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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
21/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	2029 On 05-February-26			Bond Future	144.8151	144.8134	144.8151	144.8134	1,850
21/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4705.1300	4703.4200	4.7051	4.7034	0
21/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2029 On 07-May-26			Bond Future	146.0172	146.0326	146.0172	146.0326	2,542
21/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4197.1600	4212.5900	4.1972	4.2126	0
21/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2029 On 06-August-26			Bond Future	148.7017	148.7163	148.7017	148.7163	0
21/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4601.6500	4616.3200	4.6017	4.6163	0
21/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2029 On 05-November-26			Bond Future	149.8501	149.8768	149.8501	149.8768	0
21/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2290.0900	2316.8100	2.2901	2.3168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2029 On 04-February-27			Bond Future	152.4585	152.4946	152.4585	152.4946	0
21/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2738.5400	2774.6400	2.7385	2.7746	0
21/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2030 On 05-February-26			Bond Future	7.6509	7.6187	101.3939	101.5032	162,315
21/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6018.6100	6126.1900	6.0186	6.1262	0
21/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3.6000	1.8100	0.0036	0.0018	0
21/11/2025	2030 On 07-May-26			Bond Future	7.6796	7.6412	103.2335	103.3567	5,220
21/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	178.5400	205.8000	0.1785	0.2058	1,000
21/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1698.2300	1602.2800	1.6982	1.6023	0
21/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	845.3700	919.2800	0.8454	0.9193	1,000
21/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	748.0800	698.7800	0.7481	0.6988	0
21/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1293.3300	1379.8600	1.2933	1.3799	0
21/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	526.2400	489.5600	0.5262	0.4896	1,000
21/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5354.6400	5473.1500	5.3546	5.4732	0
21/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	48.6400	43.9400	0.0486	0.0439	0
21/11/2025	2030 On 06-August-26			Bond Future	7.7190	7.6776	101.0972	101.2218	338
21/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	275.7100	309.1900	0.2757	0.3092	1,000
21/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1821.1200	1730.0000	1.8211	1.7300	0
21/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	947.3400	1019.6100	0.9473	1.0196	1,000
21/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	974.2700	921.9400	0.9743	0.9219	0
21/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1654.0700	1740.8900	1.6541	1.7409	0
21/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	634.5400	596.7600	0.6345	0.5968	1,000
21/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4552.0500	4662.8900	4.5521	4.6629	0
21/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	158.5500	144.7900	0.1586	0.1448	0
21/11/2025	2030 On 05-November-26			Bond Future	7.7635	7.7160	102.8615	102.9957	0
21/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2338.2600	2432.9400	2.3383	2.4329	0
21/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	592.1400	552.6500	0.5921	0.5527	0
21/11/2025	2030 On 04-February-27			Bond Future	7.8373	7.7829	100.6198	100.7623	0
21/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1166.8600	1237.2600	1.1669	1.2373	0
21/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1212.0500	1139.9700	1.2121	1.1400	0
21/11/2025	2031 On 05-February-26			Bond Future	112.6267	112.7404	112.6267	112.7404	1,015
21/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	982.8800	1075.9300	0.9829	1.0759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	116.1800	95.5800	0.1162	0.0956	0
21/11/2025	2031 On 07-May-26			Bond Future	114.6972	114.8262	114.6972	114.8262	736
21/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1114.1300	1210.4700	1.1141	1.2105	0
21/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	256.9400	224.2600	0.2569	0.2243	0
21/11/2025	2031 On 06-August-26			Bond Future	114.3805	114.5121	114.3805	114.5121	680
21/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1033.1300	1122.4700	1.0331	1.1225	0
21/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	462.6000	420.3500	0.4626	0.4204	0
21/11/2025	2031 On 05-November-26			Bond Future	116.4037	116.5460	116.4037	116.5460	0
21/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4917.3900	5058.9900	4.9174	5.0590	0
21/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	3.6700	2.9700	0.0037	0.0030	0
21/11/2025	2031 On 04-February-27			Bond Future	115.9689	116.1226	115.9689	116.1226	0
21/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	762.8500	832.3800	0.7629	0.8324	0
21/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	973.9700	889.7800	0.9740	0.8898	0
21/11/2025	2032 On 05-February-26			Bond Future	8.1471	8.1173	103.4876	103.6296	125,287
21/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9061.6100	9202.4600	9.0616	9.2025	0
21/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	4.4600	3.3200	0.0045	0.0033	0
21/11/2025	2032 On 07-May-26			Bond Future	8.1905	8.1566	101.2055	101.3621	37,700
21/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8562.7500	8715.2000	8.5628	8.7152	0
21/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	60.7300	56.6000	0.0607	0.0566	0
21/11/2025	2032 On 06-August-26			Bond Future	8.2416	8.2059	103.0416	103.2001	0
21/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8090.2000	8238.8100	8.0902	8.2388	0
21/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	166.0200	156.1500	0.1660	0.1562	0
21/11/2025	2032 On 05-November-26			Bond Future	8.3043	8.2648	100.6827	100.8513	0
21/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4306.3600	4435.8300	4.3064	4.4358	0
21/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	734.2300	695.0600	0.7342	0.6951	0
21/11/2025	2032 On 04-February-27			Bond Future	8.3878	8.3445	102.4090	102.5864	0
21/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2137.4500	2134.7300	2.1375	2.1347	0
21/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1761.0800	1580.9800	1.7611	1.5810	0
21/11/2025	2033 On 05-February-26			Bond Future	139.8284	139.6858	139.8284	139.6858	2,698
21/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6948.4000	6805.7900	6.9484	6.8058	0
21/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2033 On 07-May-26			Bond Future	140.8364	140.7075	140.8364	140.7075	11,412
21/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5676.4300	5547.4900	5.6764	5.5475	0

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21/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2033 On 06-August-26			Bond Future	143.4257	143.2934	143.4257	143.2934	0
21/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9175.6800	9043.4200	9.1757	9.0434	0
21/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2033 On 05-November-26			Bond Future	144.3774	144.2541	144.3774	144.2541	0
21/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7117.3900	6994.1100	7.1174	6.9941	0
21/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2033 On 04-February-27			Bond Future	146.8907	146.7739	146.8907	146.7739	0
21/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4180.7200	4063.8500	4.1807	4.0639	0
21/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2037 On 05-February-26			Bond Future	9.1101	9.0770	96.0526	96.2733	115,386
21/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3846.1200	4022.8000	3.8461	4.0228	0
21/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	343.2400	299.2200	0.3432	0.2992	11,500
21/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6406.9800	6609.9100	6.4070	6.6099	0
21/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	115.8600	98.0900	0.1159	0.0981	11,500
21/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9576.2800	9791.4800	9.5763	9.7915	0
21/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	31.1200	25.6200	0.0311	0.0256	0
21/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10988.4900	11205.9000	10.9885	11.2059	1,970
21/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	17.7700	14.4800	0.0178	0.0145	0
21/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12645.5300	12864.8700	12.6455	12.8649	0
21/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	6.6600	5.3000	0.0067	0.0053	0
21/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13513.5500	13733.4800	13.5136	13.7335	0
21/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3.5000	2.7300	0.0035	0.0027	0
21/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13728.8300	13948.8700	13.7288	13.9489	1,030
21/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2.9600	2.3000	0.0030	0.0023	0
21/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16152.5900	16373.1900	16.1526	16.3732	0
21/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.3800	0.2800	0.0004	0.0003	0
21/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18231.3600	18452.0400	18.2314	18.4520	0
21/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	1,970
21/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20474.4400	20695.1400	20.4744	20.6951	0
21/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
21/11/2025	2037 On 07-May-26			Bond Future	9.1762	9.1401	97.7953	98.0312	87,488
21/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1209.8300	1296.8100	1.2098	1.2968	1,500
21/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2369.2900	2220.4100	2.3693	2.2204	0

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21/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3147.9700	3294.0900	3.1480	3.2941	1,500
21/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1128.5600	1038.8200	1.1286	1.0388	0
21/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6039.0300	6228.8200	6.0390	6.2288	0
21/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	496.6200	450.5500	0.4966	0.4506	1,500
21/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10842.7500	11061.0300	10.8428	11.0610	142
21/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	151.3300	133.7500	0.1513	0.1338	0
21/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12804.3200	13028.6600	12.8043	13.0287	0
21/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	90.8600	79.3400	0.0909	0.0793	0
21/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18254.3700	18489.0200	18.2544	18.4890	0
21/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	6.6700	5.4600	0.0067	0.0055	142
21/11/2025	2037 On 06-August-26			Bond Future	9.2500	9.2127	95.3097	95.5490	2,539
21/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5766.7000	5927.1500	5.7667	5.9272	2,541
21/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1009.7400	930.9000	1.0097	0.9309	0
21/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9198.4500	9389.4100	9.1985	9.3894	0
21/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	503.9000	455.5700	0.5039	0.4556	2,541
21/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12254.6000	12463.0400	12.2546	12.4630	0
21/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	277.3500	246.5000	0.2774	0.2465	2,541
21/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14264.7800	14485.7900	14.2648	14.4858	0
21/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	142.0200	123.7400	0.1420	0.1237	0
21/11/2025	2037 On 05-November-26			Bond Future	9.3245	9.2846	96.9726	97.2231	0
21/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3304.4500	3413.9400	3.3045	3.4139	4,490
21/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2460.2500	2319.2600	2.4603	2.3193	0
21/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6701.1900	6859.2600	6.7012	6.8593	0
21/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1245.7900	1153.3800	1.2458	1.1534	4,490
21/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8566.3800	8743.4500	8.5664	8.7435	0
21/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	891.3900	817.9800	0.8914	0.8180	0
21/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9588.8600	9774.3000	9.5889	9.7743	0
21/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	749.5700	684.5300	0.7496	0.6845	4,490
21/11/2025	2037 On 04-February-27			Bond Future	9.4136	9.3712	94.3789	94.6393	0
21/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3370.6100	3641.6900	3.3706	3.6417	0
21/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2781.8900	2792.5800	2.7819	2.7926	0
21/11/2025	2038 On 05-February-26			Bond Future	151.4697	151.2815	151.4697	151.2815	2,762
21/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8269.7100	8081.5000	8.2697	8.0815	0
21/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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21/11/2025	2038 On 07-May-26			Bond Future	154.2544	154.0803	154.2544	154.0803	440
21/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9724.3800	9550.3000	9.7244	9.5503	0
21/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2038 On 06-August-26			Bond Future	154.8883	154.7112	154.8883	154.7112	0
21/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10168.3000	9991.1800	10.1683	9.9912	0
21/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2038 On 05-November-26			Bond Future	157.6290	157.4599	157.6290	157.4599	0
21/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11318.9600	11149.8900	11.3190	11.1499	0
21/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2038 On 04-February-27			Bond Future	158.1392	157.9783	158.1392	157.9783	0
21/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4309.1900	4148.3200	4.3092	4.1483	0
21/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2040 On 05-February-26			Bond Future	9.4793	9.4105	96.5735	97.0878	78,205
21/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	209.3700	333.5800	0.2094	0.3336	13,500
21/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3487.2200	3097.2100	3.4872	3.0972	0
21/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	453.8100	604.7800	0.4538	0.6048	14,000
21/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2568.3800	2205.1300	2.5684	2.2051	0
21/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2949.3300	3420.6100	2.9493	3.4206	14,000
21/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	599.9400	557.0000	0.5999	0.5570	13,500
21/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5639.5500	6145.4600	5.6396	6.1455	0
21/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	199.5100	191.2000	0.1995	0.1912	14,000
21/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6342.3200	6849.4100	6.3423	6.8494	680
21/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	152.6400	145.5100	0.1526	0.1455	0
21/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8898.8400	9410.4400	8.8988	9.4104	0
21/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	57.8300	55.2100	0.0578	0.0552	8,180
21/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11402.6100	11916.2000	11.4026	11.9162	0
21/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	22.9100	22.2800	0.0229	0.0223	680
21/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13464.2300	13974.5800	13.4642	13.9746	0
21/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	11.0900	7.2200	0.0111	0.0072	0
21/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15397.7300	15910.6900	15.3977	15.9107	475
21/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	3.1100	1.8500	0.0031	0.0019	0
21/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	22966.8300	23481.0500	22.9668	23.4811	0
21/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
21/11/2025	2040 On 07-May-26			Bond Future	9.5502	9.4776	98.3257	98.8606	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8360.8500	8814.9300	8.3609	8.8149	1,460
21/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	430.6500	349.8900	0.4307	0.3499	0
21/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10842.5400	11325.9200	10.8425	11.3259	0
21/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	251.8500	200.3900	0.2519	0.2004	0
21/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14013.7200	14522.2400	14.0137	14.5222	0
21/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	114.1000	87.7800	0.1141	0.0878	0
21/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14293.8200	14804.5400	14.2938	14.8045	0
21/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	102.8200	78.7000	0.1028	0.0787	1,460
21/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16016.2600	16537.4700	16.0163	16.5375	0
21/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	52.5700	38.9400	0.0526	0.0389	0
21/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17056.1400	17581.6100	17.0561	17.5816	0
21/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	34.1100	24.7400	0.0341	0.0247	1,460
21/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18720.6200	19250.5800	18.7206	19.2506	0
21/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	16.2700	11.3900	0.0163	0.0114	0
21/11/2025	2040 On 06-August-26			Bond Future	9.6285	9.5534	95.5991	96.1428	7,265
21/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16308.6200	16820.6200	16.3086	16.8206	0
21/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	143.4100	111.6800	0.1434	0.1117	0
21/11/2025	2040 On 05-November-26			Bond Future	9.7067	9.6280	97.2669	97.8271	0
21/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3959.6100	4406.7500	3.9596	4.4068	2,300
21/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2533.5600	2420.5000	2.5336	2.4205	0
21/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7783.3700	8283.1300	7.7834	8.2831	0
21/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1289.9500	1229.5100	1.2900	1.2295	2,300
21/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9869.1400	10383.6000	9.8691	10.3836	0
21/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	927.8500	882.1100	0.9279	0.8821	0
21/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11001.1300	11522.8200	11.0011	11.5228	0
21/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	782.3100	743.8000	0.7823	0.7438	2,300
21/11/2025	2040 On 04-February-27			Bond Future	9.7981	9.7158	94.4275	95.0030	0
21/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4076.9300	4343.1500	4.0769	4.3432	0
21/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3165.8400	2856.5700	3.1658	2.8566	0
21/11/2025	2043 On 05-February-26			Bond Future	116.9802	116.7434	116.9802	116.7434	0
21/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	7321.7786	7086.1840	7.3218	7.0862	0
21/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	1.6186	2.7940	0.0016	0.0028	0
21/11/2025	2043 On 07-May-26			Bond Future	119.1306	118.9034	119.1306	118.9034	0
21/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	7476.3896	7264.4450	7.4764	7.2644	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	45.7596	61.0450	0.0458	0.0610	0
21/11/2025	2043 On 06-August-26			Bond Future	118.4638	118.2327	118.4638	118.2327	0
21/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	7725.0463	7526.2695	7.7250	7.5263	0
21/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	141.2063	173.5895	0.1412	0.1736	0
21/11/2025	2043 On 05-November-26			Bond Future	120.5590	120.3324	120.5590	120.3324	0
21/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	7976.5826	7795.0642	7.9766	7.7951	0
21/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	257.6126	302.6742	0.2576	0.3027	0
21/11/2025	2043 On 04-February-27			Bond Future	119.7582	119.5371	119.7582	119.5371	0
21/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	3899.3975	3833.5141	3.8994	3.8335	0
21/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1771.1875	1926.4141	1.7712	1.9264	0
21/11/2025	2044 On 05-February-26			Bond Future	9.6832	9.6098	92.3605	92.9457	61,962
21/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3200.4900	3614.9400	3.2005	3.6149	0
21/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	740.2700	569.4500	0.7403	0.5695	0
21/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3618.1600	4053.4100	3.6182	4.0534	9,000
21/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	627.9400	477.9200	0.6279	0.4779	0
21/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9013.4000	9569.5900	9.0134	9.5696	9,000
21/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	92.1400	63.0600	0.0921	0.0631	0
21/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11282.1000	11852.8200	11.2821	11.8528	0
21/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	43.0700	28.5200	0.0431	0.0285	4,500
21/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12546.5900	13121.8800	12.5466	13.1219	0
21/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	28.6100	18.6300	0.0286	0.0186	9,000
21/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12858.5900	13434.7700	12.8586	13.4348	0
21/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	25.8900	16.8000	0.0259	0.0168	4,500
21/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13228.8300	13806.5300	13.2288	13.8065	0
21/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	21.0600	13.4900	0.0211	0.0135	0
21/11/2025	2044 On 07-May-26		Call	Bond Future	603.1800	678.5700	0.6032	0.6786	0
21/11/2025	2044 On 07-May-26			Bond Future	9.7527	9.6755	94.0363	94.6430	64,878
21/11/2025	2044 On 07-May-26		Put	Bond Future	6566.9300	6035.6100	6.5669	6.0356	0
21/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3445.7100	3975.8600	3.4457	3.9759	0
21/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1542.1900	1465.6300	1.5422	1.4656	15,000
21/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14232.4100	14804.5600	14.2324	14.8046	0
21/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	147.9100	113.3500	0.1479	0.1134	0
21/11/2025	2044 On 06-August-26			Bond Future	9.8288	9.7491	91.3571	91.9740	7,681
21/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17182.6500	17763.0600	17.1827	17.7631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	155.1400	118.6700	0.1551	0.1187	0
21/11/2025	2044 On 05-November-26			Bond Future	9.9042	9.8211	92.9508	93.5852	0
21/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	10998.9400	11475.3100	10.9989	11.4753	0
21/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1021.1500	863.1100	1.0212	0.8631	0
21/11/2025	2044 On 04-February-27			Bond Future	9.9913	9.9048	90.1625	90.8132	0
21/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4587.0600	5092.8600	4.5871	5.0929	0
21/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3193.4300	3048.5400	3.1934	3.0485	0
21/11/2025	2046 On 05-February-26			Bond Future	133.0963	133.0378	133.0963	133.0378	12,410
21/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11446.3100	11387.7500	11.4463	11.3878	0
21/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2046 On 07-May-26			Bond Future	133.2489	133.2048	133.2489	133.2048	5,789
21/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8298.8700	8254.8400	8.2989	8.2548	0
21/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2046 On 06-August-26			Bond Future	135.6983	135.6526	135.6983	135.6526	0
21/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13318.2600	13272.5500	13.3183	13.2726	0
21/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2046 On 05-November-26			Bond Future	135.7684	135.7332	135.7684	135.7332	0
21/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10288.3600	10253.1800	10.2884	10.2532	0
21/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2046 On 04-February-27			Bond Future	138.1304	138.1025	138.1304	138.1025	0
21/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7040.3800	7012.4600	7.0404	7.0125	0
21/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2050 On 05-February-26			Bond Future	133.5569	132.9212	133.5569	132.9212	11,798
21/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10736.8600	10101.1900	10.7369	10.1012	0
21/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2050 On 07-May-26			Bond Future	136.0121	135.3805	136.0121	135.3805	4,988
21/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11942.1300	11310.4700	11.9421	11.3105	0
21/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2050 On 06-August-26			Bond Future	136.0602	135.4168	136.0602	135.4168	0
21/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12790.1600	12146.7700	12.7902	12.1468	0
21/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2050 On 05-November-26			Bond Future	138.4676	137.8227	138.4676	137.8227	0
21/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	14627.5900	13982.6900	14.6276	13.9827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	2050 On 04-February-27			Bond Future	138.3885	137.7424	138.3885	137.7424	0
21/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5998.5400	5352.3600	5.9985	5.3524	0
21/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	AL37 On 05-February-26			Index Future	1250.4260	1251.9440	1250.4260	1,251.9440	0
21/11/2025	AL37 On 07-May-26			Index Future	1273.1100	1274.8040	1273.1100	1,274.8040	0
21/11/2025	AL37 On 06-August-26			Index Future	1295.9710	1297.6870	1295.9710	1,297.6870	0
21/11/2025	AL37 On 05-November-26			Index Future	1318.8800	1320.7240	1318.8800	1,320.7240	0
21/11/2025	AL37 On 04-February-27			Index Future	1341.5700	1343.5250	1341.5700	1,343.5250	0
21/11/2025	AL7T On 05-February-26			Index Future	1587.3650	1590.6520	1587.3650	1,590.6520	0
21/11/2025	AL7T On 07-May-26			Index Future	1616.1610	1619.6960	1616.1610	1,619.6960	0
21/11/2025	AL7T On 06-August-26			Index Future	1645.1820	1648.7700	1645.1820	1,648.7700	0
21/11/2025	AL7T On 05-November-26			Index Future	1674.2640	1678.0400	1674.2640	1,678.0400	0
21/11/2025	AL7T On 04-February-27			Index Future	1703.0680	1707.0100	1703.0680	1,707.0100	0
21/11/2025	ALBI On 05-February-26			Index Future	1338.6690	1343.1430	1338.6690	1,343.1430	79
21/11/2025	ALBI On 07-May-26			Index Future	1362.9540	1367.6690	1362.9540	1,367.6690	0
21/11/2025	ALBI On 06-August-26			Index Future	1387.4280	1392.2190	1387.4280	1,392.2190	0
21/11/2025	ALBI On 05-November-26			Index Future	1411.9530	1416.9340	1411.9530	1,416.9340	0
21/11/2025	ALBI On 04-February-27			Index Future	1436.2450	1441.3960	1436.2450	1,441.3960	0
21/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C038 On 31-January-38			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
21/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	CI43 On 31-January-43			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
21/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	ES33 On 05-February-26			Bond Future	9.2592	9.2254	93.6115	93.7820	0
21/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10416.0400	10586.5700	10.4160	10.5866	0
21/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES33 On 07-May-26			Bond Future	9.3406	9.3031	91.5386	91.7229	0
21/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10658.0700	10842.3400	10.6581	10.8423	0
21/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES33 On 06-August-26			Bond Future	9.4307	9.3916	93.2209	93.4078	0
21/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11352.2800	11539.1800	11.3523	11.5392	0
21/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES33 On 05-November-26			Bond Future	9.5355	9.4930	91.0775	91.2743	0
21/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5749.1100	5945.8800	5.7491	5.9459	0
21/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES33 On 04-February-27			Bond Future	9.6637	9.6178	92.6591	92.8646	0
21/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	162.5400	368.0600	0.1625	0.3681	0
21/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES42 On 05-February-26			Bond Future	9.8740	9.8056	91.5013	92.0053	0
21/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12901.5500	13405.6100	12.9016	13.4056	0
21/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES42 On 07-May-26			Bond Future	9.9486	9.8765	88.9188	89.4429	0
21/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14277.4100	14801.4400	14.2774	14.8014	0
21/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES42 On 06-August-26			Bond Future	10.0273	9.9529	90.5526	91.0853	0
21/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16078.2200	16610.9400	16.0782	16.6109	0
21/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES42 On 05-November-26			Bond Future	10.1126	10.0347	87.8902	88.4390	0
21/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9925.4300	10474.2200	9.9254	10.4742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	ES42 On 04-February-27			Bond Future	10.2092	10.1279	89.4145	89.9779	0
21/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	554.6100	1118.0200	0.5546	1.1180	0
21/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	GOVI On 05-February-26			GOVI	1314.1620	1318.6070	1314.1620	1,318.6070	607
21/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1641620.0000	1686070.0000	164.1620	168.6070	0
21/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	GOVI On 07-May-26			GOVI	1338.0020	1342.6840	1338.0020	1,342.6840	42
21/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1610020.0000	1656840.0000	161.0020	165.6840	0
21/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	GOVI On 06-August-26			GOVI	1362.0290	1366.7850	1362.0290	1,366.7850	0
21/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1730290.0000	1777850.0000	173.0290	177.7850	0
21/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	GOVI On 05-November-26			GOVI	1386.1050	1391.0490	1386.1050	1,391.0490	0
21/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1091050.0000	1140490.0000	109.1050	114.0490	0
21/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	GOVI On 04-February-27			GOVI	1409.9520	1415.0640	1409.9520	1,415.0640	0
21/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	409520.0000	460640.0000	40.9520	46.0640	0
21/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/11/2025	I258 On 05-February-26			Bond Future	120.5637	120.6005	120.5637	120.6005	0
21/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8924.3600	8960.7644	8.9244	8.9608	0
21/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	10.6600	10.3144	0.0107	0.0103	0
21/11/2025	I258 On 07-May-26			Bond Future	122.7800	122.8316	122.7800	122.8316	0
21/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9198.3837	9247.2119	9.1984	9.2472	0
21/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	148.3737	145.6319	0.1484	0.1456	0
21/11/2025	I258 On 06-August-26			Bond Future	122.1804	122.2333	122.1804	122.2333	0
21/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9606.5239	9649.5122	9.6065	9.6495	0
21/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	376.0939	366.2422	0.3761	0.3662	0
21/11/2025	I258 On 05-November-26			Bond Future	124.3413	124.4040	124.3413	124.4040	0
21/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10022.9469	10067.0886	10.0229	10.0671	0
21/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	631.6169	613.0986	0.6316	0.6131	0
21/11/2025	I258 On 04-February-27			Bond Future	123.6065	123.6800	123.6065	123.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6821.9085	6867.6270	6.8219	6.8676	0
21/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2115.4485	2087.6070	2.1154	2.0876	0
21/11/2025	IGOV On 05-February-26			Index Future	419.8010	419.3080	419.8010	419.3080	242
21/11/2025	IGOV On 07-May-26			Index Future	427.5180	427.0660	427.5180	427.0660	8
21/11/2025	IGOV On 06-August-26			Index Future	435.2950	434.8310	435.2950	434.8310	0
21/11/2025	IGOV On 05-November-26			Index Future	443.0880	442.6480	443.0880	442.6480	0
21/11/2025	IGOV On 04-February-27			Index Future	450.8070	450.3870	450.8070	450.3870	0
21/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/11/2025	R033 On 05-February-26			Bond Future	8.3052	8.2759	112.6213	112.7858	14,967
21/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11455.6800	11617.1300	11.4557	11.6171	0
21/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	44.1600	41.1100	0.0442	0.0411	0
21/11/2025	R033 On 07-May-26			Bond Future	8.3532	8.3201	109.6217	109.8021	0
21/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10631.3900	10791.4200	10.6314	10.7914	0
21/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	297.9700	277.5600	0.2980	0.2776	0
21/11/2025	R033 On 06-August-26			Bond Future	8.4082	8.3735	111.6103	111.7930	0
21/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9966.2800	10110.4900	9.9663	10.1105	0
21/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	810.2400	771.7700	0.8102	0.7718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R033 On 05-November-26			Bond Future	8.4739	8.4358	108.5187	108.7126	0
21/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5891.1800	6027.0000	5.8912	6.0270	0
21/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1649.3500	1591.3000	1.6494	1.5913	0
21/11/2025	R033 On 04-February-27			Bond Future	8.5584	8.5169	110.3786	110.5821	0
21/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3636.9500	3765.3700	3.6370	3.7654	0
21/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3189.3100	3114.2100	3.1893	3.1142	0
21/11/2025	R035 On 05-February-26			Bond Future	8.6821	8.6485	105.1798	105.3896	82,478
21/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	932.9400	1039.7100	0.9329	1.0397	350
21/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1195.7600	1092.7600	1.1958	1.0928	0
21/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1731.0900	1873.3400	1.7311	1.8733	0
21/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	692.3300	624.8100	0.6923	0.6248	0
21/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3120.2900	3294.6300	3.1203	3.2946	0
21/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	319.7800	284.3500	0.3198	0.2844	350
21/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3696.9600	3879.3000	3.6970	3.8793	0
21/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	238.8300	211.4000	0.2388	0.2114	16,000
21/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5829.1100	6028.0100	5.8291	6.0280	0
21/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	85.4200	74.5500	0.0854	0.0746	350
21/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8759.5600	8966.2900	8.7596	8.9663	250
21/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	21.4100	18.3700	0.0214	0.0184	0
21/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10226.8700	10435.0100	10.2269	10.4350	2,000
21/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	10.9400	9.3100	0.0109	0.0093	0
21/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11456.4900	11665.2900	11.4565	11.6653	0
21/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	6.3400	5.3700	0.0063	0.0054	250
21/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12089.7400	12298.8000	12.0897	12.2988	0
21/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	4.4800	3.7700	0.0045	0.0038	0
21/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12873.1200	13082.5000	12.8731	13.0825	2,000
21/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2.3600	1.9700	0.0024	0.0020	0
21/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13184.2000	13393.6600	13.1842	13.3937	0
21/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1.8200	1.5100	0.0018	0.0015	0
21/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14058.1900	14267.8100	14.0582	14.2678	0
21/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.8400	0.6900	0.0008	0.0007	250
21/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20238.8700	20448.6400	20.2389	20.4486	0
21/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
21/11/2025	R035 On 07-May-26			Bond Future	8.7349	8.6979	102.5860	102.8115	37,434

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	502.1000	561.0600	0.5021	0.5611	1,000
21/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3259.5300	3092.9600	3.2595	3.0930	0
21/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1863.9500	1991.6800	1.8640	1.9917	1,000
21/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1529.1800	1431.3800	1.5292	1.4314	0
21/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3599.5700	3763.6100	3.5996	3.7636	0
21/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	818.2500	756.7600	0.8183	0.7568	1,000
21/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5748.7800	5935.8200	5.7488	5.9358	250
21/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	427.6800	389.1900	0.4277	0.3892	0
21/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5850.1100	6037.8400	5.8501	6.0378	200
21/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	415.6200	377.8200	0.4156	0.3778	0
21/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6104.4400	6293.9900	6.1044	6.2940	350
21/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	387.2500	351.2700	0.3873	0.3513	0
21/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8310.8700	8514.3900	8.3109	8.5144	0
21/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	207.3100	185.3000	0.2073	0.1853	250
21/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8414.1200	8618.2100	8.4141	8.6182	0
21/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	201.4900	180.0500	0.2015	0.1801	200
21/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8672.4100	8877.6700	8.6724	8.8777	0
21/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	187.8500	167.5800	0.1879	0.1676	350
21/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10885.3700	11098.2200	10.8854	11.0982	0
21/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	105.1000	92.4200	0.1051	0.0924	250
21/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10987.5900	11200.7400	10.9876	11.2007	0
21/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	102.3900	90.0100	0.1024	0.0900	200
21/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11242.8600	11456.6000	11.2429	11.4566	0
21/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	96.0300	84.2400	0.0960	0.0842	350
21/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11996.9100	12213.2700	11.9969	12.2133	0
21/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	71.2200	62.0500	0.0712	0.0621	0
21/11/2025	R035 On 06-August-26			Bond Future	8.7945	8.7561	104.4473	104.6760	56
21/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	739.2400	805.0600	0.7392	0.8051	1,000
21/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3796.3800	3633.5300	3.7964	3.6335	0
21/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1825.6900	1939.4500	1.8257	1.9395	350
21/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2329.4600	2214.5500	2.3295	2.2146	0
21/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2094.3000	2215.8200	2.0943	2.2158	1,000
21/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2120.9800	2013.8300	2.1210	2.0138	0
21/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3398.8300	3547.2600	3.3988	3.5473	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1430.2300	1349.9900	1.4302	1.3500	0
21/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3736.1200	3889.5200	3.7361	3.8895	0
21/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1305.5400	1230.2700	1.3055	1.2303	350
21/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3778.7600	3932.9200	3.7788	3.9329	250
21/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1290.6400	1216.1300	1.2906	1.2161	0
21/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4523.2500	4687.2200	4.5233	4.6872	0
21/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1063.4800	998.7800	1.0635	0.9988	1,000
21/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5623.6000	5799.2700	5.6236	5.7993	0
21/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	813.3700	760.3700	0.8134	0.7604	200
21/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6000.4200	6179.2000	6.0004	6.1792	0
21/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	745.5000	695.6100	0.7455	0.6956	350
21/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6047.5900	6227.1000	6.0476	6.2271	0
21/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	737.2700	688.1100	0.7373	0.6881	250
21/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8012.4300	8206.3700	8.0124	8.2064	0
21/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	466.6900	431.9600	0.4667	0.4320	200
21/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8450.4000	8646.8100	8.4504	8.6468	0
21/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	423.1900	390.9300	0.4232	0.3909	250
21/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12509.9900	12724.9900	12.5100	12.7250	0
21/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	143.4200	129.7500	0.1434	0.1298	0
21/11/2025	R035 On 05-November-26			Bond Future	8.8658	8.8244	101.7713	102.0114	0
21/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2263.5400	2373.1200	2.2635	2.3731	200
21/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2645.5400	2515.1000	2.6455	2.5151	0
21/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4106.9200	4254.1900	4.1069	4.2542	0
21/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1630.6000	1537.8500	1.6306	1.5379	200
21/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6246.9000	6418.8600	6.2469	6.4189	0
21/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1016.8400	948.7800	1.0168	0.9488	200
21/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7279.0900	7460.1900	7.2791	7.4602	0
21/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	816.2400	757.3200	0.8162	0.7573	0
21/11/2025	R035 On 04-February-27			Bond Future	8.9539	8.9096	103.5168	103.7669	0
21/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2879.8600	3000.4700	2.8799	3.0005	0
21/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2507.9500	2378.4600	2.5080	2.3785	0
21/11/2025	R038 On 05-February-26			Bond Future	9.2046	9.1664	116.0080	116.3073	3,763
21/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15725.9900	16024.3800	15.7260	16.0244	0
21/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	3.2800	2.3500	0.0033	0.0024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R038 On 07-May-26			Bond Future	9.2719	9.2305	112.6285	112.9466	2,395
21/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14869.8500	15172.9000	14.8699	15.1729	0
21/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	90.5400	75.4900	0.0905	0.0755	0
21/11/2025	R038 On 06-August-26			Bond Future	9.3450	9.3022	114.6717	114.9945	0
21/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16485.9900	16782.5900	16.4860	16.7826	0
21/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	171.2300	145.0300	0.1712	0.1450	0
21/11/2025	R038 On 05-November-26			Bond Future	9.4257	9.3801	111.1923	111.5290	0
21/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9870.3200	10111.8600	9.8703	10.1119	0
21/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	883.9100	788.8100	0.8839	0.7888	0
21/11/2025	R038 On 04-February-27			Bond Future	9.5203	9.4720	113.0976	113.4464	0
21/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4018.8000	4161.0400	4.0188	4.1610	0
21/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3446.5300	3239.9700	3.4465	3.2400	0
21/11/2025	R053 On 05-February-26			Bond Future	9.5212	9.4428	124.5461	125.4404	27,617
21/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19233.0800	20119.3300	19.2331	20.1193	0
21/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	20.7300	12.7500	0.0207	0.0128	0
21/11/2025	R053 On 07-May-26			Bond Future	9.5789	9.4969	120.9446	121.8694	12,035
21/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20346.3300	21227.6100	20.3463	21.2276	0
21/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	176.9300	133.3300	0.1769	0.1333	0
21/11/2025	R053 On 06-August-26			Bond Future	9.6404	9.5560	123.1386	124.0790	0
21/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24231.9000	25123.2100	24.2319	25.1232	0
21/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	204.6200	155.5400	0.2046	0.1555	0
21/11/2025	R053 On 05-November-26			Bond Future	9.7066	9.6188	119.4290	120.3947	0
21/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16008.8800	16756.5900	16.0089	16.7566	0
21/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1355.5800	1137.6100	1.3556	1.1376	0
21/11/2025	R053 On 04-February-27			Bond Future	9.7821	9.6908	121.4755	122.4647	0
21/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6636.1400	7405.8100	6.6361	7.4058	0
21/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4433.9200	4214.3600	4.4339	4.2144	0
21/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
21/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	71.9100	72.3800	0.0719	0.0724	0
21/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	71.9100	72.3800	0.0719	0.0724	0
21/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
21/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	106.6700	106.9900	0.1067	0.1070	0
21/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	106.6700	106.9900	0.1067	0.1070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
21/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	90.4200	90.5900	0.0904	0.0906	0
21/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90.4200	90.5900	0.0904	0.0906	0
21/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52.0800	52.1500	0.0521	0.0522	0
21/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52.0800	52.1500	0.0521	0.0522	0
21/11/2025	R202 On 05-February-26			Bond Future	287.7862	288.2697	287.7862	288.2697	565
21/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	9966.2000	10449.6800	9.9662	10.4497	0
21/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R202 On 07-May-26			Bond Future	293.0766	293.6030	293.0766	293.6030	460
21/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15526.5700	16053.0200	15.5266	16.0530	0
21/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R202 On 06-August-26			Bond Future	293.0439	293.5794	293.0439	293.5794	0
21/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14183.9000	14719.4400	14.1839	14.7194	0
21/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R202 On 05-November-26			Bond Future	298.2294	298.7962	298.2294	298.7962	0
21/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	17769.3600	18336.1900	17.7694	18.3362	0
21/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R202 On 04-February-27			Bond Future	297.9154	298.5133	297.9154	298.5133	0
21/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3185.4000	3783.2700	3.1854	3.7833	0
21/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R209 On 05-February-26			Bond Future	8.9360	8.9030	84.6052	84.7974	36,877
21/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10600.3100	10791.0800	10.6003	10.7911	0
21/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	6.9400	5.5600	0.0069	0.0056	0
21/11/2025	R209 On 07-May-26			Bond Future	8.9928	8.9568	82.9890	83.1944	6,358
21/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10903.8700	11098.7400	10.9039	11.0987	0
21/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	84.7500	74.2200	0.0848	0.0742	0
21/11/2025	R209 On 06-August-26			Bond Future	9.0552	9.0180	84.4946	84.7030	2,732
21/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11968.3900	12161.2900	11.9684	12.1613	0
21/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	140.3100	124.7700	0.1403	0.1248	0
21/11/2025	R209 On 05-November-26			Bond Future	9.1248	9.0851	82.8200	83.0382	0
21/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7049.3400	7203.9100	7.0493	7.2039	0
21/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	816.4100	752.8200	0.8164	0.7528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R209 On 04-February-27			Bond Future	9.2080	9.1658	84.2404	84.4671	0
21/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2837.1500	2938.1500	2.8372	2.9382	0
21/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2451.8000	2326.0600	2.4518	2.3261	0
21/11/2025	R210 On 05-February-26			Bond Future	259.0289	258.6457	259.0289	258.6457	289
21/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5928.9300	5545.6800	5.9289	5.5457	0
21/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R210 On 07-May-26			Bond Future	260.3127	259.9530	260.3127	259.9530	918
21/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4912.6600	4553.0400	4.9127	4.5530	0
21/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R210 On 06-August-26			Bond Future	265.0982	264.7301	265.0982	264.7301	0
21/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5258.2100	4890.0900	5.2582	4.8901	0
21/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R210 On 05-November-26			Bond Future	266.2560	265.9029	266.2560	265.9029	0
21/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12926.0300	12572.8500	12.9260	12.5729	0
21/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R210 On 04-February-27			Bond Future	270.8895	270.5459	270.8895	270.5459	0
21/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4859.4800	4515.9000	4.8595	4.5159	0
21/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R213 On 05-February-26			Bond Future	7.9139	7.8833	99.4015	99.5240	16,667
21/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7534.7100	7656.7100	7.5347	7.6567	0
21/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	3.4100	2.9600	0.0034	0.0030	0
21/11/2025	R213 On 07-May-26			Bond Future	7.9466	7.9112	97.6540	97.7900	64,746
21/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6864.8500	6996.2000	6.8649	6.9962	0
21/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	55.5900	50.9800	0.0556	0.0510	0
21/11/2025	R213 On 06-August-26			Bond Future	7.9872	7.9497	99.4260	99.5636	0
21/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6169.6000	6295.1500	6.1696	6.2952	0
21/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	159.7800	147.7100	0.1598	0.1477	0
21/11/2025	R213 On 05-November-26			Bond Future	8.0462	8.0042	97.6133	97.7604	0
21/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3112.8200	3221.6900	3.1128	3.2217	0
21/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	688.9000	650.6200	0.6889	0.6506	0
21/11/2025	R213 On 04-February-27			Bond Future	8.1305	8.0837	99.2884	99.4438	0
21/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1562.8300	1638.2800	1.5628	1.6383	0
21/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1531.3400	1451.3700	1.5313	1.4514	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R214 On 05-February-26			Bond Future	9.4764	9.4081	79.3076	79.7578	10,264
21/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10547.4100	10997.0700	10.5474	10.9971	0
21/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	14.9100	14.3500	0.0149	0.0144	0
21/11/2025	R214 On 07-May-26			Bond Future	9.5365	9.4648	77.4492	77.9166	31,017
21/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11629.0400	12068.9600	11.6290	12.0690	0
21/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	123.2700	95.8400	0.1233	0.0958	0
21/11/2025	R214 On 06-August-26			Bond Future	9.6019	9.5279	78.8544	79.3297	0
21/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13396.9100	13836.8500	13.3969	13.8369	0
21/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	168.2900	132.9900	0.1683	0.1330	0
21/11/2025	R214 On 05-November-26			Bond Future	9.6749	9.5977	76.9358	77.4249	0
21/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8501.4000	8857.9800	8.5014	8.8580	0
21/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	916.6800	784.1800	0.9167	0.7842	0
21/11/2025	R214 On 04-February-27			Bond Future	9.7597	9.6793	78.2554	78.7575	0
21/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3606.6100	3997.0200	3.6066	3.9970	0
21/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2742.6500	2631.0300	2.7427	2.6310	0
21/11/2025	R248 On 05-February-26			Bond Future	9.6569	9.5785	95.7133	96.3803	235,463
21/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	29.6900	43.7800	0.0297	0.0438	1,940
21/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6809.4100	6156.5100	6.8094	6.1565	0
21/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	625.2300	813.0800	0.6252	0.8131	1,940
21/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2840.2100	2361.0700	2.8402	2.3611	0
21/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	943.1500	1189.0300	0.9432	1.1890	0
21/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2285.7600	1864.6500	2.2858	1.8647	0
21/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1570.9000	1902.3300	1.5709	1.9023	12,500
21/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1629.2000	1293.6400	1.6292	1.2936	0
21/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	2925.1000	3375.3700	2.9251	3.3754	0
21/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	905.6000	688.8800	0.9056	0.6889	1,940
21/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3543.8300	4030.9900	3.5438	4.0310	0
21/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	714.5100	534.6800	0.7145	0.5347	0
21/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6787.0000	7384.3400	6.7870	7.3843	0
21/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	231.7900	162.1400	0.2318	0.1621	0
21/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13433.1900	14090.1100	13.4332	14.0901	0
21/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	27.4000	17.3300	0.0274	0.0173	0
21/11/2025	R248 On 07-May-26			Bond Future	9.7177	9.6356	93.0112	93.7011	43,354
21/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14695.0600	15348.9200	14.6951	15.3489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	164.1500	128.1300	0.1642	0.1281	0
21/11/2025	R248 On 06-August-26			Bond Future	9.7834	9.6989	94.6987	95.4003	0
21/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18018.6000	18679.6400	18.0186	18.6796	0
21/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	169.1000	128.5300	0.1691	0.1285	0
21/11/2025	R248 On 05-November-26			Bond Future	9.8559	9.7680	91.9157	92.6363	0
21/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11721.5800	12272.1500	11.7216	12.2722	0
21/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1030.6800	860.6700	1.0307	0.8607	0
21/11/2025	R248 On 04-February-27			Bond Future	9.9394	9.8480	93.4917	94.2300	0
21/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4941.4400	5295.6800	4.9414	5.2957	0
21/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3589.9800	3205.9200	3.5900	3.2059	0
21/11/2025	R2R9 On 05-February-26			Bond Future	9.3708	9.3329	107.3501	107.6418	0
21/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94359.5900	94651.2400	94.3596	94.6512	0
21/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R2R9 On 07-May-26			Bond Future	9.4398	9.3988	104.3189	104.6282	0
21/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93469.1500	93778.5100	93.4692	93.7785	0
21/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R2R9 On 06-August-26			Bond Future	9.5145	9.4721	106.2113	106.5252	0
21/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93091.8000	93405.6600	93.0918	93.4057	0
21/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R2R9 On 05-November-26			Bond Future	9.5961	9.5512	103.0884	103.4153	0
21/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92118.3100	92445.2400	92.1183	92.4452	0
21/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R2R9 On 04-February-27			Bond Future	9.6909	9.6434	104.8548	105.1935	0
21/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4284.3300	4442.1800	4.2843	4.4422	0
21/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2882.0400	2701.2700	2.8820	2.7013	0
21/11/2025	R4R2 On 05-February-26			Bond Future	9.5710	9.4973	108.1839	108.8064	1,125
21/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	94908.6000	95531.1200	94.9086	95.5311	0
21/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R4R2 On 07-May-26			Bond Future	9.6403	9.5627	105.0417	105.6880	0
21/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	93952.6100	94598.8800	93.9526	94.5989	0
21/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R4R2 On 06-August-26			Bond Future	9.7148	9.6346	106.9472	107.6042	0
21/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93529.9300	94186.8900	93.5299	94.1869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R4R2 On 05-November-26			Bond Future	9.7955	9.7116	103.7111	104.3872	0
21/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92488.4700	93164.5900	92.4885	93.1646	0
21/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2025	R4R2 On 04-February-27			Bond Future	9.8880	9.8003	105.4881	106.1819	0
21/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4898.3500	5253.6500	4.8984	5.2537	0
21/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	3018.6400	2680.1200	3.0186	2.6801	0
21/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0