0
19/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3900.9200	3962.9100	3.9009	3.9629	0
19/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3464.2900	3418.6700	3.4643	3.4187	0
19/11/2025	R053 On 05-February-26			Bond Future	9.4999	9.4608	124.7881	125.2344	27,617
19/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19471.3700	19916.0200	19.4714	19.9160	0
19/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	17.0700	15.4000	0.0171	0.0154	0
19/11/2025	R053 On 07-May-26			Bond Future	9.5557	9.5154	121.2052	121.6598	12,035
19/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20585.2000	21028.6200	20.5852	21.0286	0
19/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	155.1300	143.9500	0.1551	0.1440	0
19/11/2025	R053 On 06-August-26			Bond Future	9.6166	9.5752	123.4024	123.8644	0
19/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24467.4300	24918.0100	24.4674	24.9180	0
19/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	176.2700	164.9100	0.1763	0.1649	0
19/11/2025	R053 On 05-November-26			Bond Future	9.6813	9.6386	119.7060	120.1750	0
19/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16167.8900	16576.4100	16.1679	16.5764	0
19/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1237.6100	1177.1200	1.2376	1.1771	0
19/11/2025	R053 On 04-February-27			Bond Future	9.7554	9.7115	121.7637	122.2396	0
19/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6989.9900	7281.3700	6.9900	7.2814	0
19/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4499.5600	4315.0200	4.4996	4.3150	0
19/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
19/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	72.8500	73.3100	0.0729	0.0733	0
19/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	72.8500	73.3100	0.0729	0.0733	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
19/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	107.3100	107.6200	0.1073	0.1076	0
19/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	107.3100	107.6200	0.1073	0.1076	0
19/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
19/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	90.7700	90.9400	0.0908	0.0909	0
19/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90.7700	90.9400	0.0908	0.0909	0
19/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.2300	52.3000	0.0522	0.0523	0
19/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.2300	52.3000	0.0522	0.0523	0
19/11/2025	R202 On 05-February-26			Bond Future	288.3009	288.3949	288.3009	288.3949	565
19/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10480.8900	10574.9100	10.4809	10.5749	0
19/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R202 On 07-May-26			Bond Future	293.6350	293.7306	293.6350	293.7306	460
19/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16084.9800	16180.5800	16.0850	16.1806	0
19/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R202 On 06-August-26			Bond Future	293.6106	293.6932	293.6106	293.6932	0
19/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14750.5900	14833.1800	14.7506	14.8332	0
19/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R202 On 05-November-26			Bond Future	298.8270	298.9087	298.8270	298.9087	0
19/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18367.0400	18448.7000	18.3670	18.4487	0
19/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R202 On 04-February-27			Bond Future	298.5422	298.6101	298.5422	298.6101	0
19/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3812.1900	3880.0800	3.8122	3.8801	0
19/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R209 On 05-February-26			Bond Future	8.9552	8.9572	84.4942	84.4826	36,877
19/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10489.7000	10478.6100	10.4897	10.4786	0
19/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	7.3200	7.8100	0.0073	0.0078	0
19/11/2025	R209 On 07-May-26			Bond Future	9.0109	9.0130	82.8858	82.8741	6,358
19/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10801.0800	10791.1500	10.8011	10.7912	0
19/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	85.1600	86.9500	0.0852	0.0870	0
19/11/2025	R209 On 06-August-26			Bond Future	9.0741	9.0764	84.3886	84.3760	2,732
19/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11861.1700	11850.5100	11.8612	11.8505	0
19/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	139.1000	141.0000	0.1391	0.1410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R209 On 05-November-26			Bond Future	9.1435	9.1459	82.7180	82.7046	0
19/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6944.8000	6936.8200	6.9448	6.9368	0
19/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	813.8900	819.3200	0.8139	0.8193	0
19/11/2025	R209 On 04-February-27			Bond Future	9.2265	9.2292	84.1412	84.1266	0
19/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2764.1900	2759.4200	2.7642	2.7594	0
19/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2478.0600	2487.8100	2.4781	2.4878	0
19/11/2025	R210 On 05-February-26			Bond Future	258.9063	259.5185	258.9063	259.5185	289
19/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5806.3100	6418.5400	5.8063	6.4185	0
19/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R210 On 07-May-26			Bond Future	260.2183	260.8362	260.2183	260.8362	918
19/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4818.3400	5436.1900	4.8183	5.4362	0
19/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R210 On 06-August-26			Bond Future	264.9996	265.6268	264.9996	265.6268	0
19/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5159.6300	5786.8400	5.1596	5.7868	0
19/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R210 On 05-November-26			Bond Future	266.1757	266.8044	266.1757	266.8044	0
19/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12845.6500	13474.3800	12.8457	13.4744	0
19/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R210 On 04-February-27			Bond Future	270.8226	271.4597	270.8226	271.4597	0
19/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4792.6000	5429.6700	4.7926	5.4297	0
19/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R213 On 05-February-26			Bond Future	7.9469	7.9695	99.2694	99.1791	11,684
19/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7403.3500	7313.7300	7.4034	7.3137	0
19/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	4.1500	4.8500	0.0042	0.0049	0
19/11/2025	R213 On 07-May-26			Bond Future	7.9787	8.0027	97.5308	97.4389	64,746
19/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6747.0500	6659.7100	6.7471	6.6597	0
19/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	61.0100	65.6100	0.0610	0.0656	0
19/11/2025	R213 On 06-August-26			Bond Future	8.0217	8.0475	99.2995	99.2052	0
19/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6052.8400	5967.7600	6.0528	5.9678	0
19/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	169.4900	178.7400	0.1695	0.1787	0
19/11/2025	R213 On 05-November-26			Bond Future	8.0811	8.1088	97.4914	97.3947	0
19/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3026.6000	2959.2000	3.0266	2.9592	0
19/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	724.5500	753.8600	0.7246	0.7539	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R213 On 04-February-27			Bond Future	8.1663	8.1963	99.1698	99.0704	0
19/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1499.5000	1452.1600	1.4995	1.4522	0
19/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1586.5800	1638.6600	1.5866	1.6387	0
19/11/2025	R214 On 05-February-26			Bond Future	9.4499	9.4212	79.4820	79.6711	10,264
19/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10724.6200	10912.6800	10.7246	10.9127	0
19/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	17.7300	16.7100	0.0177	0.0167	0
19/11/2025	R214 On 07-May-26			Bond Future	9.5078	9.4783	77.6358	77.8283	31,017
19/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11799.4300	11986.8600	11.7994	11.9869	0
19/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	107.1100	102.0000	0.1071	0.1020	0
19/11/2025	R214 On 06-August-26			Bond Future	9.5724	9.5420	79.0435	79.2390	0
19/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13563.0600	13752.3600	13.5631	13.7524	0
19/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	145.3700	139.1400	0.1454	0.1391	0
19/11/2025	R214 On 05-November-26			Bond Future	9.6436	9.6123	77.1336	77.3319	0
19/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8616.8400	8785.9600	8.6168	8.7860	0
19/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	834.3900	805.1900	0.8344	0.8052	0
19/11/2025	R214 On 04-February-27			Bond Future	9.7267	9.6945	78.4608	78.6617	0
19/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3828.6900	3948.3600	3.8287	3.9484	0
19/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2759.3800	2678.1100	2.7594	2.6781	0
19/11/2025	R248 On 05-February-26			Bond Future	9.6254	9.5865	95.9803	96.3119	234,813
19/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	32.9600	44.6100	0.0330	0.0446	1,940
19/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6545.7200	6225.7600	6.5457	6.2258	0
19/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	692.1000	806.9400	0.6921	0.8069	1,940
19/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2640.1200	2423.3500	2.6401	2.4234	0
19/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1032.1000	1178.4300	1.0321	1.1784	0
19/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2107.7500	1922.4700	2.1078	1.9225	0
19/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1692.7900	1883.8000	1.6928	1.8838	12,500
19/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1484.1300	1343.5300	1.4841	1.3435	0
19/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3094.0500	3343.0400	3.0941	3.3430	0
19/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	807.5900	724.9700	0.8076	0.7250	1,940
19/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3727.8000	3993.6600	3.7278	3.9937	0
19/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	631.5200	565.7700	0.6315	0.5658	0
19/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7019.2800	7329.9400	7.0193	7.3299	0
19/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	197.1100	176.1600	0.1971	0.1762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13694.6400	14024.1700	13.6946	14.0242	0
19/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	21.8900	19.8100	0.0219	0.0198	0
19/11/2025	R248 On 07-May-26			Bond Future	9.6840	9.6439	93.2938	93.6316	48,318
19/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14958.2400	15286.0000	14.9582	15.2860	0
19/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	144.7600	134.7200	0.1448	0.1347	0
19/11/2025	R248 On 06-August-26			Bond Future	9.7488	9.7075	94.9854	95.3286	0
19/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18278.6100	18612.8500	18.2786	18.6129	0
19/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	142.4300	133.4700	0.1424	0.1335	0
19/11/2025	R248 On 05-November-26			Bond Future	9.8194	9.7769	92.2138	92.5623	0
19/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11912.7300	12215.7400	11.9127	12.2157	0
19/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	923.7200	878.2000	0.9237	0.8782	0
19/11/2025	R248 On 04-February-27			Bond Future	9.9011	9.8574	93.7999	94.1535	0
19/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5045.2600	5259.0600	5.0453	5.2591	0
19/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3385.5300	3245.8000	3.3855	3.2458	0
19/11/2025	R2R9 On 05-February-26			Bond Future	9.3903	9.3721	107.2008	107.3405	0
19/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94210.2300	94350.0100	94.2102	94.3500	0
19/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R2R9 On 07-May-26			Bond Future	9.4584	9.4394	104.1791	104.3216	0
19/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93329.4400	93471.8700	93.3294	93.4719	0
19/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R2R9 On 06-August-26			Bond Future	9.5339	9.5144	106.0677	106.2119	0
19/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	92948.1900	93092.3900	92.9482	93.0924	0
19/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R2R9 On 05-November-26			Bond Future	9.6153	9.5951	102.9495	103.0955	0
19/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	91979.4800	92125.4200	91.9795	92.1254	0
19/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R2R9 On 04-February-27			Bond Future	9.7100	9.6893	104.7192	104.8666	0
19/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4168.9100	4257.9000	4.1689	4.2579	0
19/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2902.2200	2843.8000	2.9022	2.8438	0
19/11/2025	R4R2 On 05-February-26			Bond Future	9.5444	9.5158	108.4081	108.6494	1,125
19/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95132.8200	95374.1900	95.1328	95.3742	0
19/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R4R2 On 07-May-26			Bond Future	9.6113	9.5818	105.2825	105.5283	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94193.3600	94439.1900	94.1934	94.4392	0
19/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R4R2 On 06-August-26			Bond Future	9.6850	9.6546	107.1910	107.4405	0
19/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93773.7200	94023.2200	93.7737	94.0232	0
19/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R4R2 On 05-November-26			Bond Future	9.7637	9.7323	103.9665	104.2195	0
19/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92743.9300	92996.9400	92.7439	92.9969	0
19/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/11/2025	R4R2 On 04-February-27			Bond Future	9.8544	9.8220	105.7535	106.0099	0
19/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4994.5200	5155.4300	4.9945	5.1554	0
19/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2849.3800	2753.9100	2.8494	2.7539	0
19/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0