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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
20/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	2029 On 05-February-26			Bond Future	144.8134	144.8760	144.8134	144.8760	1,850
20/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4703.4200	4765.9600	4.7034	4.7660	0
20/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2029 On 07-May-26			Bond Future	146.0326	146.0962	146.0326	146.0962	2,542
20/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4212.5900	4276.2000	4.2126	4.2762	0
20/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2029 On 06-August-26			Bond Future	148.7163	148.7808	148.7163	148.7808	0
20/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4616.3200	4680.7800	4.6163	4.6808	0
20/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2029 On 05-November-26			Bond Future	149.8768	149.9417	149.8768	149.9417	0
20/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2316.8100	2381.6900	2.3168	2.3817	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2029 On 04-February-27			Bond Future	152.4946	152.5601	152.4946	152.5601	0
20/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2774.6400	2840.1300	2.7746	2.8401	0
20/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2030 On 05-February-26			Bond Future	7.6187	7.6881	101.5032	101.2677	164,003
20/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6126.1900	5891.5100	6.1262	5.8915	0
20/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	1.8100	2.7100	0.0018	0.0027	0
20/11/2025	2030 On 07-May-26			Bond Future	7.6412	7.7161	103.3567	103.1168	5,220
20/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	205.8000	160.8400	0.2058	0.1608	1,000
20/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1602.2800	1797.1900	1.6023	1.7972	0
20/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	919.2800	796.0300	0.9193	0.7960	1,000
20/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	698.7800	815.4000	0.6988	0.8154	0
20/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1379.8600	1228.0500	1.3799	1.2281	0
20/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	489.5600	577.6200	0.4896	0.5776	1,000
20/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5473.1500	5243.3200	5.4732	5.2433	0
20/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	43.9400	53.9800	0.0439	0.0540	0
20/11/2025	2030 On 06-August-26			Bond Future	7.6776	7.7588	101.2218	100.9773	338
20/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	309.1900	253.3100	0.3092	0.2533	1,000
20/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1730.0000	1918.5900	1.7300	1.9186	0
20/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1019.6100	899.0600	1.0196	0.8991	1,000
20/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	921.9400	1045.8600	0.9219	1.0459	0
20/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1740.8900	1583.2100	1.7409	1.5832	0
20/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	596.7600	683.5500	0.5968	0.6836	1,000
20/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4662.8900	4442.7600	4.6629	4.4428	0
20/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	144.7900	169.1300	0.1448	0.1691	0
20/11/2025	2030 On 05-November-26			Bond Future	7.7160	7.8043	102.9957	102.7467	0
20/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2432.9400	2256.8600	2.4329	2.2569	0
20/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	552.6500	625.6100	0.5527	0.6256	0
20/11/2025	2030 On 04-February-27			Bond Future	7.7829	7.8798	100.7623	100.5086	0
20/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1237.2600	1111.2500	1.2373	1.1113	0
20/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1139.9700	1267.6800	1.1400	1.2677	0
20/11/2025	2031 On 05-February-26			Bond Future	112.7404	113.0948	112.7404	113.0948	1,015
20/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1075.9300	1384.6300	1.0759	1.3846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	95.5800	49.8500	0.0956	0.0499	0
20/11/2025	2031 On 07-May-26			Bond Future	114.8262	115.1872	114.8262	115.1872	736
20/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1210.4700	1495.2200	1.2105	1.4952	0
20/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	224.2600	148.0500	0.2243	0.1481	0
20/11/2025	2031 On 06-August-26			Bond Future	114.5121	114.8790	114.5121	114.8790	680
20/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1122.4700	1377.1900	1.1225	1.3772	0
20/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	420.3500	308.1900	0.4204	0.3082	0
20/11/2025	2031 On 05-November-26			Bond Future	116.5460	116.9191	116.5460	116.9191	0
20/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5058.9900	5430.7600	5.0590	5.4308	0
20/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2.9700	1.6400	0.0030	0.0016	0
20/11/2025	2031 On 04-February-27			Bond Future	116.1226	116.5010	116.1226	116.5010	0
20/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	832.3800	1033.1200	0.8324	1.0331	0
20/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	889.7800	712.1400	0.8898	0.7121	0
20/11/2025	2032 On 05-February-26			Bond Future	8.1173	8.1858	103.6296	103.3031	125,287
20/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9202.4600	8877.4500	9.2025	8.8775	0
20/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	3.3200	4.7500	0.0033	0.0048	0
20/11/2025	2032 On 07-May-26			Bond Future	8.1566	8.2287	101.3621	101.0297	37,700
20/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8715.2000	8394.5600	8.7152	8.3946	0
20/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	56.6000	68.3600	0.0566	0.0684	0
20/11/2025	2032 On 06-August-26			Bond Future	8.2059	8.2822	103.2001	102.8614	0
20/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8238.8100	7924.1900	8.2388	7.9242	0
20/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	156.1500	180.2300	0.1562	0.1802	0
20/11/2025	2032 On 05-November-26			Bond Future	8.2648	8.3456	100.8513	100.5064	0
20/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4435.8300	4174.2800	4.4358	4.1743	0
20/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	695.0600	778.4000	0.6951	0.7784	0
20/11/2025	2032 On 04-February-27			Bond Future	8.3445	8.4303	102.5864	102.2352	0
20/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2134.7300	1946.6300	2.1347	1.9466	0
20/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1580.9800	1744.0700	1.5810	1.7441	0
20/11/2025	2033 On 05-February-26			Bond Future	139.6858	139.7465	139.6858	139.7465	2,698
20/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6805.7900	6866.4600	6.8058	6.8665	0
20/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2033 On 07-May-26			Bond Future	140.7075	140.7693	140.7075	140.7693	11,412
20/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5547.4900	5609.3200	5.5475	5.6093	0

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20/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2033 On 06-August-26			Bond Future	143.2934	143.3561	143.2934	143.3561	0
20/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9043.4200	9106.0900	9.0434	9.1061	0
20/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2033 On 05-November-26			Bond Future	144.2541	144.3171	144.2541	144.3171	0
20/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	6994.1100	7057.1300	6.9941	7.0571	0
20/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2033 On 04-February-27			Bond Future	146.7739	146.8375	146.7739	146.8375	0
20/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4063.8500	4127.4500	4.0639	4.1275	0
20/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2037 On 05-February-26			Bond Future	9.0770	9.1345	96.2733	95.8909	115,386
20/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4022.8000	3709.1900	4.0228	3.7092	0
20/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	299.2200	368.0000	0.2992	0.3680	11,500
20/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6609.9100	6253.5100	6.6099	6.2535	0
20/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	98.0900	124.0800	0.0981	0.1241	11,500
20/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9791.4800	9416.7700	9.7915	9.4168	0
20/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	25.6200	33.3000	0.0256	0.0333	0
20/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11205.9000	10828.0300	11.2059	10.8280	1,970
20/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	14.4800	19.0000	0.0145	0.0190	0
20/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12864.8700	12484.3200	12.8649	12.4843	0
20/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	5.3000	7.1400	0.0053	0.0071	0
20/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13733.4800	13352.1100	13.7335	13.3521	0
20/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	2.7300	3.7500	0.0027	0.0038	0
20/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13948.8700	13567.3600	13.9489	13.5674	1,030
20/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2.3000	3.1800	0.0023	0.0032	0
20/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16373.1900	15990.9300	16.3732	15.9909	0
20/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.2800	0.4100	0.0003	0.0004	0
20/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18452.0400	18069.6700	18.4520	18.0697	0
20/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	1,970
20/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20695.1400	20312.7500	20.6951	20.3128	0
20/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
20/11/2025	2037 On 07-May-26			Bond Future	9.1401	9.1997	98.0312	97.6418	87,488
20/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1296.8100	1143.5800	1.2968	1.1436	1,500
20/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2220.4100	2456.5400	2.2204	2.4565	0

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20/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3294.0900	3038.0200	3.2941	3.0380	1,500
20/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1038.8200	1172.1100	1.0388	1.1721	0
20/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6228.8200	5903.7200	6.2288	5.9037	0
20/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	450.5500	514.8100	0.4506	0.5148	1,500
20/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11061.0300	10692.5400	11.0610	10.6925	142
20/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	133.7500	154.6200	0.1338	0.1546	0
20/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13028.6600	12652.1700	13.0287	12.6522	0
20/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	79.3400	92.2100	0.0793	0.0922	0
20/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18489.0200	18100.8900	18.4890	18.1009	0
20/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5.4600	6.6900	0.0055	0.0067	142
20/11/2025	2037 On 06-August-26			Bond Future	9.2127	9.2747	95.5490	95.1524	2,539
20/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5927.1500	5626.0900	5.9272	5.6261	2,541
20/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	930.9000	1026.4500	0.9309	1.0265	0
20/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9389.4100	9042.6000	9.3894	9.0426	0
20/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	455.5700	505.3700	0.4556	0.5054	2,541
20/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12463.0400	12094.5500	12.4630	12.0946	0
20/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	246.5000	274.6200	0.2465	0.2746	2,541
20/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14485.7900	14104.9700	14.4858	14.1050	0
20/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	123.7400	139.5300	0.1237	0.1395	0
20/11/2025	2037 On 05-November-26			Bond Future	9.2846	9.3490	97.2231	96.8192	0
20/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3413.9400	3189.9400	3.4139	3.1899	4,490
20/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2319.2600	2499.1400	2.3193	2.4991	0
20/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6859.2600	6554.1200	6.8593	6.5541	0
20/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1153.3800	1252.1200	1.1534	1.2521	4,490
20/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8743.4500	8412.0100	8.7435	8.4120	0
20/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	817.9800	890.4200	0.8180	0.8904	0
20/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9774.3000	9431.8700	9.7743	9.4319	0
20/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	684.5300	745.9800	0.6845	0.7460	4,490
20/11/2025	2037 On 04-February-27			Bond Future	9.3712	9.4382	94.6393	94.2281	0
20/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3641.6900	3419.6400	3.6417	3.4196	0
20/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2792.5800	2981.6800	2.7926	2.9817	0
20/11/2025	2038 On 05-February-26			Bond Future	151.2815	151.5314	151.2815	151.5314	2,762
20/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8081.5000	8331.4000	8.0815	8.3314	0
20/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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20/11/2025	2038 On 07-May-26			Bond Future	154.0803	154.3350	154.0803	154.3350	440
20/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9550.3000	9804.9700	9.5503	9.8050	0
20/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2038 On 06-August-26			Bond Future	154.7112	154.9696	154.7112	154.9696	0
20/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9991.1800	10249.5700	9.9912	10.2496	0
20/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2038 On 05-November-26			Bond Future	157.4599	157.7226	157.4599	157.7226	0
20/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11149.8900	11412.6400	11.1499	11.4126	0
20/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2038 On 04-February-27			Bond Future	157.9783	158.2444	157.9783	158.2444	0
20/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4148.3200	4414.4200	4.1483	4.4144	0
20/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2040 On 05-February-26			Bond Future	9.4105	9.4525	97.0878	96.7736	78,842
20/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	333.5800	281.4400	0.3336	0.2814	13,500
20/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3097.2100	3359.2600	3.0972	3.3593	0
20/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3420.6100	3191.1200	3.4206	3.1911	14,000
20/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	557.0000	641.7000	0.5570	0.6417	13,500
20/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6145.4600	5865.8800	6.1455	5.8659	0
20/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	191.2000	225.8100	0.1912	0.2258	14,000
20/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6849.4100	6562.5700	6.8494	6.5626	680
20/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	145.5100	172.8600	0.1455	0.1729	0
20/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9410.4400	9107.8500	9.4104	9.1079	0
20/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	55.2100	66.8100	0.0552	0.0668	8,180
20/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11916.2000	11607.0800	11.9162	11.6071	0
20/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	22.2800	27.3500	0.0223	0.0274	680
20/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13974.5800	13662.2600	13.9746	13.6623	0
20/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	7.2200	9.0900	0.0072	0.0091	0
20/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15910.6900	15597.0600	15.9107	15.5971	475
20/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	1.8500	2.4100	0.0019	0.0024	0
20/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23481.0500	23166.8600	23.4811	23.1669	0
20/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
20/11/2025	2040 On 07-May-26			Bond Future	9.4776	9.5210	98.8606	98.5407	0
20/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8814.9300	8532.4400	8.8149	8.5324	1,460
20/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	349.8900	387.2900	0.3499	0.3873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11325.9200	11028.4400	11.3259	11.0284	0
20/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	200.3900	222.8000	0.2004	0.2228	0
20/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14522.2400	14213.0300	14.5222	14.2130	0
20/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	87.7800	98.4600	0.0878	0.0985	0
20/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14804.5400	14494.3800	14.8045	14.4944	0
20/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	78.7000	88.4300	0.0787	0.0884	1,460
20/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16537.4700	16222.9000	16.5375	16.2229	0
20/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	38.9400	44.2600	0.0389	0.0443	0
20/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17581.6100	17265.3000	17.5816	17.2653	0
20/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	24.7400	28.3200	0.0247	0.0283	1,460
20/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19250.5800	18932.4900	19.2506	18.9325	0
20/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	11.3900	13.1900	0.0114	0.0132	0
20/11/2025	2040 On 06-August-26			Bond Future	9.5534	9.5984	96.1428	95.8168	7,265
20/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16820.6200	16505.5600	16.8206	16.5056	0
20/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	111.6800	122.5800	0.1117	0.1226	0
20/11/2025	2040 On 05-November-26			Bond Future	9.6280	9.6745	97.8271	97.4952	0
20/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4406.7500	4211.1600	4.4068	4.2112	2,300
20/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2420.5000	2556.8000	2.4205	2.5568	0
20/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8283.1300	8027.2800	8.2831	8.0273	0
20/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1229.5100	1305.5500	1.2295	1.3056	2,300
20/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10383.6000	10108.0600	10.3836	10.1081	0
20/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	882.1100	938.4600	0.8821	0.9385	0
20/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11522.8200	11239.0500	11.5228	11.2391	0
20/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	743.8000	791.9200	0.7438	0.7919	2,300
20/11/2025	2040 On 04-February-27			Bond Future	9.7158	9.7641	95.0030	94.6650	0
20/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4343.1500	4151.9600	4.3432	4.1520	0
20/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2856.5700	3003.3700	2.8566	3.0034	0
20/11/2025	2043 On 05-February-26			Bond Future	116.7434	114.0769	116.7434	114.0769	0
20/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	7086.1840	4465.5979	7.0862	4.4656	0
20/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	2.7940	48.7479	0.0028	0.0487	0
20/11/2025	2043 On 07-May-26			Bond Future	118.9034	116.1874	118.9034	116.1874	0
20/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	7264.4450	4753.5010	7.2644	4.7535	0
20/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	61.0450	266.1310	0.0610	0.2661	0
20/11/2025	2043 On 06-August-26			Bond Future	118.2327	115.4661	118.2327	115.4661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	7526.2695	5091.2425	7.5263	5.0912	0
20/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	173.5895	505.1825	0.1736	0.5052	0
20/11/2025	2043 On 05-November-26			Bond Future	120.3324	117.5162	120.3324	117.5162	0
20/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	7795.0642	5402.9938	7.7951	5.4030	0
20/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	302.6742	726.8038	0.3027	0.7268	0
20/11/2025	2043 On 04-February-27			Bond Future	119.5371	116.6704	119.5371	116.6704	0
20/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	3833.5141	2292.8146	3.8335	2.2928	0
20/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1926.4141	3252.3746	1.9264	3.2524	0
20/11/2025	2044 On 05-February-26			Bond Future	9.6098	9.6567	92.9457	92.5710	61,962
20/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3614.9400	3338.9100	3.6149	3.3389	0
20/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	569.4500	668.1300	0.5695	0.6681	0
20/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4053.4100	3764.3300	4.0534	3.7643	9,000
20/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	477.9200	563.5500	0.4779	0.5636	0
20/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9569.5900	9209.5800	9.5696	9.2096	9,000
20/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	63.0600	77.7600	0.0631	0.0778	0
20/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11852.8200	11485.2200	11.8528	11.4852	0
20/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	28.5200	35.6300	0.0285	0.0356	4,500
20/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13121.8800	12751.9600	13.1219	12.7520	0
20/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	18.6300	23.4200	0.0186	0.0234	9,000
20/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13434.7700	13064.4000	13.4348	13.0644	0
20/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	16.8000	21.1400	0.0168	0.0211	4,500
20/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13806.5300	13435.4100	13.8065	13.4354	0
20/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	13.4900	17.0800	0.0135	0.0171	0
20/11/2025	2044 On 07-May-26		Call	Bond Future	678.5700	608.6400	0.6786	0.6086	0
20/11/2025	2044 On 07-May-26			Bond Future	9.6755	9.7240	94.6430	94.2614	64,878
20/11/2025	2044 On 07-May-26		Put	Bond Future	6035.6100	6347.2600	6.0356	6.3473	0
20/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3975.8600	3732.7400	3.9759	3.7327	0
20/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1465.6300	1604.0900	1.4656	1.6041	15,000
20/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14804.5600	14437.7500	14.8046	14.4378	0
20/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	113.3500	128.1200	0.1134	0.1281	0
20/11/2025	2044 On 06-August-26			Bond Future	9.7491	9.7992	91.9740	91.5853	7,681
20/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17763.0600	17387.1700	17.7631	17.3872	0
20/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	118.6700	131.4600	0.1187	0.1315	0
20/11/2025	2044 On 05-November-26			Bond Future	9.8211	9.8728	93.5852	93.1894	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11475.3100	11141.3500	11.4753	11.1414	0
20/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	863.1100	925.0100	0.8631	0.9250	0
20/11/2025	2044 On 04-February-27			Bond Future	9.9048	9.9583	90.8132	90.4102	0
20/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5092.8600	4857.5700	5.0929	4.8576	0
20/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3048.5400	3216.2400	3.0485	3.2162	0
20/11/2025	2046 On 05-February-26			Bond Future	133.0378	133.1494	133.0378	133.1494	12,410
20/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11387.7500	11499.3500	11.3878	11.4994	0
20/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2046 On 07-May-26			Bond Future	133.2048	133.3184	133.2048	133.3184	5,789
20/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8254.8400	8368.3700	8.2548	8.3684	0
20/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2046 On 06-August-26			Bond Future	135.6526	135.7680	135.6526	135.7680	0
20/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13272.5500	13387.9700	13.2726	13.3880	0
20/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2046 On 05-November-26			Bond Future	135.7332	135.8497	135.7332	135.8497	0
20/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10253.1800	10369.7400	10.2532	10.3697	0
20/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2046 On 04-February-27			Bond Future	138.1025	138.2206	138.1025	138.2206	0
20/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7012.4600	7130.5600	7.0125	7.1306	0
20/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2050 On 05-February-26			Bond Future	132.9212	132.9353	132.9212	132.9353	11,798
20/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10101.1900	10115.3000	10.1012	10.1153	0
20/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2050 On 07-May-26			Bond Future	135.3805	135.3949	135.3805	135.3949	4,988
20/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11310.4700	11324.8800	11.3105	11.3249	0
20/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2050 On 06-August-26			Bond Future	135.4168	135.4308	135.4168	135.4308	0
20/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12146.7700	12160.7600	12.1468	12.1608	0
20/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2050 On 05-November-26			Bond Future	137.8227	137.8365	137.8227	137.8365	0
20/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	13982.6900	13996.5300	13.9827	13.9965	0
20/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	2050 On 04-February-27			Bond Future	137.7424	137.7553	137.7424	137.7553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5352.3600	5365.3100	5.3524	5.3653	0
20/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	AL37 On 06-November-25			Index Future	1223.2940	1223.2940	1223.2940	1,223.2940	0
20/11/2025	AL37 On 05-February-26			Index Future	1251.9440	1248.7280	1251.9440	1,248.7280	0
20/11/2025	AL37 On 07-May-26			Index Future	1274.8040	1271.5290	1274.8040	1,271.5290	0
20/11/2025	AL37 On 06-August-26			Index Future	1297.6870	1294.3500	1297.6870	1,294.3500	0
20/11/2025	AL37 On 05-November-26			Index Future	1320.7240	1317.3250	1320.7240	1,317.3250	0
20/11/2025	AL37 On 04-February-27			Index Future	1343.5250	1340.0630	1343.5250	1,340.0630	0
20/11/2025	AL7T On 06-November-25			Index Future	1546.4640	1546.4640	1546.4640	1,546.4640	0
20/11/2025	AL7T On 05-February-26			Index Future	1590.6520	1584.9930	1590.6520	1,584.9930	0
20/11/2025	AL7T On 07-May-26			Index Future	1619.6960	1613.9340	1619.6960	1,613.9340	0
20/11/2025	AL7T On 06-August-26			Index Future	1648.7700	1642.9010	1648.7700	1,642.9010	0
20/11/2025	AL7T On 05-November-26			Index Future	1678.0400	1672.0620	1678.0400	1,672.0620	0
20/11/2025	AL7T On 04-February-27			Index Future	1707.0100	1700.9240	1707.0100	1,700.9240	0
20/11/2025	ALBI On 06-November-25			Index Future	1301.1010	1301.1010	1301.1010	1,301.1010	0
20/11/2025	ALBI On 05-February-26			Index Future	1343.1430	1338.7260	1343.1430	1,338.7260	79
20/11/2025	ALBI On 07-May-26			Index Future	1367.6690	1363.1710	1367.6690	1,363.1710	0
20/11/2025	ALBI On 06-August-26			Index Future	1392.2190	1387.6370	1392.2190	1,387.6370	0
20/11/2025	ALBI On 05-November-26			Index Future	1416.9340	1412.2670	1416.9340	1,412.2670	0
20/11/2025	ALBI On 04-February-27			Index Future	1441.3960	1436.6440	1441.3960	1,436.6440	0
20/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	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
20/11/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	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
20/11/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	ES33 On 05-February-26			Bond Future	9.2254	9.2783	93.7820	93.5151	0
20/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10586.5700	10319.6000	10.5866	10.3196	0
20/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES33 On 07-May-26			Bond Future	9.3031	9.3585	91.7229	91.4510	0
20/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10842.3400	10570.4700	10.8423	10.5705	0
20/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES33 On 06-August-26			Bond Future	9.3916	9.4496	93.4078	93.1307	0
20/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11539.1800	11262.0600	11.5392	11.2621	0
20/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES33 On 05-November-26			Bond Future	9.4930	9.5540	91.2743	90.9920	0
20/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5945.8800	5663.6400	5.9459	5.6636	0
20/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES33 On 04-February-27			Bond Future	9.6178	9.6820	92.8646	92.5771	0
20/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	368.0600	80.5500	0.3681	0.0806	0
20/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES42 On 05-February-26			Bond Future	9.8056	9.8476	92.0053	91.6957	0
20/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13405.6100	13095.9300	13.4056	13.0959	0
20/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES42 On 07-May-26			Bond Future	9.8765	9.9199	89.4429	89.1275	0
20/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14801.4400	14486.0500	14.8014	14.4861	0
20/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES42 On 06-August-26			Bond Future	9.9529	9.9977	91.0853	90.7639	0
20/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16610.9400	16289.5700	16.6109	16.2896	0
20/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES42 On 05-November-26			Bond Future	10.0347	10.0810	88.4390	88.1117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10474.2200	10146.8600	10.4742	10.1469	0
20/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	ES42 On 04-February-27			Bond Future	10.1279	10.1759	89.9779	89.6445	0
20/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1118.0200	784.5600	1.1180	0.7846	0
20/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	GOVI On 06-November-25			GOVI	1277.2000	1277.2000	1277.2000	1,277.2000	0
20/11/2025	GOVI On 05-February-26			GOVI	1318.6070	1314.2430	1318.6070	1,314.2430	607
20/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1686070.0000	1642430.0000	168.6070	164.2430	0
20/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	GOVI On 07-May-26			GOVI	1342.6840	1338.2410	1342.6840	1,338.2410	42
20/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1656840.0000	1612410.0000	165.6840	161.2410	0
20/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	GOVI On 06-August-26			GOVI	1366.7850	1362.2590	1366.7850	1,362.2590	0
20/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1777850.0000	1732590.0000	177.7850	173.2590	0
20/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	GOVI On 05-November-26			GOVI	1391.0490	1386.4390	1391.0490	1,386.4390	0
20/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1140490.0000	1094390.0000	114.0490	109.4390	0
20/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	GOVI On 04-February-27			GOVI	1415.0640	1410.3710	1415.0640	1,410.3710	0
20/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	460640.0000	413710.0000	46.0640	41.3710	0
20/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/11/2025	I258 On 05-February-26			Bond Future	120.6005	120.6136	120.6005	120.6136	0
20/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8960.7644	8974.3739	8.9608	8.9744	0
20/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	10.3144	10.7639	0.0103	0.0108	0
20/11/2025	I258 On 07-May-26			Bond Future	122.8316	122.8450	122.8316	122.8450	0
20/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9247.2119	9261.9388	9.2472	9.2619	0
20/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	145.6319	146.8988	0.1456	0.1469	0
20/11/2025	I258 On 06-August-26			Bond Future	122.2333	122.2461	122.2333	122.2461	0
20/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9649.5122	9663.6109	9.6495	9.6636	0
20/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	366.2422	367.5509	0.3662	0.3676	0
20/11/2025	I258 On 05-November-26			Bond Future	124.4040	124.4168	124.4040	124.4168	0
20/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10067.0886	10080.9769	10.0671	10.0810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	613.0986	614.1669	0.6131	0.6142	0
20/11/2025	I258 On 04-February-27			Bond Future	123.6800	123.6916	123.6800	123.6916	0
20/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6867.6270	6879.7934	6.8676	6.8798	0
20/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2087.6070	2088.1734	2.0876	2.0882	0
20/11/2025	IGOV On 06-November-25			Index Future	403.7680	403.7680	403.7680	403.7680	0
20/11/2025	IGOV On 05-February-26			Index Future	419.3080	419.4320	419.3080	419.4320	242
20/11/2025	IGOV On 07-May-26			Index Future	427.0660	427.1920	427.0660	427.1920	8
20/11/2025	IGOV On 06-August-26			Index Future	434.8310	434.9580	434.8310	434.9580	0
20/11/2025	IGOV On 05-November-26			Index Future	442.6480	442.7760	442.6480	442.7760	0
20/11/2025	IGOV On 04-February-27			Index Future	450.3870	450.5150	450.3870	450.5150	0
20/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/11/2025	R033 On 05-February-26			Bond Future	8.2759	8.3442	112.7858	112.4031	14,967
20/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11617.1300	11244.2300	11.6171	11.2442	0
20/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	41.1100	50.8700	0.0411	0.0509	0
20/11/2025	R033 On 07-May-26			Bond Future	8.3201	8.3918	109.8021	109.4124	0
20/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10791.4200	10436.3600	10.7914	10.4364	0
20/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	277.5600	312.1500	0.2776	0.3122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R033 On 06-August-26			Bond Future	8.3735	8.4490	111.7930	111.3960	0
20/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10110.4900	9778.5400	10.1105	9.7785	0
20/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	771.7700	836.8500	0.7718	0.8369	0
20/11/2025	R033 On 05-November-26			Bond Future	8.4358	8.5153	108.7126	108.3083	0
20/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6027.0000	5745.6200	6.0270	5.7456	0
20/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1591.3000	1714.1500	1.5913	1.7142	0
20/11/2025	R033 On 04-February-27			Bond Future	8.5169	8.6009	110.5821	110.1705	0
20/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3765.3700	3548.5500	3.7654	3.5486	0
20/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3114.2100	3309.0200	3.1142	3.3090	0
20/11/2025	R035 On 05-February-26			Bond Future	8.6485	8.7061	105.3896	105.0304	82,478
20/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1039.7100	877.5900	1.0397	0.8776	350
20/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1092.7600	1289.7700	1.0928	1.2898	0
20/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1873.3400	1646.7000	1.8733	1.6467	0
20/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	624.8100	757.3000	0.6248	0.7573	0
20/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3294.6300	3005.8500	3.2946	3.0059	0
20/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	284.3500	354.7000	0.2844	0.3547	350
20/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3879.3000	3574.8200	3.8793	3.5748	0
20/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	211.4000	266.0500	0.2114	0.2661	16,000
20/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6028.0100	5690.6500	6.0280	5.6907	0
20/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	74.5500	96.3200	0.0746	0.0963	350
20/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8966.2900	8613.2200	8.9663	8.6132	250
20/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	18.3700	24.4300	0.0184	0.0244	0
20/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10435.0100	10079.0900	10.4350	10.0791	2,000
20/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	9.3100	12.5200	0.0093	0.0125	0
20/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11665.2900	11308.0700	11.6653	11.3081	0
20/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	5.3700	7.2800	0.0054	0.0073	250
20/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12298.8000	11941.0500	12.2988	11.9411	0
20/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	3.7700	5.1500	0.0038	0.0052	0
20/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13082.5000	12724.1400	13.0825	12.7241	2,000
20/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1.9700	2.7400	0.0020	0.0027	0
20/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13393.6600	13035.1400	13.3937	13.0351	0
20/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1.5100	2.1200	0.0015	0.0021	0
20/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14267.8100	13908.9800	14.2678	13.9090	0
20/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.6900	0.9900	0.0007	0.0010	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20448.6400	20089.5100	20.4486	20.0895	0
20/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
20/11/2025	R035 On 07-May-26			Bond Future	8.6979	8.7580	102.8115	102.4458	37,434
20/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	561.0600	476.4200	0.5611	0.4764	1,000
20/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3092.9600	3374.0300	3.0930	3.3740	0
20/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1991.6800	1797.9100	1.9917	1.7979	1,000
20/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1431.3800	1603.3200	1.4314	1.6033	0
20/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3763.6100	3500.6900	3.7636	3.5007	0
20/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	756.7600	859.5500	0.7568	0.8596	1,000
20/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5935.8200	5627.5200	5.9358	5.6275	250
20/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	389.1900	446.6000	0.3892	0.4466	0
20/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6037.8400	5728.0300	6.0378	5.7280	200
20/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	377.8200	433.7200	0.3778	0.4337	0
20/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6293.9900	5980.6000	6.2940	5.9806	350
20/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	351.2700	403.5900	0.3513	0.4036	0
20/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8514.3900	8177.9500	8.5144	8.1780	0
20/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	185.3000	214.5700	0.1853	0.2146	250
20/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8618.2100	8281.0000	8.6182	8.2810	0
20/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	180.0500	208.5500	0.1801	0.2086	200
20/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8877.6700	8538.6300	8.8777	8.5386	0
20/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	167.5800	194.2500	0.1676	0.1943	350
20/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11098.2200	10747.7500	11.0982	10.7478	0
20/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	92.4200	107.6600	0.0924	0.1077	250
20/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11200.7400	10849.9000	11.2007	10.8499	0
20/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	90.0100	104.8800	0.0900	0.1049	200
20/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11456.6000	11104.8500	11.4566	11.1049	0
20/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	84.2400	98.2000	0.0842	0.0982	350
20/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12213.2700	11858.2600	12.2133	11.8583	0
20/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	62.0500	72.7500	0.0621	0.0728	0
20/11/2025	R035 On 06-August-26			Bond Future	8.7561	8.8187	104.6760	104.3035	56
20/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	805.0600	707.4600	0.8051	0.7075	1,000
20/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3633.5300	3908.4700	3.6335	3.9085	0
20/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1939.4500	1766.6400	1.9395	1.7666	350
20/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2214.5500	2414.2800	2.2146	2.4143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2215.8200	2029.4200	2.2158	2.0294	1,000
20/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2013.8300	2199.9700	2.0138	2.2000	0
20/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3547.2600	3310.1100	3.5473	3.3101	200
20/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1349.9900	1485.3800	1.3500	1.4854	0
20/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3889.5200	3642.2500	3.8895	3.6423	0
20/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1230.2700	1355.5400	1.2303	1.3555	350
20/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3932.9200	3684.4300	3.9329	3.6844	250
20/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1216.1300	1340.1800	1.2161	1.3402	0
20/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4687.2200	4419.5700	4.6872	4.4196	0
20/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	998.7800	1103.6700	0.9988	1.1037	1,000
20/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5799.2700	5509.2900	5.7993	5.5093	0
20/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	760.3700	842.9300	0.7604	0.8429	200
20/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6179.2000	5882.8900	6.1792	5.8829	0
20/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	695.6100	771.8400	0.6956	0.7718	350
20/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6227.1000	5930.0500	6.2271	5.9301	0
20/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	688.1100	763.6000	0.6881	0.7636	250
20/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8206.3700	7883.5300	8.2064	7.8835	0
20/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	431.9600	481.6600	0.4320	0.4817	200
20/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8646.8100	8319.6300	8.6468	8.3196	0
20/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	390.9300	436.2900	0.3909	0.4363	250
20/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12724.9900	12369.5300	12.7250	12.3695	0
20/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	129.7500	146.8300	0.1298	0.1468	0
20/11/2025	R035 On 05-November-26			Bond Future	8.8244	8.8898	102.0114	101.6320	0
20/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2373.1200	2190.5600	2.3731	2.1906	200
20/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2515.1000	2711.8800	2.5151	2.7119	0
20/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4254.1900	4007.8000	4.2542	4.0078	0
20/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1537.8500	1670.8000	1.5379	1.6708	200
20/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6418.8600	6127.1600	6.4189	6.1272	0
20/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	948.7800	1036.4200	0.9488	1.0364	200
20/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7460.1900	7152.7500	7.4602	7.1528	0
20/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	757.3200	829.2200	0.7573	0.8292	0
20/11/2025	R035 On 04-February-27			Bond Future	8.9096	8.9780	103.7669	103.3806	0
20/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3000.4700	2795.5400	3.0005	2.7955	0
20/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2378.4600	2559.8000	2.3785	2.5598	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R038 On 05-February-26			Bond Future	9.1664	9.2239	116.3073	115.8568	3,763
20/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16024.3800	15574.8100	16.0244	15.5748	0
20/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2.3500	3.2900	0.0024	0.0033	0
20/11/2025	R038 On 07-May-26			Bond Future	9.2305	9.2902	112.9466	112.4880	2,395
20/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15172.9000	14727.3200	15.1729	14.7273	0
20/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	75.4900	88.5800	0.0755	0.0886	0
20/11/2025	R038 On 06-August-26			Bond Future	9.3022	9.3642	114.9945	114.5271	0
20/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16782.5900	16334.0700	16.7826	16.3341	0
20/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	145.0300	163.8500	0.1450	0.1639	0
20/11/2025	R038 On 05-November-26			Bond Future	9.3801	9.4446	111.5290	111.0531	0
20/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10111.8600	9713.3300	10.1119	9.7133	0
20/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	788.8100	866.1400	0.7888	0.8661	0
20/11/2025	R038 On 04-February-27			Bond Future	9.4720	9.5391	113.4464	112.9620	0
20/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4161.0400	3900.9200	4.1610	3.9009	0
20/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3239.9700	3464.2900	3.2400	3.4643	0
20/11/2025	R053 On 05-February-26			Bond Future	9.4428	9.4999	125.4404	124.7881	27,617
20/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	20119.3300	19471.3700	20.1193	19.4714	0
20/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	12.7500	17.0700	0.0128	0.0171	0
20/11/2025	R053 On 07-May-26			Bond Future	9.4969	9.5557	121.8694	121.2052	12,035
20/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21227.6100	20585.2000	21.2276	20.5852	0
20/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	133.3300	155.1300	0.1333	0.1551	0
20/11/2025	R053 On 06-August-26			Bond Future	9.5560	9.6166	124.0790	123.4024	0
20/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	25123.2100	24467.4300	25.1232	24.4674	0
20/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	155.5400	176.2700	0.1555	0.1763	0
20/11/2025	R053 On 05-November-26			Bond Future	9.6188	9.6813	120.3947	119.7060	0
20/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16756.5900	16167.8900	16.7566	16.1679	0
20/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1137.6100	1237.6100	1.1376	1.2376	0
20/11/2025	R053 On 04-February-27			Bond Future	9.6908	9.7554	122.4647	121.7637	0
20/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7405.8100	6989.9900	7.4058	6.9900	0
20/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4214.3600	4499.5600	4.2144	4.4996	0
20/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
20/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	72.3800	72.8500	0.0724	0.0729	0
20/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	72.3800	72.8500	0.0724	0.0729	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
20/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	106.9900	107.3100	0.1070	0.1073	0
20/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	106.9900	107.3100	0.1070	0.1073	0
20/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	90.5900	90.7700	0.0906	0.0908	0
20/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90.5900	90.7700	0.0906	0.0908	0
20/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.1500	52.2300	0.0522	0.0522	0
20/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.1500	52.2300	0.0522	0.0522	0
20/11/2025	R202 On 05-February-26			Bond Future	288.2697	288.3009	288.2697	288.3009	565
20/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10449.6800	10480.8900	10.4497	10.4809	0
20/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R202 On 07-May-26			Bond Future	293.6030	293.6350	293.6030	293.6350	460
20/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16053.0200	16084.9800	16.0530	16.0850	0
20/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R202 On 06-August-26			Bond Future	293.5794	293.6106	293.5794	293.6106	0
20/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14719.4400	14750.5900	14.7194	14.7506	0
20/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R202 On 05-November-26			Bond Future	298.7962	298.8270	298.7962	298.8270	0
20/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18336.1900	18367.0400	18.3362	18.3670	0
20/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R202 On 04-February-27			Bond Future	298.5133	298.5422	298.5133	298.5422	0
20/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3783.2700	3812.1900	3.7833	3.8122	0
20/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R209 On 05-February-26			Bond Future	8.9030	8.9552	84.7974	84.4942	36,877
20/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10791.0800	10489.7000	10.7911	10.4897	0
20/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	5.5600	7.3200	0.0056	0.0073	0
20/11/2025	R209 On 07-May-26			Bond Future	8.9568	9.0109	83.1944	82.8858	6,358
20/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11098.7400	10801.0800	11.0987	10.8011	0
20/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	74.2200	85.1600	0.0742	0.0852	0
20/11/2025	R209 On 06-August-26			Bond Future	9.0180	9.0741	84.7030	84.3886	2,732
20/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12161.2900	11861.1700	12.1613	11.8612	0
20/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	124.7700	139.1000	0.1248	0.1391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R209 On 05-November-26			Bond Future	9.0851	9.1435	83.0382	82.7180	0
20/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7203.9100	6944.8000	7.2039	6.9448	0
20/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	752.8200	813.8900	0.7528	0.8139	0
20/11/2025	R209 On 04-February-27			Bond Future	9.1658	9.2265	84.4671	84.1412	0
20/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2938.1500	2764.1900	2.9382	2.7642	0
20/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2326.0600	2478.0600	2.3261	2.4781	0
20/11/2025	R210 On 05-February-26			Bond Future	258.6457	258.9063	258.6457	258.9063	289
20/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5545.6800	5806.3100	5.5457	5.8063	0
20/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R210 On 07-May-26			Bond Future	259.9530	260.2183	259.9530	260.2183	918
20/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4553.0400	4818.3400	4.5530	4.8183	0
20/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R210 On 06-August-26			Bond Future	264.7301	264.9996	264.7301	264.9996	0
20/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4890.0900	5159.6300	4.8901	5.1596	0
20/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R210 On 05-November-26			Bond Future	265.9029	266.1757	265.9029	266.1757	0
20/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12572.8500	12845.6500	12.5729	12.8457	0
20/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R210 On 04-February-27			Bond Future	270.5459	270.8226	270.5459	270.8226	0
20/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4515.9000	4792.6000	4.5159	4.7926	0
20/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R213 On 05-February-26			Bond Future	7.8833	7.9469	99.5240	99.2694	9,684
20/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7656.7100	7403.3500	7.6567	7.4034	0
20/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2.9600	4.1500	0.0030	0.0042	0
20/11/2025	R213 On 07-May-26			Bond Future	7.9112	7.9787	97.7900	97.5308	64,746
20/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6996.2000	6747.0500	6.9962	6.7471	0
20/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	50.9800	61.0100	0.0510	0.0610	0
20/11/2025	R213 On 06-August-26			Bond Future	7.9497	8.0217	99.5636	99.2995	0
20/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6295.1500	6052.8400	6.2952	6.0528	0
20/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	147.7100	169.4900	0.1477	0.1695	0
20/11/2025	R213 On 05-November-26			Bond Future	8.0042	8.0811	97.7604	97.4914	0
20/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3221.6900	3026.6000	3.2217	3.0266	0
20/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	650.6200	724.5500	0.6506	0.7246	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R213 On 04-February-27			Bond Future	8.0837	8.1663	99.4438	99.1698	0
20/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1638.2800	1499.5000	1.6383	1.4995	0
20/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1451.3700	1586.5800	1.4514	1.5866	0
20/11/2025	R214 On 05-February-26			Bond Future	9.4081	9.4499	79.7578	79.4820	10,264
20/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10997.0700	10724.6200	10.9971	10.7246	0
20/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	14.3500	17.7300	0.0144	0.0177	0
20/11/2025	R214 On 07-May-26			Bond Future	9.4648	9.5078	77.9166	77.6358	31,017
20/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12068.9600	11799.4300	12.0690	11.7994	0
20/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	95.8400	107.1100	0.0958	0.1071	0
20/11/2025	R214 On 06-August-26			Bond Future	9.5279	9.5724	79.3297	79.0435	0
20/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13836.8500	13563.0600	13.8369	13.5631	0
20/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	132.9900	145.3700	0.1330	0.1454	0
20/11/2025	R214 On 05-November-26			Bond Future	9.5977	9.6436	77.4249	77.1336	0
20/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8857.9800	8616.8400	8.8580	8.6168	0
20/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	784.1800	834.3900	0.7842	0.8344	0
20/11/2025	R214 On 04-February-27			Bond Future	9.6793	9.7267	78.7575	78.4608	0
20/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3997.0200	3828.6900	3.9970	3.8287	0
20/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2631.0300	2759.3800	2.6310	2.7594	0
20/11/2025	R248 On 05-February-26			Bond Future	9.5785	9.6254	96.3803	95.9803	235,463
20/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	43.7800	32.9600	0.0438	0.0330	1,940
20/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6156.5100	6545.7200	6.1565	6.5457	0
20/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	813.0800	692.1000	0.8131	0.6921	1,940
20/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2361.0700	2640.1200	2.3611	2.6401	0
20/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1189.0300	1032.1000	1.1890	1.0321	0
20/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1864.6500	2107.7500	1.8647	2.1078	0
20/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1902.3300	1692.7900	1.9023	1.6928	12,500
20/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1293.6400	1484.1300	1.2936	1.4841	0
20/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3375.3700	3094.0500	3.3754	3.0941	0
20/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	688.8800	807.5900	0.6889	0.8076	1,940
20/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4030.9900	3727.8000	4.0310	3.7278	0
20/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	534.6800	631.5200	0.5347	0.6315	0
20/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7384.3400	7019.2800	7.3843	7.0193	0
20/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	162.1400	197.1100	0.1621	0.1971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14090.1100	13694.6400	14.0901	13.6946	0
20/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	17.3300	21.8900	0.0173	0.0219	0
20/11/2025	R248 On 07-May-26			Bond Future	9.6356	9.6840	93.7011	93.2938	43,354
20/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15348.9200	14958.2400	15.3489	14.9582	0
20/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	128.1300	144.7600	0.1281	0.1448	0
20/11/2025	R248 On 06-August-26			Bond Future	9.6989	9.7488	95.4003	94.9854	0
20/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18679.6400	18278.6100	18.6796	18.2786	0
20/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	128.5300	142.4300	0.1285	0.1424	0
20/11/2025	R248 On 05-November-26			Bond Future	9.7680	9.8194	92.6363	92.2138	0
20/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12272.1500	11912.7300	12.2722	11.9127	0
20/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	860.6700	923.7200	0.8607	0.9237	0
20/11/2025	R248 On 04-February-27			Bond Future	9.8480	9.9011	94.2300	93.7999	0
20/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5295.6800	5045.2600	5.2957	5.0453	0
20/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3205.9200	3385.5300	3.2059	3.3855	0
20/11/2025	R2R9 On 05-February-26			Bond Future	9.3329	9.3903	107.6418	107.2008	0
20/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94651.2400	94210.2300	94.6512	94.2102	0
20/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R2R9 On 07-May-26			Bond Future	9.3988	9.4584	104.6282	104.1791	0
20/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93778.5100	93329.4400	93.7785	93.3294	0
20/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R2R9 On 06-August-26			Bond Future	9.4721	9.5339	106.5252	106.0677	0
20/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93405.6600	92948.1900	93.4057	92.9482	0
20/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R2R9 On 05-November-26			Bond Future	9.5512	9.6153	103.4153	102.9495	0
20/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92445.2400	91979.4800	92.4452	91.9795	0
20/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R2R9 On 04-February-27			Bond Future	9.6434	9.7100	105.1935	104.7192	0
20/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4442.1800	4168.9100	4.4422	4.1689	0
20/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2701.2700	2902.2200	2.7013	2.9022	0
20/11/2025	R4R2 On 05-February-26			Bond Future	9.4973	9.5444	108.8064	108.4081	1,125
20/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95531.1200	95132.8200	95.5311	95.1328	0
20/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R4R2 On 07-May-26			Bond Future	9.5627	9.6113	105.6880	105.2825	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94598.8800	94193.3600	94.5989	94.1934	0
20/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R4R2 On 06-August-26			Bond Future	9.6346	9.6850	107.6042	107.1910	0
20/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94186.8900	93773.7200	94.1869	93.7737	0
20/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R4R2 On 05-November-26			Bond Future	9.7116	9.7637	104.3872	103.9665	0
20/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93164.5900	92743.9300	93.1646	92.7439	0
20/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/11/2025	R4R2 On 04-February-27			Bond Future	9.8003	9.8544	106.1819	105.7535	0
20/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5253.6500	4994.5200	5.2537	4.9945	0
20/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2680.1200	2849.3800	2.6801	2.8494	0
20/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0